

ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2015
OF THE CONDITIONS AND AFFAIRS OF

FRANKLIN REGIONAL RETIREMENT SYSTEM

Organized under the Laws of the Commonwealth of Massachusetts to the
PUBLIC EMPLOYEE RETIREMENT ADMINISTRATION COMMISSION

Date of Certificate: February 4, 1939

Effective Date: January 1, 1940

Administration Offices located at:

278 Main Street - Suite 311 Greenfield MA 01301

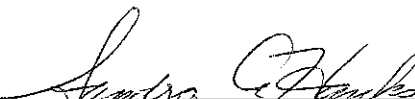
Telephone Number (413) 774-4837

We, the undersigned members of the Franklin Regional Board of Retirement, certify under the penalties of perjury, that we are the official board members of said retirement system, and that on the thirty-first day of December last all of the herein-described assets were the absolute property of said retirement system, free and clear from any liens or claims thereon, except as stated, and the following statements, with the schedules and explanations therein contained, annexed, or referred to, are a full and correct exhibit of all the assets, liabilities, income and disbursements, changes in fund balances and of the conditions and affairs of the said retirement system on the said thirty-first day of December last, and for the year ended on that date, according to the best of our information, knowledge and belief, respectively.

BOARD OF RETIREMENT

First Member - Chair/Treasurer
Term Expires December 31, 2020

Sandra A. Hanks



Second Member Appointed by Advisory Council
Term Expires December 31, 2018

Paula J. Light

Third Elected Member
Term Expires December 31, 2017

Mary A. Stokarski



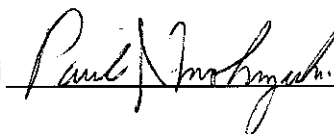
Fourth Elected Member
Term Expires December 31, 2016

David R. Gendron



Fifth Appointed Member
Term Expires June 30, 2020

Paul J. Mokrzecki



INVESTMENT MANAGERS

see next page

INVESTMENT CONSULTANT

Dahab Associates, 423 South Country Road, Bayshore, NY 11706

CUSTODIAN

Comerica Bank, P.O. Box 75000, Detroit, MI

ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2015

FRANKLIN REGIONAL RETIREMENT SYSTEM

Investment Managers:

Daruma Asset Management, Inc.	1120 Avenue of the Americas, 21 st Floor New York, NY 10018
Polen Capital Management	1825 NW Corporate Blvd, Suite 300 Boca Raton, FL 33431
Income Research & Management	100 Federal Street, 30 th Floor Boston, MA 02110-4106
Pension Reserve Investment Mgmt.	84 State Street, Suite 250 Boston, MA 02109
O'Shaughnessy Asset Management	6 Suburban Avenue Stamford, CT 06901
Seizert Capital Partners	185 Oakland Avenue, Suite 100 Birmingham, MI 48009
Systematic Financial Management, L.P.	300 Frank W. Burr Blvd., 7 th Floor Teaneck, NJ 07666

**Annual Statement of the Franklin Regional
Retirement System for
the Year Ended December 31, 2015**

ANNUAL STATEMENT BALANCE TESTS

1 ASSET BALANCE

Assets Previous Year	120,142,117.80
Income Current Year	10,910,351.66
Disbursements Current Year	<u>(12,842,323.92)</u>
Assets Current Year	118,210,145.54

2 ASSET DIFFERENCE

Assets Current Year	118,210,145.54
Assets Previous Year	<u>(120,142,117.80)</u>
Difference	(1,931,972.26)

3 INCOME DIFFERENCE

Income Current Year	10,910,351.66
Disbursements Current Year	<u>(12,842,323.92)</u>
Difference	(1,931,972.26)

4 FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	13,756,916.83
Total Fund Change Debits Current Year	<u>(15,688,889.09)</u>
Difference	(1,931,972.26)

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2015**

ASSETS & LIABILITIES

		<u>2015</u>	<u>2014</u>	<u>2013</u>
1	1040 Cash	1,027,503.92	1,370,581.32	2,107,878.13
3	1180 Fixed Income Securities	0.00	0.00	0.00
5	1170 Equities (at market value)	24,890,202.70	26,876,340.29	32,327,580.58
6	1172 Pooled Domestic Equity Funds	5,310,656.00	5,690,978.00	0.00
7	1173 Pooled International Equity Funds	5,587,646.57	5,382,798.91	0.00
9	1181 Pooled Domestic Fixed Income Funds	12,801,912.69	12,726,981.15	11,880,753.87
13	1194 Pooled Real Estate Funds	12,730,488.73	12,341,060.44	5,496,236.15
18	1199 PRIT Fund	56,789,797.83	55,311,285.07	62,424,658.69
19	1350 Prepaid Expenses	6,398.57	4,821.00	3,800.54
20	1398 Accounts Receivable (A)	442,394.86	518,864.94	268,644.14
21	1550 Interest Due and Accrued	102.16	1.51	32.73
22	2020 Accounts Payable (A)	<u>(1,376,958.49)</u>	<u>(81,594.83)</u>	<u>(100,714.26)</u>
	Total	118,210,145.54	120,142,117.80	114,408,870.57
Funds:				
1	3293 Annuity Savings Fund	28,029,621.81	26,866,304.20	27,949,618.71
2	3294 Annuity Reserve Fund	9,122,716.26	8,923,777.87	8,674,304.59
3	3295 Military Service Fund	-	-	-
4	3296 Pension Fund	3,241,237.67	4,973,742.05	5,495,020.56
6	3297 Pension Reserve Fund	<u>77,816,569.80</u>	<u>79,378,293.68</u>	<u>72,289,926.71</u>
	Total Assets at Market Value	118,210,145.54	120,142,117.80	114,408,870.57

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2015

Changes in Fund Balance

		Balance 12/31		Interfund		Balance 12/31
		Prior Year	Receipts	Transfers	Disbursements	Current Year
Annuity Savings Fund	3293	26,866,304.20	3,566,405.63	(1,492,289.63)	(910,798.39)	28,029,621.81
Annuity Reserve Fund	3294	8,923,777.87	266,620.46	1,493,869.80	(1,561,551.87)	9,122,716.26
Pension Fund	3296	4,973,742.05	6,129,365.59	1,351,110.00	(9,212,979.97)	3,241,237.67
Military Service Fund	3295	-	-		-	-
Expense Fund	3298	-	1,156,993.69	-	(1,156,993.69)	-
Pension Reserve Fund	3297	<u>79,378,293.68</u>	<u>(209,033.71)</u>	<u>(1,352,690.17)</u>		<u>77,816,569.80</u>
TOTAL AL		120,142,117.80	10,910,351.66	-	(12,842,323.92)	118,210,145.54

Annuity Savings	- to -	Annuity Reserve	1,493,572.50	For Retirements
Annuity Savings	- to -	Annuity Reserve	297.30	Lagging deductions for prior year retirements
Annuity Savings	- to -	Pension Reserve	0.30	Correct prior year interest on retirees
Pension Reserve	- to -	Annuity Savings	311.34	Transfers and refunds from 10 Year Write Offs
Pension Reserve	- to -	Annuity Savings	1,271.43	Correct prior year interest on refunded moneys
Annuity Savings	- to -	Pension Reserve	2.30	To correct 2000 deductions
Pension Reserve	- to -	Pension Fund	<u>1,351,110.00</u>	To support "Cost of Benefits"
			<u><u>2,846,565.17</u></u>	

Fund Change
on Page 1

Credits	Difference	Debits
13,756,916.83	(1,931,972.26)	15,688,889.09

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2015**

RECEIPTS

	2015	2014	2013
1 Annuity Savings Fund:			
(a) 4891-Members Deductions	2,921,850.46	2,908,336.06	2,876,274.74
(b) 4892-Transfers From Other Systems	494,968.25	329,880.38	202,745.52
(c) 4893-Member Make Up Payments and Redeposits	49,028.50	22,369.70	39,476.20
(d) 4900-Member Payments from Rollovers	47,922.75	10,369.80	69,011.74
(e) Investment Income Credited to Members Accounts	52,635.67	50,095.52	56,728.95
Subtotal	3,566,405.63	3,321,051.46	3,244,237.15
2 Annuity Reserve Fund			
(a) Investment Income Credited to Annuity Reserve Fund	266,620.46	269,588.30	256,543.78
Subtotal	266,620.46	269,588.30	256,543.78
3 Pension Fund			
(a) 4898-3(8)(c) Reimbursements From Other Systems	395,152.23	412,769.37	375,782.32
(b) 4899-Received From Commonwealth for COLA and Survivor Benefits	77,061.26	53,261.22	63,952.61
(c) 4894-Pension Fund Appropriation	5,645,116.00	5,418,158.00	5,596,928.00
(d) 4840 -Workers' Compensation Settlements	11,600.00	-	5,440.00
(e) 4841 - Recovery of 91A Overearnings	436.10	-	5,158.15
Subtotal	6,129,365.59	5,884,188.59	6,047,261.08
4 Military Service Fund			
(a) 4890-Contribution Received from Municipality	-	-	5,253.53
(b) Investment Income Credited to Military Service Fund	-	-	0.57
Subtotal	-	-	5,254.10
5 Expense Fund			
(a) 4896-Expense Fund Appropriation	-	-	-
(b) Investment Income Credited to Expense Fund	1,156,993.69	1,124,429.04	1,030,876.73
Subtotal	1,156,993.69	1,124,429.04	1,030,876.73
6 Pension Reserve Fund			
(a) 4897-Federal Grant Reimbursement	-	-	-
(b) 4895-Pension Reserve Appropriation	229.12	291.76	3,406.62
(c) 4822-Interest Not Refunded	7,084.14	13,270.08	9,527.38
(d) 4825-Miscellaneous Income	772.25	5,823.07	626.94
(e) Excess Investment Income	(217,119.22)	7,619,561.68	17,534,966.38
Subtotal	(209,033.71)	7,638,946.59	17,548,527.32
TOTAL RECEIPTS	10,910,351.66	18,238,203.98	28,132,700.16

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2015**

DISBURSEMENTS

	2015	2014	2013
1 Annuity Savings Fund:			
(a) 5757-Refunds to Members	368,097.65	372,231.55	396,387.12
(b) 5756-Transfers to Other Systems	542,700.74	2,581,936.56	551,164.85
Subtotal	910,798.39	2,954,168.11	947,551.97
2 Annuity Reserve Fund:			
(a) 5750-Annuities Paid	1,541,569.91	1,452,412.20	1,341,822.47
(b) 5759-Option B Refunds	19,981.96	19,772.88	19,118.66
Subtotal	1,561,551.87	1,472,185.08	1,360,941.13
3 Pension Fund:			
(a) 5751-Pensions Paid			
Regular Pension Payments	5,853,110.64	5,591,470.78	5,235,902.33
Survivorship Payments	343,667.66	302,622.60	265,238.29
Ordinary Disability Payments	53,365.50	61,487.00	14,840.70
Accidental Disability Payments	473,491.09	430,491.63	434,890.39
Accidental Death Payments	58,157.22	56,572.02	55,065.96
Section 101 Benefits	12,545.40	12,180.00	6,675.00
(b) 5755-3(8)(c) Reimbursements to Other Systems	2,341,581.20	446,089.27	409,169.32
(c) 5752-COLA's Paid	77,061.26	53,261.22	63,952.61
(d) 5753-Chapter 389 Beneficiary Increase Paid	-	-	-
Subtotal	9,212,979.97	6,954,174.52	6,485,734.60
4 Military Service Fund:			
(a) 4890-Return to Municipality for Members who withdrew their funds	-	-	-
Subtotal	-	-	-
5 Expense Fund:			
(a) 5118-Board Member Stipend	24,000.00	19,500.00	20,208.33
(b) 5119-Salaries	318,062.01	257,099.06	242,432.44
(c) 5304-Management Fees	643,314.98	677,458.60	617,607.62
(d) 5305-Custodial Fees	15,313.66	17,167.63	17,174.44
(e) 5307-Consultant Fees	29,000.00	26,000.00	23,000.00
(f) 5308-Legal Expenses	15,675.15	22,360.92	29,280.78
(g) 5309-Medical Expenses	-	-	-
(h) 5310-Fiduciary Insurance	11,073.00	10,539.00	10,122.00
(i) 5311-Service Contracts	29,981.00	29,216.98	-
(j) 5312-Rent	18,171.07	17,946.72	17,946.72
(k) 5315-Professional Services	-	-	1,989.00
(l) 5316-Actuarial Services	3,500.00	12,200.00	-
(m) 5317 Audit Services	17,000.00	12,500.00	-
(n) 5320-Education and Training	2,851.85	540.00	1,895.00
(o) 5589-Administrative Expenses	15,401.40	18,037.21	43,314.65
5599-Furniture and Equipment	10,094.89	2,882.25	2,565.27
5719-Travel	3,554.68	980.67	3,340.48
Subtotal	1,156,993.69	1,124,429.04	1,030,876.73
TOTAL DISBURSEMENTS	12,842,323.92	12,504,956.75	9,825,104.43

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2015**

Investment Income

	2015	2014	2013
Investment Income Received From:			
(a) Cash (from Schedule 1)	1,640.50	1,119.05	2,410.04
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	452,207.74	445,695.82	317,755.17
(e) Pooled Funds (from Schedule 5)	2,291,217.63	2,225,771.21	1,924,155.54
(f) Commission Recapture	-	-	-
4821- TOTAL INVESTMENT INCOME	2,745,065.87	2,672,586.08	2,244,320.75
Plus:			
4884-Realized Gains (Profits)	4,261,213.43	5,608,316.71	5,852,402.02
4886-Unrealized Gains (Incr. in Market Value)	6,855,911.90	9,567,404.74	15,651,252.92
1550-Interest Due and Accrued-Current Year	102.16	1.51	32.73
	11,117,227.49	15,175,722.96	21,503,687.67
Less:			
4823-Paid Accrued Interest on Fixed Income Securites	-	-	-
4885-Realized Losses	(1,307,195.54)	(1,894,678.81)	(670,100.77)
4887-Unrealized Losses (Decrease in Market Value)	(11,295,965.71)	(6,889,922.96)	(4,198,725.44)
1550-Interest Due and Accrued-Prior Year	(1.51)	(32.73)	(65.80)
NET INVESTMENT INCOME	1,259,130.60	9,063,674.54	18,879,116.41
Income Required:			
Annuity Savings Fund (From supplementary schedule)	52,635.67	50,095.52	56,728.95
Annuity Reserve Fund	266,620.46	269,588.30	256,543.78
Expense Fund	1,156,993.69	1,124,429.04	1,030,876.73
Military Service Fund	-	-	0.57
TOTAL INCOME REQUIRED	1,476,249.82	1,444,112.86	1,344,150.03
Net Investment Income	1,259,130.60	9,063,674.54	18,879,116.41
Less Income Required:	(1,476,249.82)	(1,444,112.86)	(1,344,150.03)
EXCESS INCOME TO PENSION RESERVE FUND	(217,119.22)	7,619,561.68	17,534,966.38

**Annual Statement
Franklin Regional Retirement System
December 31, 2015**

**Annuity Reserve Interest Calculation
(Interest Posted to the Annuity Reserve Fund)**

Option B							
Month	Debit Balance			Credit Balance			Balance X .0025
	5750	5759	Transfers Out	3294	Transfers In	Balance	
Interest for Dis. & prior yr Retirees					11.45		
December 31, 2014				8,923,777.87	297.30	8,924,086.62	22,310.22
January 31, 2015	123,687.63				300,802.12	9,101,201.11	22,753.00
February 28, 2015	128,241.74				55,521.42	9,028,480.79	22,571.20
March 31, 2015	127,903.70				78,143.88	8,978,720.97	22,446.80
April 30, 2015	128,592.03				-	8,850,128.94	22,125.32
May 31, 2015	126,874.32				171,020.94	8,894,275.56	22,235.69
June 30, 2015	126,817.79	19,981.96			191,320.60	8,938,796.41	22,346.99
July 31, 2015	129,247.28				16,484.34	8,826,033.47	22,065.08
August 31, 2015	129,695.56				32,920.30	8,729,258.21	21,823.15
September 30, 2015	128,815.76				154,743.83	8,755,186.28	21,887.97
October 31, 2015	128,336.38				56,762.25	8,683,612.15	21,709.03
November 30, 2015	131,635.17				381,846.95	8,933,823.93	22,334.56
December 31, 2015	131,722.55				54,005.87	8,856,107.25	
totals:	1,541,569.91	19,981.96			1,493,881.25		266,609.01

#3294 Balance 9,122,716.26

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2015**

Schedule A

Detail of Accounts Receivable and Accounts Payable

	<u>Amount</u>	<u>Original Date</u>
<u>Accounts Receivable</u>		
4899 State COLA Receivable	25,277.14	12/31/2015
4891 Member Deductions	281,738.43	12/31/2015
4894 Pension Fund Appropriation	5,933.56	12/31/2015
5119 PrePaid Employee Insurance	2,492.92	12/31/2015
5312 PrePaid Rent Expense	1,540.43	12/31/2015
5589 PrePaid Administrative Expenses	2,365.22	12/31/2015
4893 Buyback Make-up Periodic Payments	4,442.28	12/31/2015
4898 3(8)c Reimbursements	<u>125,003.45</u>	12/31/2015
TOTAL RECEIVABLES (Must agree with Page 2, line 20)	448,793.43	
<u>Accounts Payable</u>		
5118 Board Stipends	2,000.11	12/31/2015
5119 Salaries	10,021.05	12/31/2015
5304 Management fees	46,968.97	12/31/2015
5305 Custodial Fees	3,773.12	12/31/2015
5307 Investment Consultant	7,250.00	12/31/2015
5308 Legal Expense	515.00	12/31/2015
5575 Accrued Liability for State Board 3(8)c	1,306,172.58	12/31/2015
5589 Administrative expense	257.66	12/31/2015
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TOTAL PAYABLES (Must agree with Page 2, line 22)	1,376,958.49	

Annual Statement of the Franklin Regional Retirement System for Year Ended December 31, 2015

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2&4	TOTAL
Active Membership Dec 31st, previous year	<u>843</u>	<u>78</u>	<u>921</u>
Inactive Membership Dec.31st, previous year	<u>458</u>	<u>99</u>	<u>557</u>
Enrolled During Current Year	<u>128</u>	<u>8</u>	<u>136</u>
Transfers Between Groups	<u>-</u>	<u>-</u>	<u>-</u>
Reinstatements of Disabled Members	<u>-</u>	<u>-</u>	<u>-</u>
SUBTOTAL	<u>1,429</u>	<u>185</u>	<u>1,614</u>
Deduct			
Death	<u>1</u>	<u>-</u>	<u>1</u>
Withdrawals	<u>76</u>	<u>2</u>	<u>78</u>
Retirements	<u>24</u>	<u>3</u>	<u>27</u>
SUBTOTAL	<u>101</u>	<u>5</u>	<u>106</u>
TOTAL	<u>1,328</u>	<u>180</u>	<u>1,508</u>
Active Membership Dec 31st, current year	<u>870</u>	<u>81</u>	<u>951</u>
Inactive Membership Dec.31st, current year	<u>458</u>	<u>99</u>	<u>557</u>

RETIRED MEMBERS, BENEFICIARIES and SURVIVORS

Retired, Beneficiary, and Survivor Membership, Dec. 31, previous year	<u>491</u>	<u>50</u>	<u>541</u>
Retirements During the Year:			
Superannuation	<u>24</u>	<u>3</u>	<u>27</u>
Ordinary disability	<u>-</u>	<u>-</u>	<u>-</u>
Accidental disability	<u>-</u>	<u>-</u>	<u>-</u>
Termination Retirement Allowance	<u>-</u>	<u>-</u>	<u>-</u>
Beneficiary of Deceased Retiree	<u>2</u>	<u>-</u>	<u>2</u>
Survivor Benefits from Active Membership	<u>1</u>	<u>-</u>	<u>1</u>
SUBTOTAL	<u>27</u>	<u>3</u>	<u>30</u>
Deduct:			
Deaths of Retired Members	<u>(13)</u>	<u>(2)</u>	<u>(15)</u>
Terminations of Survivors Benefits	<u>(1)</u>	<u>-</u>	<u>(1)</u>
Waived Retirement Benefits	<u>(1)</u>	<u>-</u>	<u>(1)</u>
Reinstatements of disabled pensions	<u>-</u>	<u>-</u>	<u>-</u>
SUBTOTAL	<u>(15)</u>	<u>(2)</u>	<u>(17)</u>
TOTAL	<u>503</u>	<u>51</u>	<u>554</u>

Retired Membership Dec. 31, current year			
Superannuation	<u>445</u>	<u>36</u>	<u>481</u>
Ordinary Disability	<u>3</u>	<u>1</u>	<u>4</u>
Accidental Ddisablty	<u>13</u>	<u>5</u>	<u>18</u>
Termination	<u>-</u>	<u>-</u>	<u>-</u>
Beneficiaries from Accidental Deaths	<u>1</u>	<u>3</u>	<u>4</u>
Beneficiaries from Section 100	<u>-</u>	<u>-</u>	<u>-</u>
Beneficiaries from Section 101	<u>-</u>	<u>1</u>	<u>1</u>
Beneficiaries under Option (C)	<u>15</u>	<u>3</u>	<u>18</u>
Option (D) Survivor Allowance	<u>25</u>	<u>2</u>	<u>27</u>
Section 12B Survivor Allowance	<u>1</u>	<u>-</u>	<u>1</u>
TOTAL	<u>503</u>	<u>51</u>	<u>554</u>

Total Retired, Beneficiary, and Survivor Membership, Dec. 31, current year

TOTAL MEMBERSHIP

Active, Inactive, Retired, Beneficiary and Survivor, Dec. 31, current year	<u>1,831</u>	<u>231</u>	<u>2,062</u>
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Schedule No: 1
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2015
Cash Account Activity During Year

Description	Account No.	Interest Rate at Year End	(A) Book Value at End of Previous Yr	(B) Total Deposits This Year	(C) Income Reinvested/ Redeposited Into Account	(D) Withdrawals During Year	(E) =A+B+C-D Book Value Dec 31st Current Yr	(F) Cash Income Pd to System Not Reinvested or Redeposited	(G) Interest Due and Accrued on Dec. 31st
1041	UniBank - checking	7710077251	0.10%	2,051.31	11,142,476.23	187.92	11,142,694.89	2,020.57	
1041	Unibank - money market	7710077269	0.10%	773,454.74	14,107,299.36	1,101.56	14,478,103.36	403,752.30	
1042	Comerica - Systematic	1055072113		39,623.31	7,611,744.63	40.02	7,602,111.12	49,296.84	11.84
1042	Comerica - Seizert	1055059842		268,618.13	1,901,412.08	130.80	1,915,558.70	254,602.31	41.72
1042	Comerica - Polen	1055063221		176,421.07	2,420,773.62	129.08	2,409,433.04	187,890.73	32.41
1042	Comerica - O'Shaughnessy	1055063249		110,362.76	4,831,459.18	51.12	4,811,981.89	129,891.17	16.19
1099	PETTY CASH			50.00			50.00		
			\$ 1,370,581.32	\$ 42,015,165.10	\$ 1,640.50	\$ 42,359,883.00	\$ 1,027,503.92	\$ -	\$ 102.16

Schedule No: 2
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2015
Short Term Securities

<u>Description</u>	<u>(A)</u> Date Acquired	<u>(B)</u> Par Value	<u>(C)</u> Cost Including Commissions	<u>(D)</u> Amount Received At Maturity Less Commissions and Excluding Interest	<u>(E)</u> Book Value Dec. 31st Current Year	<u>(F)</u> Interest Received During Year	<u>(G)</u> Due and Accrued Dec. 31st
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NONE

The Franklin Regional Retirement System

has no activity to report on

Schedules 2, 3A, 3B, and 3C.

Schedule No. 3A
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2015
Domestic Fixed Income Securities Owned at End of Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)
<u>Description</u>	<u>CUSIP</u>	<u>Cost or Market Value at End of Prior Year</u>	<u>Unrealized Gain</u>	<u>Unrealized Loss</u>	<u>Market Value</u>	<u>Interest Received During Year</u>	<u>Interest Due and Accrued Dec. 31st</u>
NONE							

The Franklin Regional Retirement System

has no activity to report on

Schedules 2, 3A, 3B, and 3C.

Schedule No. 3B
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2015
Domestic Fixed Income Securities Purchased During Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)
Description	CUSIP NO	Par Value	Date Acquired (Trade Date)	Name of Broker	Commissions Paid	Paid Accrued Interest	Cost Excluding Accrued Interest But Including Commissions
NONE							

The Franklin Regional Retirement System

has no activity to report on

Schedules 2, 3A, 3B, and 3C.

Schedule No. 3C
 Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2015
 Domestic Fixed Income Securities Sold During Year

Description	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)
NONE	CUSIP	Par Value	Date Sold or Matured (Trade Date)	Name of Broker	Commissions Paid	Market Value Previous Dec 31st or cost if purchased Current Year	Amount Received on Sale Less Commissions Excluding Accrued Interest	=G- F Realized Gain	=G- F Realized Loss	Interest Received During Year Including Interest Sold

The Franklin Regional Retirement System

has no activity to report on

Schedules 2, 3A, 3B, and 3C.

Schedule 4A

Annual Statement of the Franklin Regional Retirement System through the Month of December 2015
Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
SEIZERT									
AGCO CORP	001084102	4,398.00	45.39	196,710.40	2,037.38	199,625.22	877.44	0.00	2,088.96
AMERICAN CAP AGY CORP	02503X105	9,093.00	17.34	170,710.60	25,263.75	157,672.62	0.00	-38,301.73	21,028.40
ASSURED GUARANTY LTD	G0585R106	10,645.00	26.43	273,752.67	2,975.28	281,347.35	4,619.40	0.00	5,055.84
C H ROBINSON WORLDWIDE INC	12541W209	3,393.00	62.02	0.00	223,737.39	210,433.86	0.00	-13,303.53	2,526.34
CHECK POINT SOFTWARE TECH ADR	M22465104	0.00	84.94	268,316.55	-268,316.55	0.00	0.00	0.00	0.00
CHICAGO BRDG & IRON-NY SHS	167250109	6,906.00	38.99	0.00	325,583.60	269,264.94	0.00	-56,318.66	1,338.34
CIGNA CORP CD	125509109	0.00	135.02	215,596.45	-215,596.45	0.00	0.00	0.00	83.80
CUMMINS INC	231021106	2,040.00	88.01	0.00	238,485.99	179,540.40	0.00	-58,945.59	1,984.12
DENBURY RESOURCES INC COM NEW	247916208	0.00	4.34	117,722.40	-117,722.40	0.00	0.00	0.00	1,810.00
DILLARDS INC	254067101	1,774.00	65.71	217,187.30	-1,382.73	116,569.54	0.00	-99,235.03	418.04
DISCOVERY COMMUNICATIONS INC NE	25470F302	9,690.00	25.22	0.00	276,040.30	244,381.80	0.00	-31,658.50	0.00
DISH NETWORK CORP A	25470M109	0.00	59.27	257,666.15	-257,666.15	0.00	0.00	0.00	0.00
ENDO INTERNATIONAL PLC	G30401106	1,917.00	61.22	182,824.20	-44,627.58	117,358.74	0.00	-20,837.88	0.00
ENSCO PLC	G3157S106	7,196.00	15.39	174,818.15	32,639.57	110,746.44	0.00	-96,711.28	3,899.70
EVEREST RE GROUP LTD	G3223R108	749.00	183.09	126,873.50	729.02	137,134.41	9,531.89	0.00	2,980.00
FIFTH THIRD BANCORP COM	316773100	11,325.00	20.1	197,841.25	34,383.10	227,632.50	0.00	-4,591.85	5,455.58
HCC INS HLDGS INC	404132102	0.00	76.84	163,503.60	-163,503.60	0.00	0.00	0.00	1,802.45
LIBERTY BROADBAND CORP - C	530307305	4,122.00	51.86	181,992.46	19,128.09	213,766.92	12,646.37	0.00	0.00
LIBERTY BROADBAND CORP RIS	530307115	0.00	8.37	4,265.50	-4,265.50	0.00	0.00	0.00	0.00
LIBERTY MEDIA CORP	531229102	4,191.00	39.25	146,194.15	1,771.28	164,496.75	16,531.32	0.00	0.00
LIBERTY MEDIA CORP C	531229300	7,081.00	38.08	209,829.70	41,045.79	269,644.48	18,768.99	0.00	0.00
MALLINCKRODT PLC	G5785G107	3,002.00	74.63	195,485.22	62,337.88	224,039.26	0.00	-33,783.84	0.00
MARVELL TECHNOLOGY GROUP LTD	G5876H105	17,589.00	8.82	273,470.00	-34,578.29	155,134.98	0.00	-83,756.73	3,865.56
NETAPP INC	64110D104	7,687.00	26.53	225,695.25	78,503.06	203,936.11	0.00	-100,262.20	4,724.65
REDWOOD TRUST INC REIT	758075402	11,886.00	13.2	178,383.50	47,007.44	156,895.20	0.00	-68,495.74	12,239.92
REGIONS FINL CORP	7591EP100	23,286.00	9.6	220,862.40	22,687.78	223,545.60	0.00	-20,004.58	4,869.14
SYMANTEC CORP	871503108	13,757.00	21	246,416.28	79,536.10	288,897.00	0.00	-37,055.38	6,106.65

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
TESSERA TECHNOLOGIES INC	88164L100	0.00	34.97	318,442.80	-318,442.80	0.00	0.00	0.00	3,518.60
VALMONT INDS INC	920253101	1,960.00	106.02	145,161.00	91,268.82	207,799.20	0.00	-28,630.62	2,143.12
VISTEON CORP	92839U206	2,257.00	114.5	260,738.40	-19,542.34	258,426.50	17,230.44	0.00	0.00
WESTERN DIGITAL CORP	958102105	2,548.00	60.05	192,618.00	68,057.93	153,007.40	0.00	-107,668.53	3,774.50
WESTERN UN CO	959802109	12,121.00	17.91	258,441.30	-40,087.66	217,087.11	0.00	-1,266.53	7,141.31
ZIONS BANCORP	989701107	7,186.00	27.3	186,455.40	17,125.79	196,177.80	0.00	-7,403.39	1,571.90
		TOTAL FOR: SEIZERT		5,807,974.58	204,613.29	5,184,562.13	80,205.85	-908,231.59	100,426.92

POLEN

ABBOTT LABS	002824100	9,735.00	44.91	509,176.20	-70,852.21	437,198.85	0.00	-1,125.14	9,720.00
ACCENTURE PLC CL A	G1151C101	3,628.00	104.5	377,602.68	-52,117.30	379,126.00	53,640.62	0.00	7,802.26
ADOBE SYS INC	00724F101	3,796.00	93.94	0.00	303,300.63	356,596.24	53,295.61	0.00	0.00
ALLERGAN INC	018490102	0.00	240.22	413,700.14	-413,700.14	0.00	0.00	0.00	0.00
ALPHABET INC CL A	02079K305	272.00	778.01	291,863.00	-147,523.48	211,618.72	67,279.20	0.00	0.00
ALPHABET INC CL C	02079K107	682.00	758.88	430,068.80	-72,047.06	517,556.16	159,534.42	0.00	0.00
APPLE INC	037833100	2,855.00	105.26	365,468.18	-49,926.23	300,517.30	0.00	-15,024.65	5,862.87
AUTOMATIC DATA PROCESSING INC	053015103	4,298.00	84.72	310,886.73	48,155.97	364,126.56	5,083.86	0.00	7,072.17
CELGENE CORP	151020104	2,310.00	119.76	310,187.78	-51,825.97	276,645.60	18,283.79	0.00	0.00
FACEBOOK INC	30303M102	2,820.00	104.66	0.00	231,375.32	295,141.20	63,765.88	0.00	0.00
FACTSET RESEARCH SYSTEMS INC	303075105	0.00	162.51	282,907.50	-282,907.50	0.00	0.00	0.00	1,117.05
FASTENAL CO	311900104	7,040.00	40.82	218,823.56	97,616.97	287,372.80	0.00	-29,067.73	7,073.36
GARTNER INC CL A	366651107	3,058.00	90.7	295,071.84	-36,566.61	277,360.60	18,855.37	0.00	0.00
GOOGLE INC CL A	38259P508	0.00	732.82	0.00	0.00	0.00	0.00	0.00	0.00
GOOGLE INC CL C	38259P706	0.00	708.49	0.00	0.00	0.00	0.00	0.00	0.00
GRAINGER W W INC	384802104	0.00	215.01	249,027.53	-249,027.53	0.00	0.00	0.00	2,949.84
MASTERCARD INC	57636Q104	1,627.00	97.36	165,427.20	-25,114.02	158,404.72	18,091.54	0.00	1,103.20
NESTLE SA SPONSORED ADR REPSTG	641069406	4,667.00	74.476	302,033.42	44,270.66	347,579.49	1,275.41	0.00	8,488.15
NIKE INC CL B	654106103	9,412.00	62.5	524,498.25	-67,061.00	588,250.00	130,812.75	0.00	5,468.40
O REILLY AUTOMOTIVE INC NEW	67103H107	1,239.00	253.42	279,684.24	-38,475.81	313,987.38	72,778.95	0.00	0.00
ORACLE CORPORATION	68389X105	9,641.00	36.53	509,285.25	-76,667.94	352,185.73	0.00	-80,431.58	5,742.00
PRICELINE.COM	741503403	333.00	1274.95	442,401.48	-61,364.31	424,558.35	43,521.18	0.00	0.00
REGENERON PHARMACEUTICALS INC	75886F107	764.00	542.87	372,507.00	-57,450.44	414,752.68	99,696.12	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
STARBUCKS CORP	855244109	8,551.00	60.03	409,347.45	-54,846.52	513,316.53	158,815.60	0.00	5,897.44
TJX COMPANIES INC NEW	872540109	5,524.00	70.91	433,699.92	-54,484.89	391,706.84	12,491.81	0.00	4,459.42
VISA INC CL A	92826C839	7,989.00	77.55	605,419.80	-78,456.70	619,546.95	92,583.85	0.00	4,017.60
TOTAL FOR: POLEN				8,099,087.95	-1,215,696.11	7,827,548.70	1,069,805.96	-125,649.10	76,773.76

O'SHAUGHNESSY

ADT CORP	00101J106	0.00	39.22	40,577.60	-40,577.60	0.00	0.00	0.00	179.34
ALLSTATE CORP	020002101	1,559.00	62.09	131,508.00	-21,994.78	96,798.31	0.00	-12,714.91	2,440.26
AMBEV S A SPONSORED ADR	02319V103	5,915.00	4.46	0.00	30,480.00	26,380.90	0.00	-4,099.10	0.00
AMERICA MOVIL S A DE C V SPONS	02364W105	0.00	21	69,911.36	-69,911.36	0.00	0.00	0.00	0.00
AMERICAN INTL GROUP INC	026874784	883.00	61.97	0.00	54,338.75	54,719.51	380.76	0.00	364.84
ANTHEM INC	036752103	573.00	139.44	0.00	88,095.96	79,899.12	0.00	-8,196.84	1,050.00
APPLE INC	037833100	0.00	125.425	60,598.62	-60,598.62	0.00	0.00	0.00	543.51
ASHLAND INC NEW	044209104	675.00	102.7	0.00	82,425.15	69,322.50	0.00	-13,102.65	577.59
AT&T INC	00206R102	0.00	35.52	186,155.78	-186,155.78	0.00	0.00	0.00	4,343.74
AUTOZONE INC	053332102	0.00	700.94	23,526.18	-23,526.18	0.00	0.00	0.00	0.00
BED BATH & BEYOND INC	075896100	4,553.00	48.25	32,296.08	281,281.86	219,682.25	0.00	-93,895.69	0.00
BLOCK H & R INC	093671105	436.00	33.31	0.00	14,566.85	14,523.16	0.00	-43.69	0.00
BP PLC SPON ADR	055622104	0.00	30.56	28,971.20	-28,971.20	0.00	0.00	0.00	1,368.00
C H ROBINSON WORLDWIDE INC	12541W209	0.00	67.78	172,771.23	-172,771.23	0.00	0.00	0.00	2,021.60
CAMERON INTL CORP	13342B105	0.00	66.76	96,553.35	-96,553.35	0.00	0.00	0.00	0.00
CBS CORP NEW CL B	124857202	2,300.00	47.13	0.00	107,544.19	108,399.00	854.81	0.00	100.65
CENTURYLINK INC	156700106	6,522.00	25.16	252,480.82	3,879.59	164,093.52	0.00	-92,266.89	13,778.64
CF INDS HLDGS INC	125269100	917.00	40.81	233,566.78	-183,582.95	37,422.77	0.00	-12,561.06	3,143.40
CISCO SYS INC	17275R102	0.00	28.85	7,259.72	-7,259.72	0.00	0.00	0.00	570.39
CIT GROUP INC	125581801	0.00	39.7	14,205.51	-14,205.51	0.00	0.00	0.00	888.75
COCA-COLA ENTERPRISES INC NEW	19122T109	6,057.00	49.24	292,426.86	-24,586.32	298,246.68	30,406.14	0.00	7,099.96
CORNING INCORPORATED	219350105	10,434.00	18.28	134,759.61	106,177.67	190,733.52	0.00	-50,203.76	4,733.40
DARDEN RESTAURANTS INC	237194105	477.00	63.64	0.00	32,610.80	30,356.28	0.00	-2,254.52	262.35
DIRECTV	25490A309	0.00	90.705	195,855.30	-195,855.30	0.00	0.00	0.00	0.00
DOLLAR TREE INC	256746108	0.00	71.1	29,559.60	-29,559.60	0.00	0.00	0.00	0.00
DOVER CORP	260003108	285.00	61.31	0.00	18,124.83	17,473.35	0.00	-651.48	90.72

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
EMERSON ELECTRIC ELEC CO	291011104	1,757.00	47.83	0.00	84,714.84	84,037.31	0.00	-677.53	357.68
EVEREST RE GROUP LTD	G3223R108	0.00	182.01	75,272.60	-75,272.60	0.00	0.00	0.00	674.50
EXPRESS SCRIPTS HLDG CO	30219G108	1,296.00	87.41	7,112.28	102,602.05	113,283.36	3,569.03	0.00	0.00
FEDEX CORP	31428X106	854.00	148.99	110,274.10	38,727.38	127,237.46	0.00	-21,764.02	903.10
FLUOR CORP	343412102	2,219.00	47.22	0.00	124,653.27	104,781.18	0.00	-19,872.09	824.25
FOUR CORNERS PPTY TR INC	35086T109	0.00	19.8	0.00	0.00	0.00	0.00	0.00	0.00
GAP INC	364760108	0.00	27.22	58,911.89	-58,911.89	0.00	0.00	0.00	1,241.35
GRUPO FINANCIERO SANTANDER MEXI	40053C105	0.00	9.15	74,519.48	-74,519.48	0.00	0.00	0.00	1,264.41
HALLIBURTON CO	406216101	0.00	41.79	134,036.64	-134,036.64	0.00	0.00	0.00	842.40
HARTFORD FINL SVCS GROUP INC	416515104	2,184.00	43.46	0.00	95,465.51	94,916.64	0.00	-548.87	388.44
HESS CORP COM	42809H107	3,941.00	48.48	136,936.10	142,016.03	191,059.68	0.00	-87,892.45	3,461.00
HOME DEPOT INC	437076102	0.00	117.03	115,152.09	-115,152.09	0.00	0.00	0.00	1,287.38
IBM CORP	459200101	1,240.00	137.62	59,202.36	140,783.29	170,648.80	0.00	-29,336.85	4,940.90
ILLINOIS TOOL WORKS INC WKS INC	452308109	3,141.00	92.68	50,096.30	246,878.13	291,107.88	0.00	-5,866.55	3,978.93
INGERSOLL-RAND PLC	G47791101	793.00	55.29	93,627.03	-43,905.19	43,844.97	0.00	-5,876.87	1,733.04
INTUITIVE SURGICAL INC	46120E602	0.00	496.6	57,125.52	-57,125.52	0.00	0.00	0.00	0.00
JUNIPER NETWORKS INC	48203R104	3,365.00	27.6	24,909.12	56,367.29	92,874.00	11,597.59	0.00	1,111.80
KOHL'S CORP	500255104	357.00	47.63	191,482.48	-175,525.01	17,003.91	1,046.44	0.00	2,706.75
KONINKLIJKE (ROYAL) PHILIPS	500472303	0.00	27.59	34,307.00	-34,307.00	0.00	0.00	0.00	0.00
KONINKLIJKE AHOLD NV SPON ADR	500467105	13,699.00	21.156	31,226.65	231,169.34	289,816.04	27,420.05	0.00	4,030.63
L OREAL CO UNSPONSORED ADR	502117203	1,455.00	33.74	0.00	54,132.31	49,091.70	0.00	-5,040.61	0.00
LABORATORY CORP OF AMER HLDGS	50540R409	0.00	119.56	35,175.40	-35,175.40	0.00	0.00	0.00	0.00
LOWES COS INC	548661107	0.00	76.6	213,830.40	-213,830.40	0.00	0.00	0.00	2,029.37
LYONDELLBASELL INDUSTRIES NV	N53745100	3,187.00	86.9	165,051.81	94,511.06	276,950.30	17,387.43	0.00	9,343.26
MACYS INC	55616P104	2,673.00	34.98	155,630.25	-3,631.64	93,501.54	0.00	-58,497.07	2,628.71
MAGNA INTL INC CL A	559222401	872.00	40.56	0.00	45,581.69	35,368.32	0.00	-10,213.37	584.87
MARATHON PETE CORP	56585A102	2,858.00	51.84	305,800.88	-176,819.34	148,158.72	19,177.18	0.00	6,317.08
MARRIOTT INTL INC NEW CL A	571903202	1,340.00	67.04	0.00	94,444.38	89,833.60	0.00	-4,610.78	147.50
MICHAEL KORS HOLDINGS LTD	G60754101	247.00	40.06	0.00	9,870.33	9,894.82	24.49	0.00	0.00
MOBILE TELESYSTEMS SPON ADR	607409109	6,428.00	6.18	13,182.48	54,623.12	39,725.04	0.00	-28,080.56	4,316.02
MONSANTO CO	61166W101	366.00	98.52	0.00	34,516.95	36,058.32	1,541.37	0.00	126.90
MOSAIC CO NEW	61945C103	7,092.00	27.59	109,103.50	205,199.76	195,668.28	0.00	-118,634.98	5,916.77

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
MOTOROLA SOLUTIONS INC.	620076307	901.00	68.45	198,221.40	-134,254.33	61,673.45	0.00	-2,293.62	1,756.10
NATIONAL OILWELL VARCO INC	637071101	4,369.00	33.49	0.00	176,526.11	146,317.81	0.00	-30,208.30	2,520.34
NAVIENT CORP	63938C108	2,283.00	11.45	0.00	42,677.22	26,140.35	0.00	-16,536.87	774.56
NETAPP INC	64110D104	4,948.00	26.53	134,919.75	66,925.80	131,270.44	0.00	-70,575.11	3,134.78
NIPPON T & T CORP ADR	654624105	0.00	38.24	105,564.42	-105,564.42	0.00	0.00	0.00	1,176.62
NORTHROP GRUMMAN CORP	666807102	1,600.00	188.81	322,047.15	-86,223.15	302,096.00	66,272.00	0.00	5,880.50
NTT DOCOMO INC ADR	62942M201	486.00	20.5	0.00	9,653.77	9,963.00	309.23	0.00	0.00
NVIDIA CORP	67066G104	0.00	22.06	108,610.85	-108,610.85	0.00	0.00	0.00	0.00
PARKER HANNIFIN CORP	701094104	1,695.00	96.98	0.00	182,102.53	164,381.10	0.00	-17,721.43	1,171.80
PENTAIR PLC	G7500T104	1,454.00	49.53	0.00	89,727.90	72,016.62	0.00	-17,711.28	797.44
PFIZER INC	717081103	0.00	33.53	221,725.70	-221,725.70	0.00	0.00	0.00	2,775.36
PHILLIPS 66	718546104	2,169.00	81.8	169,570.50	-11,269.25	177,424.20	19,122.95	0.00	7,325.86
PPG INDUSTRIALS INDS INC	693506107	0.00	225.54	155,563.95	-155,563.95	0.00	0.00	0.00	142.71
QUEST DIAGNOSTICS INC	74834L100	0.00	72.52	199,302.32	-199,302.32	0.00	0.00	0.00	1,666.28
SANDISK CORP	80004C101	2,136.00	75.99	21,947.52	101,883.30	162,314.64	38,483.82	0.00	420.00
SCRIPPS NETWORKS INTERACTIVE CL	811065101	316.00	55.21	0.00	21,408.35	17,446.36	0.00	-3,961.99	170.66
SEAGATE TECHNOLOGY	G7945M107	2,084.00	36.66	316,340.50	-177,851.06	76,399.44	0.00	-62,090.00	7,924.68
SIRIUS XM HLDGS INC	82968B103	39,407.00	4.07	42,220.50	103,513.37	160,386.49	14,652.62	0.00	0.00
STARWOOD HOTELS & RESORT COM	85590A401	0.00	69.28	0.00	0.00	0.00	0.00	0.00	1,070.63
TELEFONICA BRASIL SA ADR	87936R106	0.00	13.93	61,314.24	-61,314.24	0.00	0.00	0.00	1,140.21
TELUS CORPORATION	87971M103	0.00	32.75	75,503.80	-75,503.80	0.00	0.00	0.00	1,442.32
TIME WARNER INC	887317303	638.00	64.67	53,729.18	25.71	41,259.46	0.00	-12,495.43	1,312.85
TRAVELERS COS INC	89417E109	2,685.00	112.86	244,195.95	35,707.26	303,029.10	23,125.89	0.00	6,226.93
TWENTY-FIRST CENTY FOX INC	90130A101	1,536.00	27.16	0.00	45,171.75	41,717.76	0.00	-3,453.99	0.00
TYCO INTERNATIONAL PLC	G91442106	3,204.00	31.89	0.00	122,462.48	102,175.56	0.00	-20,286.92	958.38
VALERO ENERGY CORP NEW	91913Y100	467.00	70.71	0.00	33,205.60	33,021.57	0.00	-184.03	0.00
VIACOM INC CL B	92553P201	4,183.00	41.16	218,450.75	63,382.36	172,172.28	0.00	-109,660.83	4,631.58
VODAFONE GROUP PLC ADR	92857W308	0.00	32.97	7,927.44	-7,927.44	0.00	0.00	0.00	397.98
VOYA FINL INC	929089100	2,271.00	36.91	0.00	93,331.74	83,822.61	0.00	-9,509.13	30.00
WYNDHAM WORLDWIDE CORP COM	98310W108	0.00	90.47	49,483.52	-49,483.52	0.00	0.00	0.00	237.72
XEROX CORP	984121103	12,214.00	10.63	51,240.42	91,404.07	129,834.82	0.00	-12,809.67	1,530.33
XL GROUP PLC	G98290102	2,739.00	39.18	78,982.26	15,648.48	107,314.02	12,683.28	0.00	1,972.08

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
TOTAL FOR: O'SHAUGHNESSY				7,091,812.08	221,624.45	6,525,089.82	288,055.08	-1,076,401.79	163,302.88
SYSTEMATIC									
AAR CORP	000361105	0.00	26.29	21,946.20	-21,946.20	0.00	0.00	0.00	123.00
AARON'S INC	002535300	845.00	22.39	0.00	25,611.31	18,919.55	0.00	-6,691.76	12.77
ABERCROMBIE & FITCH CO CL A	002896207	720.00	27	21,336.80	-5,891.90	19,440.00	3,995.10	0.00	519.00
ABM INDS INC	000957100	680.00	28.47	23,063.25	-730.91	19,359.60	0.00	-2,972.74	324.00
ACCO BRANDS CORP	00081T108	2,475.00	7.13	21,759.15	62.22	17,646.75	0.00	-4,174.62	0.00
ACTUANT CORP CL A	00508X203	0.00	22.8	19,612.80	-19,612.80	0.00	0.00	0.00	34.20
ADDUS HOMECARE CORP	006739106	475.00	23.28	0.00	15,759.34	11,058.00	0.00	-4,701.34	0.00
ADVANCED ENERGY INDS INC	007973100	0.00	28.23	0.00	0.00	0.00	0.00	0.00	0.00
AECOM TECHNOLOGY CORP DELAWAR	00766T100	660.00	30.03	19,133.10	-1,198.11	19,819.80	1,884.81	0.00	0.00
AEGEAN MARINE PETROLEUM NETWO	Y0017S102	1,715.00	8.36	0.00	12,989.00	14,337.40	1,348.40	0.00	34.30
AEGION CORP	00770F104	980.00	19.31	20,657.10	-2,730.20	18,923.80	996.90	0.00	0.00
AFFYMETRIX INC	00826T108	2,125.00	10.09	24,576.30	-3,697.84	21,441.25	562.79	0.00	0.00
AG MTG INVT TR INC	001228105	0.00	15.22	0.00	0.00	0.00	0.00	0.00	1,308.00
AGCO CORP	001084102	380.00	45.39	0.00	17,881.80	17,248.20	0.00	-633.60	150.60
AGREE REALTY CORP	008492100	560.00	33.99	22,540.25	-5,154.48	19,034.40	1,648.63	0.00	1,172.92
AIRCASTLE LTD	G0129K104	0.00	24.26	0.00	0.00	0.00	0.00	0.00	200.20
ALERE INC	01449J105	410.00	39.09	19,380.00	-3,166.27	16,026.90	0.00	-186.83	0.00
ALLIANCE IMAGING INC	018606301	0.00	14.32	19,100.90	-19,100.90	0.00	0.00	0.00	0.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	1,290.00	15.38	0.00	18,630.22	19,840.20	1,209.98	0.00	0.00
ALMOST FAMILY INC	020409108	465.00	38.23	21,712.50	-6,559.42	17,776.95	2,623.87	0.00	0.00
ALON USA ENERGY INC	020520102	1,200.00	14.84	0.00	21,136.20	17,808.00	0.00	-3,328.20	180.00
ALPHA NAT RES INC	02076X102	0.00	0.4971	22,570.05	-22,570.05	0.00	0.00	0.00	0.00
AMAG PHARMACEUTICALS INC	00163U106	675.00	30.19	0.00	31,770.71	20,378.25	0.00	-11,392.46	0.00
AMEDISYS INC	023436108	445.00	39.32	0.00	17,965.43	17,497.40	0.00	-468.03	0.00
AMERICAN CAP MTG INVT CORP	02504A104	0.00	16.14	19,687.80	-19,687.80	0.00	0.00	0.00	1,671.75
AMERICAN EAGLE OUTFITTERS	02553E106	1,105.00	15.5	21,167.00	-5,829.60	17,127.50	1,790.10	0.00	618.14
AMERICAN PUB ED INC	02913V103	0.00	24.17	22,306.35	-22,306.35	0.00	0.00	0.00	0.00
AMERICAS CAR-MART INC	03062T105	0.00	34.24	0.00	0.00	0.00	0.00	0.00	0.00
AMSURG CORP	03232P405	240.00	76	23,260.25	-10,125.05	18,240.00	5,104.80	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
ANALOGIC CORP COM PAR \$0.05	032657207	210.00	82.6	21,152.50	-3,384.40	17,346.00	0.00	-422.10	96.00
ANDERSONS INC	034164103	0.00	42.69	0.00	0.00	0.00	0.00	0.00	60.90
ANGIODYNAMICS INC	03475V101	1,115.00	12.14	0.00	17,478.14	13,536.10	0.00	-3,942.04	0.00
ANIKA THERAPEUTICS INC	035255108	450.00	38.16	0.00	17,209.44	17,172.00	0.00	-37.44	0.00
ANIXTER INTERNATIONAL INC	035290105	305.00	60.39	0.00	18,750.84	18,418.95	0.00	-331.89	0.00
APOLLO COML REAL ESTATE FIN INC	03762U105	0.00	17.09	20,450.00	-20,450.00	0.00	0.00	0.00	1,050.00
APOLLO GROUP INC CL A	037604105	2,635.00	7.67	21,830.40	24,014.30	20,210.45	0.00	-25,634.25	0.00
APPLIED INDUSTRIAL TECH INC	03820C105	475.00	40.49	0.00	18,845.91	19,232.75	386.84	0.00	0.00
ARCBEST CORP	03937C105	880.00	21.39	22,953.15	10,173.91	18,823.20	0.00	-14,303.86	154.30
ARCH COAL INC	039380100	0.00	0.49	0.00	0.00	0.00	0.00	0.00	0.00
ARGAN INC	04010E109	0.00	32.31	22,707.00	-22,707.00	0.00	0.00	0.00	0.00
ARGO GROUP INTL HOLDINGS LTD	G0464B107	330.00	59.84	21,910.65	-3,722.75	19,747.20	1,559.30	0.00	152.90
ARLINGTON ASSET INVT CORP	041356205	0.00	24.99	19,957.50	-19,957.50	0.00	0.00	0.00	656.25
ARMOUR RESIDENTIAL REIT INC	042315507	915.00	21.76	0.00	19,053.31	19,910.40	857.09	0.00	301.95
ARRIS GROUP INC	04270V106	0.00	33.675	22,944.40	-22,944.40	0.00	0.00	0.00	0.00
ARUBA NETWORKS INC	043176106	0.00	24.49	19,179.90	-19,179.90	0.00	0.00	0.00	0.00
ASHFORD HOSPITALITY TRUST	044103109	2,670.00	6.31	0.00	19,595.44	16,847.70	0.00	-2,747.74	0.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	390.00	48.3	22,103.85	-5,033.55	18,837.00	1,766.70	0.00	369.80
ASSURANT INC	04621X108	245.00	80.54	0.00	18,764.29	19,732.30	968.01	0.00	122.50
ASSURED GUARANTY LTD	G0585R106	700.00	26.43	0.00	17,759.64	18,501.00	741.36	0.00	181.20
ATLANTIC PWR CORP	04878Q863	0.00	2.35	21,205.75	-21,205.75	0.00	0.00	0.00	345.07
ATLANTIC TELE-NETWORK INC	049079205	240.00	78.23	0.00	19,214.36	18,775.20	0.00	-439.16	0.00
ATLAS AIR INC	049164205	450.00	41.34	0.00	24,158.64	18,603.00	0.00	-5,555.64	0.00
ATWOOD OCEANICS INC	050095108	0.00	10.23	0.00	0.00	0.00	0.00	0.00	457.50
AVERY DENNISON CORP	053611109	330.00	62.66	0.00	17,766.58	20,677.80	2,911.22	0.00	388.50
AVISTA CORP	05379B107	595.00	35.37	0.00	19,008.40	21,045.15	2,036.75	0.00	635.25
AVON PRODS INC	054303102	5,075.00	4.05	0.00	32,575.40	20,553.75	0.00	-12,021.65	852.00
AVX CORP NEW	002444107	1,065.00	12.14	0.00	13,209.69	12,929.10	0.00	-280.59	323.40
BANC CALIF INC	05990K106	0.00	12.39	0.00	0.00	0.00	0.00	0.00	0.00
BANCO LATINOAMERICANO DE EXP CL	P16994132	0.00	32.79	0.00	0.00	0.00	0.00	0.00	0.00
BANCORPSOUTH INC	059692103	0.00	24.93	0.00	0.00	0.00	0.00	0.00	0.00
BANKUNITED INC COM	06652K103	0.00	33.59	0.00	0.00	0.00	0.00	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
BANNER CORPORATION	06652V208	0.00	45.86	23,445.90	-23,445.90	0.00	0.00	0.00	334.80
BARNES & NOBLE INC	067774109	0.00	21.9	0.00	0.00	0.00	0.00	0.00	0.00
BASIC ENERGY SVCS INC NEW	06985P100	0.00	2.68	0.00	0.00	0.00	0.00	0.00	0.00
BBCN BANCORP INC	073295107	1,195.00	17.22	0.00	18,458.08	20,577.90	2,119.82	0.00	131.45
BENCHMARK ELECTRONICS INC	08160H101	875.00	20.67	22,260.00	0.00	18,086.25	0.00	-4,173.75	0.00
BERKSHIRE HILLS BANCORP INC	084680107	0.00	28.6	0.00	0.00	0.00	0.00	0.00	69.35
BIG LOTS INC	089302103	490.00	38.54	19,609.80	-158.92	18,884.60	0.00	-566.28	349.60
BIO RAD LABORATORIES INC CL A	090572207	135.00	138.66	21,098.00	-4,822.40	18,719.10	2,443.50	0.00	0.00
BIOMED REALTY TRUST INC	09063H107	0.00	23.41	0.00	0.00	0.00	0.00	0.00	252.20
BIO-REFERENCE LABS INC	09057G602	0.00	34.76	0.00	0.00	0.00	0.00	0.00	0.00
BLACK BOX CORPORATION	091826107	0.00	20.06	21,032.00	-21,032.00	0.00	0.00	0.00	176.00
BLOUNT INTERNATIONAL INC	095180105	0.00	9.81	22,050.35	-22,050.35	0.00	0.00	0.00	0.00
BLUCORA INC	095229100	0.00	15.86	0.00	0.00	0.00	0.00	0.00	0.00
BLUE NILE INC	09578R103	540.00	37.13	0.00	18,092.38	20,050.20	1,957.82	0.00	0.00
BOB EVANS FARMS	096761101	470.00	38.85	0.00	18,855.55	18,259.50	0.00	-596.05	0.00
BRADY CORPORATION CL A	104674106	0.00	22.98	21,872.00	-21,872.00	0.00	0.00	0.00	642.00
BRIGGS & STRATTON CORP	109043109	1,090.00	17.3	21,951.50	-128.03	18,857.00	0.00	-2,966.47	538.74
BRINKER INTL INC	109641100	0.00	47.95	0.00	0.00	0.00	0.00	0.00	243.20
BRINK'S CO	109696104	645.00	28.86	24,287.95	-6,672.94	18,614.70	999.69	0.00	161.50
BROCADE COMMUNICATIONS SYS INC	111621306	2,145.00	9.18	23,088.00	783.65	19,691.10	0.00	-4,180.55	296.00
BROOKLINE BANCORP INC	11373M107	1,420.00	11.5	0.00	16,278.88	16,330.00	51.12	0.00	0.00
BROOKS AUTOMATION INC	114340102	0.00	11.63	23,587.50	-23,587.50	0.00	0.00	0.00	0.00
BROWN SHOE COMPANY INC	115736100	0.00	30.7	0.00	0.00	0.00	0.00	0.00	0.00
BRUKER BIOSCIENCES CORP	116794108	880.00	24.27	20,601.00	-3,335.40	21,357.60	4,092.00	0.00	0.00
BUCKLE INC	118440106	0.00	42.2	23,108.80	-23,108.80	0.00	0.00	0.00	1,522.40
BUILD-A-BEAR WORKSHOP INC	120076104	1,325.00	12.24	20,200.50	3,258.20	16,218.00	0.00	-7,240.70	0.00
CABOT CORP	127055101	520.00	40.88	22,587.90	-716.59	21,257.60	0.00	-613.71	454.30
CABOT MICROELECTRONICS CORP	12709P103	445.00	43.78	21,057.40	0.00	19,482.10	0.00	-1,575.30	0.00
CACI INTL INC CL A	127190304	195.00	92.78	0.00	16,472.92	18,092.10	1,619.18	0.00	0.00
CAL MAINE FOODS INC	128030202	0.00	53.12	0.00	0.00	0.00	0.00	0.00	334.55
CALERES INC	129500104	665.00	26.82	21,379.75	-2,661.54	17,835.30	0.00	-882.91	150.50
CAMBREX CORP	132011107	370.00	47.09	20,322.80	-10,009.36	17,423.30	7,109.86	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
CAPELLA ED CO	139594105	365.00	46.22	22,703.20	2,531.24	16,870.30	0.00	-8,364.14	506.90
CAPSTEAD MORTGAGE CORP	14067E506	0.00	11.83	20,077.80	-20,077.80	0.00	0.00	0.00	1,062.75
CARDINAL FINANCIAL CORP	14149F109	790.00	22.75	0.00	18,768.84	17,972.50	0.00	-796.34	86.90
CASH AMER INTL INC	14754D100	630.00	29.95	0.00	16,090.45	18,868.50	2,778.05	0.00	116.50
CATHAY BANCORP INC	149150104	615.00	31.33	0.00	15,867.20	19,267.95	3,400.75	0.00	381.50
CATO CORP NEW CL A	149205106	0.00	36.82	21,300.90	-21,300.90	0.00	0.00	0.00	649.50
CELESTICA INC	15101Q108	1,525.00	11.03	23,069.10	-5,433.53	16,820.75	0.00	-814.82	0.00
CENTENE CORP	15135B101	0.00	109.16	20,770.00	-20,770.00	0.00	0.00	0.00	0.00
CENTERSTATE BKS FLA INC	15201P109	0.00	15.65	0.00	0.00	0.00	0.00	0.00	47.10
CENTRAL GARDEN & PET CO	153527205	1,075.00	13.6	0.00	15,545.48	14,620.00	0.00	-925.48	0.00
CENTRAL PACIFIC FINANCIAL CO	154760409	865.00	22.02	0.00	19,744.66	19,047.30	0.00	-697.36	501.70
CHARLES RIVER LABORATORIES	159864107	255.00	80.39	21,637.60	-5,064.20	20,499.45	3,926.05	0.00	0.00
CHECKPOINT SYS INC	162825103	2,165.00	6.27	0.00	24,387.24	13,574.55	0.00	-10,812.69	750.00
CHEESECAKE FACTORY INC	163072101	355.00	46.11	0.00	20,423.85	16,369.05	0.00	-4,054.80	142.00
CHEMED CORP	16359R103	135.00	149.8	21,662.35	-7,396.90	20,223.00	5,957.55	0.00	148.40
CHEMICAL FINL CORP	163731102	0.00	34.27	23,286.40	-23,286.40	0.00	0.00	0.00	499.60
CHICOS FAS INC	168615102	1,615.00	10.67	22,450.85	1,948.61	17,232.05	0.00	-7,167.41	381.29
CHILDRENS PLACE RETAIL STS INC	168905107	330.00	55.2	20,805.00	-2,009.05	18,216.00	0.00	-579.95	203.61
CIENA CORP	171779309	825.00	20.69	0.00	19,209.02	17,069.25	0.00	-2,139.77	0.00
CITI TRENDS INC	17306X102	970.00	21.25	23,482.50	-183.25	20,612.50	0.00	-2,686.75	85.80
CLEARWATER PAPER CORP	18538R103	0.00	74.02	21,593.25	-21,593.25	0.00	0.00	0.00	0.00
CLIFFS NAT RES INC	18683K101	0.00	5.31	21,741.30	-21,741.30	0.00	0.00	0.00	0.00
CLOUD PEAK ENERGY INC	18911Q102	8,215.00	2.08	0.00	33,130.27	17,087.20	0.00	-16,043.07	0.00
COHERENT INC	192479103	310.00	65.11	0.00	19,539.68	20,184.10	644.42	0.00	0.00
COHU INC	192576106	1,195.00	12.07	0.00	15,789.28	14,423.65	0.00	-1,365.63	71.70
COLUMBIA SPORTSWEAR CO	198516106	0.00	58.79	0.00	0.00	0.00	0.00	0.00	105.00
COMFORT SYSTEM USA INC	199908104	630.00	28.42	0.00	14,543.39	17,904.60	3,361.21	0.00	98.80
COMMERCE BANCSHARES INC	200525103	0.00	45.55	0.00	0.00	0.00	0.00	0.00	96.75
COMMERCIAL METAL CO	201723103	1,295.00	13.69	20,036.70	201.63	17,728.55	0.00	-2,509.78	488.40
COMPASS DIVERSIFIED TR	20451Q104	950.00	15.89	0.00	14,605.87	15,095.50	489.63	0.00	0.00
COMPUTER PROGRAMS & SYS INC	205306103	405.00	49.75	20,958.75	3,174.89	20,148.75	0.00	-3,984.89	998.40
COMTECH TELECOMMUNICATIONS	205826209	835.00	20.09	20,960.80	3,349.78	16,775.15	0.00	-7,535.43	798.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
CONMED CORP	207410101	455.00	44.05	21,580.80	-1,198.18	20,042.75	0.00	-339.87	352.00
CONSTANT CONTACT INC	210313102	0.00	31.29	0.00	0.00	0.00	0.00	0.00	0.00
CONVERGYS CORP	212485106	785.00	24.89	20,268.15	-4,277.70	19,538.65	3,548.20	0.00	274.50
CON-WAY INC	205944101	0.00	47.45	22,868.70	-22,868.70	0.00	0.00	0.00	217.50
COOPER TIRE & RUBBER	216831107	0.00	41.79	24,255.00	-24,255.00	0.00	0.00	0.00	186.38
CORPORATE OFFICE PPTYS TR	22002T108	800.00	21.83	21,561.20	930.27	17,464.00	0.00	-5,027.47	838.75
CORRECTIONS CORP OF AMERICA	22025Y407	775.00	26.49	0.00	22,584.05	20,529.75	0.00	-2,054.30	0.00
COUSINS PROPERTIES INC	222795106	2,090.00	9.43	21,184.10	-2,311.15	19,708.70	835.75	0.00	296.80
COWEN GROUP INC NEW CL A	223622101	4,625.00	3.83	0.00	26,578.36	17,713.75	0.00	-8,864.61	0.00
CRA INTL INC	12618T105	0.00	21.58	20,920.80	-20,920.80	0.00	0.00	0.00	0.00
CRACKER BARREL OLD CTRY STORE IN	22410J106	0.00	147.28	0.00	0.00	0.00	0.00	0.00	714.00
CROSS COUNTRY HEALTHCARE INC	227483104	1,105.00	16.39	0.00	18,875.00	18,110.95	0.00	-764.05	0.00
CSG SYSTEMS INTL INC	126349109	600.00	35.98	19,429.25	-4,387.25	21,588.00	6,546.00	0.00	480.39
CTS CORP	126501105	715.00	17.64	0.00	14,121.82	12,612.60	0.00	-1,509.22	0.00
CULP INC	230215105	555.00	25.47	0.00	17,065.43	14,135.85	0.00	-2,929.58	194.30
CURTISS WRIGHT CORP	231561101	0.00	67.37	20,824.05	-20,824.05	0.00	0.00	0.00	73.45
CUSTOMERS BANCORP INC	23204G100	0.00	25.21	0.00	0.00	0.00	0.00	0.00	0.00
CVB FINANCIAL CORP	126600105	0.00	16.4	0.00	0.00	0.00	0.00	0.00	163.20
CYBERONICS INC	23251P102	0.00	69.95	21,158.40	-21,158.40	0.00	0.00	0.00	0.00
CYS INVTS INC	12673A108	0.00	7.76	19,402.00	-19,402.00	0.00	0.00	0.00	1,290.50
DANA HOLDING CORP	235825205	0.00	20.58	22,827.00	-22,827.00	0.00	0.00	0.00	104.50
DEAN FOODS CO	242370203	1,170.00	17.15	0.00	19,725.30	20,065.50	340.20	0.00	163.80
DELUXE CORPORATION	248019101	0.00	69.28	22,098.75	-22,098.75	0.00	0.00	0.00	106.50
DENBURY RESOURCES INC COM NEW	247916208	6,930.00	2.02	0.00	30,677.26	13,998.60	0.00	-16,678.66	304.06
DEVRY INC DEL	251893103	830.00	25.31	21,836.20	-2,219.43	21,007.30	1,390.53	0.00	0.00
DHI GROUP INC	23331S100	1,825.00	9.17	20,320.30	-2,675.93	16,735.25	0.00	-909.12	0.00
DHT MARITIME INC	Y2065G121	2,315.00	8.09	0.00	18,247.40	18,728.35	480.95	0.00	0.00
DIAMOND OFFSHORE DRILLING INC	25271C102	0.00	23.71	0.00	0.00	0.00	0.00	0.00	0.00
DICE HLDGS INC	253017107	0.00	8.83	0.00	0.00	0.00	0.00	0.00	0.00
DIME CMNTY BANCORP INC	253922108	0.00	16.39	0.00	0.00	0.00	0.00	0.00	189.70
DIODES INC	254543101	0.00	26.72	23,158.80	-23,158.80	0.00	0.00	0.00	0.00
DOMINION DIAMOND CORP	257287102	0.00	10.68	21,171.86	-21,171.86	0.00	0.00	0.00	470.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
DOMTAR CORP	257559203	490.00	36.95	0.00	21,466.62	18,105.50	0.00	-3,361.12	392.00
DST SYSTEMS INC	233326107	0.00	115.08	21,654.50	-21,654.50	0.00	0.00	0.00	63.00
DSW INC COMMON STOCK CL A	23334L102	735.00	23.86	0.00	23,882.93	17,537.10	0.00	-6,345.83	265.00
DTS INC	23335C101	690.00	22.58	20,756.25	-4,885.94	15,580.20	0.00	-290.11	0.00
DUCOMMUN INC	264147109	870.00	16.22	22,625.60	-3,374.07	14,111.40	0.00	-5,140.13	0.00
DUPONT FABROS TECHNOLOGY INC	26613Q106	650.00	31.79	20,276.40	1,274.63	20,663.50	0.00	-887.53	1,075.20
DYNEX CAP INC	26817Q506	2,460.00	6.35	20,542.50	-1,169.72	15,621.00	0.00	-3,751.78	2,466.90
EAGLE BANCORP INC MD	268948106	365.00	50.47	21,844.80	-7,637.99	18,421.55	4,214.74	0.00	0.00
EATON VANCE CORP NON VTG COM	278265103	0.00	32.43	0.00	0.00	0.00	0.00	0.00	139.13
ELLIS PERRY INTL INC	288853104	720.00	18.42	21,262.60	-2,899.85	13,262.40	0.00	-5,100.35	0.00
EMCOR GROUP INC	29084Q100	425.00	48.04	20,910.30	-2,002.05	20,417.00	1,508.75	0.00	143.20
EMPLOYERS HLDGS INC	292218104	730.00	27.3	23,039.80	-6,344.95	19,929.00	3,234.15	0.00	97.20
ENDURANCE SPECIALITY HOLDINGS	G30397106	0.00	69.49	0.00	0.00	0.00	0.00	0.00	119.00
ENNIS INC	293389102	860.00	19.25	0.00	16,062.89	16,555.00	492.11	0.00	388.50
ENOVA INTL INC -W/I	29357K103	0.00	19.25	22.26	-22.26	0.00	0.00	0.00	0.00
ENSCO PLC	G3157S106	1,195.00	15.39	0.00	19,548.32	18,391.05	0.00	-1,157.27	179.25
ENSTAR GROUP LTD	G3075P101	0.00	150.04	0.00	0.00	0.00	0.00	0.00	0.00
ENTERPRISE FINL SVCS CORP	293712105	530.00	28.35	0.00	14,634.72	15,025.50	390.78	0.00	42.40
EPR PPTYS	26884U109	365.00	58.45	21,899.40	-844.68	21,334.25	279.53	0.00	1,268.37
EQUITY COMWLTH	294628102	0.00	26.45	19,380.85	-19,380.85	0.00	0.00	0.00	0.00
ESCO TECHNOLOGIES INC	296315104	0.00	36.7	21,771.00	-21,771.00	0.00	0.00	0.00	94.40
ESSENDANT INC	296689102	520.00	32.51	21,923.20	0.00	16,905.20	0.00	-5,018.00	291.20
ESSENT GROUP LTD	G3198U102	0.00	23.39	21,853.50	-21,853.50	0.00	0.00	0.00	0.00
ETHAN ALLEN INTERIORS INC	297602104	695.00	27.82	22,917.80	-2,007.58	19,334.90	0.00	-1,575.32	173.50
EURONET SVCS INC	298736109	0.00	58.48	0.00	0.00	0.00	0.00	0.00	0.00
EXCO RESOURCES INC	269279402	0.00	1.56	0.00	0.00	0.00	0.00	0.00	0.00
EXLSERVICE HLDGS INC	302081104	0.00	34.43	21,245.40	-21,245.40	0.00	0.00	0.00	0.00
EXPRESS INC	30219E103	965.00	17.28	0.00	18,003.69	16,675.20	0.00	-1,328.49	0.00
EZCORP INC CL A NON VTG	302301106	0.00	7.09	21,678.75	-21,678.75	0.00	0.00	0.00	0.00
FAIRCHILD SEMICONDUCTOR	303726103	0.00	20.71	20,678.00	-20,678.00	0.00	0.00	0.00	0.00
FEDERAL SIGNAL CORP	313855108	1,340.00	15.85	20,689.60	0.00	21,239.00	549.40	0.00	335.00
FINISH LINE INC CL A	317923100	1,170.00	18.08	0.00	21,863.76	21,153.60	0.00	-710.16	90.90

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
FIRST BANCORP	318672706	5,300.00	3.25	0.00	29,428.72	17,225.00	0.00	-12,203.72	0.00
FIRST DEFIANCE FINL CORP	32006W106	370.00	37.78	0.00	13,588.12	13,978.60	390.48	0.00	169.00
FIRST MERCHANTS CORP	320817109	690.00	25.42	0.00	15,515.62	17,539.80	2,024.18	0.00	341.45
FIRST NBC BK HLDG CO	32115D106	515.00	37.39	20,064.00	-1,075.39	19,255.85	267.24	0.00	0.00
FIRST POTOMAC REALTY TR	33610F109	1,575.00	11.4	0.00	16,912.23	17,955.00	1,042.77	0.00	472.50
FLAGSTAR BANCORP INC	337930705	900.00	23.11	0.00	18,455.50	20,799.00	2,343.50	0.00	0.00
FORMFACTOR INC	346375108	1,865.00	9	0.00	15,270.89	16,785.00	1,514.11	0.00	0.00
FORUM ENERGY TECHNOLOGIES INC	34984V100	0.00	23.26	0.00	0.00	0.00	0.00	0.00	0.00
FOSSIL GROUP INC	34988V106	0.00	36.56	0.00	0.00	0.00	0.00	0.00	0.00
FOSTER LB CO CL A	350060109	0.00	49.02	21,613.65	-21,613.65	0.00	0.00	0.00	0.00
FRANKLIN STR PPTYS CORP COMMON	35471R106	0.00	10.35	21,779.25	-21,779.25	0.00	0.00	0.00	1,319.55
FREIGHTCAR AMER INC	357023100	0.00	19.26	0.00	0.00	0.00	0.00	0.00	77.85
FRESH MKT INC	35804H106	800.00	23.42	0.00	19,183.61	18,736.00	0.00	-447.61	0.00
FTI CONSULTING INC	302941109	0.00	39.3	0.00	0.00	0.00	0.00	0.00	0.00
FUTUREFUEL CORP COM	36116M106	0.00	10.87	22,459.50	-22,459.50	0.00	0.00	0.00	103.50
GAIN CAP HLDGS INC	36268W100	0.00	9.3	0.00	0.00	0.00	0.00	0.00	121.50
GAMESTOP CORP NEW CL A	36467W109	0.00	45.85	0.00	0.00	0.00	0.00	0.00	198.00
GENERAL CABLE CORP	369300108	1,500.00	13.43	23,169.50	-2,108.11	20,145.00	0.00	-916.39	945.90
GEO GROUP INC NEW	36162J106	675.00	28.91	0.00	18,871.42	19,514.25	642.83	0.00	0.00
GLACIER BANCORP INC NEW COM	37637Q105	0.00	26.01	0.00	0.00	0.00	0.00	0.00	129.20
GLADSTONE COML CORP COMMON ST	376536108	905.00	14.59	0.00	14,728.08	13,203.95	0.00	-1,524.13	239.38
GLATFELTER	377316104	0.00	18.44	0.00	0.00	0.00	0.00	0.00	335.40
GOVERNMENT PPTYS INCOME TR	38376A103	1,070.00	15.87	20,709.00	3,397.69	16,980.90	0.00	-7,125.79	1,694.20
GRAN TIERRA ENERGY INC	38500T101	0.00	2.2	25,429.25	-25,429.25	0.00	0.00	0.00	0.00
GREAT PLAINS ENERGY INC	391164100	0.00	26.07	0.00	0.00	0.00	0.00	0.00	0.00
GREATBATCH INC	39153L106	0.00	52.5	21,445.50	-21,445.50	0.00	0.00	0.00	0.00
GREEN PLAINS RENEWABLE ENERGY IN	393222104	0.00	22.9	23,788.80	-23,788.80	0.00	0.00	0.00	294.60
GREENBRIER CORP	393657101	0.00	57.69	25,253.10	-25,253.10	0.00	0.00	0.00	70.50
GREIF INC CL A	397624107	555.00	30.81	22,198.10	-4,922.17	17,099.55	0.00	-176.38	627.90
GUESS INC	401617105	985.00	18.88	19,393.60	275.88	18,596.80	0.00	-1,072.68	1,148.62
GULFMARK OFFSHORE INC	402629208	0.00	9.03	24,908.40	-24,908.40	0.00	0.00	0.00	0.00
HACKETT GROUP INC	404609109	1,120.00	16.07	0.00	17,666.35	17,998.40	332.05	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
HAEMONETICS CORP MASS	405024100	0.00	44.46	22,264.90	-22,264.90	0.00	0.00	0.00	0.00
HANMI FINANCIAL CORP	410495204	720.00	23.72	22,246.20	-3,990.83	17,078.40	0.00	-1,176.97	150.60
HANOVER INS GROUP INC	410867105	225.00	81.34	22,109.20	-5,359.84	18,301.50	1,552.14	0.00	343.35
HARMONIC INC	413160102	2,645.00	4.07	23,097.95	-4,556.50	10,765.15	0.00	-7,776.30	0.00
HARSCO CORP	415864107	2,145.00	7.88	0.00	18,553.10	16,902.60	0.00	-1,650.50	0.00
HARTE-HANKS INC	416196103	3,695.00	3.24	22,794.30	1,259.54	11,971.80	0.00	-12,082.04	1,063.76
HATTERAS FINL CORP	41902R103	0.00	14.31	20,088.70	-20,088.70	0.00	0.00	0.00	2,190.75
HAVERTY FURNITURE COS INC	419596101	0.00	21.46	20,469.30	-20,469.30	0.00	0.00	0.00	74.40
HAYNES INTL INC	420877201	440.00	36.69	0.00	16,168.08	16,143.60	0.00	-24.48	96.80
HEALTH NET INC	42222G108	0.00	64.06	23,017.90	-23,017.90	0.00	0.00	0.00	0.00
HEALTHSOUTH CORP	421924309	0.00	45.22	20,960.70	-20,960.70	0.00	0.00	0.00	217.35
HEALTHSTREAM INC	42222N103	0.00	25.88	20,341.20	-20,341.20	0.00	0.00	0.00	0.00
HEALTHWAYS INC COM	422245100	1,690.00	12.87	0.00	20,080.51	21,750.30	1,669.79	0.00	0.00
HEARTLAND FINANCIAL USA INC	42234Q102	0.00	31.36	0.00	0.00	0.00	0.00	0.00	138.50
HEIDRICK & STRUGGLES INTL	422819102	0.00	27.22	22,243.25	-22,243.25	0.00	0.00	0.00	402.35
HELEN OF TROY LTD	G4388N106	0.00	85.14	0.00	0.00	0.00	0.00	0.00	0.00
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	0.00	6.95	22,025.50	-22,025.50	0.00	0.00	0.00	0.00
HERSHA HOSPITALITY TR	427825500	840.00	21.76	0.00	18,769.97	18,278.40	0.00	-491.57	0.00
HIBBETT SPORTS INC	428567101	535.00	30.24	0.00	24,279.17	16,178.40	0.00	-8,100.77	0.00
HIGHWOODS PROPERTIES INC	431284108	0.00	43.6	0.00	0.00	0.00	0.00	0.00	420.74
HILLENBRAND INC	431571108	0.00	31.7	22,080.00	-22,080.00	0.00	0.00	0.00	0.00
HILL-ROM HOLDINGS INC	431475102	0.00	48.06	20,985.20	-20,985.20	0.00	0.00	0.00	241.60
HMS HLDGS CORP	40425J101	1,490.00	12.34	0.00	23,068.86	18,386.60	0.00	-4,682.26	0.00
HOME LOAN SERVICING SOLUTION	G6648D109	0.00	12.06	19,032.00	-19,032.00	0.00	0.00	0.00	175.50
HOME PROPERTIES INC	437306103	0.00	73.05	21,976.00	-21,976.00	0.00	0.00	0.00	425.60
HOMESTREET INC	43785V102	0.00	22.26	0.00	0.00	0.00	0.00	0.00	0.00
HORACE MANN EDUCATORS CORP NE	440327104	560.00	33.18	0.00	20,494.72	18,580.80	0.00	-1,913.92	280.00
HORNBECK OFFSHORE SERVICES	440543106	1,970.00	9.94	0.00	18,993.41	19,581.80	588.39	0.00	0.00
HOSPITALITY PROPERTIES TRUST	44106M102	690.00	26.15	0.00	20,200.92	18,043.50	0.00	-2,157.42	690.00
HUB GROUP INC CL A	443320106	540.00	32.95	0.00	18,780.89	17,793.00	0.00	-987.89	0.00
HUGOTON ROYALTY TRUST	444717102	0.00	2.76	22,672.80	-22,672.80	0.00	0.00	0.00	542.32
HYSTER-YALE MATLS HANDLING INC	449172105	0.00	57.83	0.00	0.00	0.00	0.00	0.00	254.83

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
ICON PLC	G4705A100	270.00	77.7	20,650.95	-6,062.37	20,979.00	6,390.42	0.00	0.00
ICONIX BRAND GROUP INC	451055107	0.00	21.73	17,401.85	-17,401.85	0.00	0.00	0.00	0.00
ICU MED INC	44930G107	180.00	112.78	20,884.50	-5,622.29	20,300.40	5,038.19	0.00	0.00
IDACORP INC	451107106	0.00	59.37	0.00	0.00	0.00	0.00	0.00	157.45
IDT CORP	448947507	0.00	11.66	0.00	0.00	0.00	0.00	0.00	356.90
II-VI INC	902104108	1,080.00	18.56	0.00	18,886.35	20,044.80	1,158.45	0.00	0.00
INDEPENDENT BANK CORP	453838609	0.00	15.23	0.00	0.00	0.00	0.00	0.00	75.60
INGRAM MICRO INC CL A	457153104	655.00	30.38	0.00	18,055.15	19,898.90	1,843.75	0.00	65.50
INLAND REAL ESTATE CORP	457461200	0.00	10.62	22,611.75	-22,611.75	0.00	0.00	0.00	1,111.95
INNOPHOS HLDGS INC	45774N108	0.00	52.64	21,918.75	-21,918.75	0.00	0.00	0.00	340.80
INSIGHT ENTERPRISES INC	45765U103	730.00	25.12	21,100.35	-75.95	18,337.60	0.00	-2,686.80	0.00
INSPERITY INC	45778Q107	415.00	48.15	22,367.40	-8,303.05	19,982.25	5,917.90	0.00	352.75
INTEGRATED DEVICE TECHNOLOGY INC	458118106	0.00	25.5	20,678.00	-20,678.00	0.00	0.00	0.00	0.00
INTELIQUENT INC	45825N107	915.00	17.77	24,046.75	-6,085.30	16,259.55	0.00	-1,701.90	688.50
INTERDIGITAL INC PA	45867G101	0.00	49.47	20,895.50	-20,895.50	0.00	0.00	0.00	229.00
INTERSIL CORP CL A	46069S109	0.00	11.7	24,092.55	-24,092.55	0.00	0.00	0.00	573.60
INVESTMENT TECHNOLOGY GROUP	46145F105	0.00	16.42	0.00	0.00	0.00	0.00	0.00	0.00
INVESTORS BANCORP INC NEW	46146L101	0.00	12.51	0.00	0.00	0.00	0.00	0.00	81.50
INVESTORS REAL ESTATE TR	461730103	2,385.00	6.95	20,506.70	-4,523.55	16,575.75	592.60	0.00	1,033.50
IPC THE HOSPITALIST CO INC	44984A105	0.00	79.4	0.00	0.00	0.00	0.00	0.00	0.00
ISLE OF CAPRIS CASINOS INC COM	464592104	1,270.00	13.93	0.00	22,281.58	17,691.10	0.00	-4,590.48	0.00
ITRON INC	465741106	0.00	36.73	20,933.55	-20,933.55	0.00	0.00	0.00	0.00
IXIA	45071R109	1,470.00	12.43	0.00	18,445.74	18,272.10	0.00	-173.64	0.00
JABIL CIRCUIT INC	466313103	830.00	23.29	0.00	18,118.37	19,330.70	1,212.33	0.00	147.20
JACOBS ENGR GROUP INC	469814107	450.00	41.95	0.00	17,937.59	18,877.50	939.91	0.00	0.00
JANUS CAPITAL GROUP INC	47102X105	1,240.00	14.09	22,420.70	-2,419.50	17,471.60	0.00	-2,529.60	434.00
JETBLUE AIRWAYS CORP	477143101	0.00	17.19	21,807.50	-21,807.50	0.00	0.00	0.00	0.00
K12 INC	48273U102	1,400.00	8.8	20,179.00	-2,899.31	12,320.00	0.00	-4,959.69	0.00
KADANT INC	48282T104	380.00	40.61	0.00	17,931.49	15,431.80	0.00	-2,499.69	141.10
KAISER ALUM CORP	483007704	215.00	83.66	19,643.25	-4,285.80	17,986.90	2,629.45	0.00	402.00
KAMAN CORP	483548103	480.00	40.81	0.00	20,546.32	19,588.80	0.00	-957.52	86.40
KBR INC	48242W106	1,055.00	16.92	0.00	17,932.55	17,850.60	0.00	-81.95	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
KENNAMETAL INC	489170100	730.00	19.2	0.00	24,597.20	14,016.00	0.00	-10,581.20	374.00
KIMBALL ELECTRONICS INC	494281109	0.00	10.18	12.02	-12.02	0.00	0.00	0.00	0.00
KIMBALL INTL INC CL B	494274103	0.00	11.32	0.00	0.00	0.00	0.00	0.00	211.50
KINDRED HEALTHCARE INC	494580103	1,360.00	11.91	18,907.20	4,058.38	16,197.60	0.00	-6,767.98	511.20
KIRKLAND'S INC	497498105	1,400.00	14.5	0.00	27,251.55	20,300.00	0.00	-6,951.55	1,297.50
KOPPERS HLDGS INC	50060P106	975.00	18.25	0.00	18,398.63	17,793.75	0.00	-604.88	0.00
KRONOS WORLDWIDE INC	50105F105	2,900.00	5.64	0.00	25,306.74	16,356.00	0.00	-8,950.74	843.75
KULICKE & SOFFA INDS INC	501242101	0.00	9.18	0.00	0.00	0.00	0.00	0.00	0.00
LACLEDE GROUP INC	505597104	0.00	53.76	22,876.00	-22,876.00	0.00	0.00	0.00	197.80
LANCASTER COLONY CORP	513847103	190.00	115.46	22,941.80	-3,471.05	21,937.40	2,466.65	0.00	1,242.80
LANDAUER INC	51476K103	390.00	32.92	20,142.60	-7,122.84	12,838.80	0.00	-180.96	782.37
LANDSTAR SYSTEM INC	515098101	330.00	58.65	0.00	18,875.52	19,354.50	478.98	0.00	0.00
LATTICE SEMICONDUCTOR CORP	518415104	0.00	7.13	20,497.75	-20,497.75	0.00	0.00	0.00	0.00
LEGG MASON INC	524901105	420.00	39.23	0.00	17,761.01	16,476.60	0.00	-1,284.41	84.00
LEIDOS HLDGS INC	525327102	0.00	40.8	20,889.60	-20,889.60	0.00	0.00	0.00	307.20
LEMAITRE VASCULAR INC	525558201	1,030.00	17.25	0.00	14,198.16	17,767.50	3,569.34	0.00	41.20
LEXINGTON CORP PPTY TRUST REIT	529043101	2,335.00	8	0.00	21,111.53	18,680.00	0.00	-2,431.53	793.90
LEXMARK INTL INC	529771107	0.00	32.45	20,015.95	-20,015.95	0.00	0.00	0.00	770.40
LHC GROUP INC	50187A107	395.00	45.29	0.00	13,741.82	17,889.55	4,147.73	0.00	0.00
LIBERTY PROPERTY TRUST	531172104	590.00	31.05	0.00	18,085.68	18,319.50	233.82	0.00	280.25
LIFEPOINT HOSPITALS INC	53219L109	265.00	73.4	0.00	18,867.90	19,451.00	583.10	0.00	0.00
LIQUIDITY SVCS INC COM	53635B107	2,485.00	6.5	0.00	22,314.98	16,152.50	0.00	-6,162.48	0.00
LOGITECH INTERNATIONAL-REG	H50430232	0.00	15.07	0.00	0.00	0.00	0.00	0.00	464.29
LUMINEX CORP DEL	55027E102	990.00	21.39	0.00	18,514.66	21,176.10	2,661.44	0.00	0.00
MACK-CALI REALTY CORP	554489104	955.00	23.35	19,345.90	-639.62	22,299.25	3,592.97	0.00	608.25
MADDEN STEVEN LTD	556269108	540.00	30.22	0.00	19,133.68	16,318.80	0.00	-2,814.88	0.00
MAGELLAN HEALTH SVCS INC	559079207	385.00	61.66	21,010.50	1,619.88	23,739.10	1,108.72	0.00	0.00
MAGICJACK VOCALTEC LTD	M6787E101	0.00	9.09	21,802.20	-21,802.20	0.00	0.00	0.00	0.00
MAIDEN HOLDINGS LTD	G5753U112	1,310.00	14.91	22,254.60	-1,511.47	19,532.10	0.00	-1,211.03	680.55
MANNING & NAPIER INC	56382Q102	0.00	10	18,933.40	-18,933.40	0.00	0.00	0.00	575.20
MANTECH INTERNATIONAL CORP CL A	564563104	680.00	30.24	21,463.30	-1,055.64	20,563.20	155.54	0.00	588.00
MARCHEX INC-CLASS B	56624R108	0.00	4.25	23,454.90	-23,454.90	0.00	0.00	0.00	102.20

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
MARRIOTT VACATIONS WORLDWIDE C	57164Y107	0.00	64.4	22,362.00	-22,362.00	0.00	0.00	0.00	192.50
MATERION CORP COM	576690101	555.00	28	19,552.65	0.00	15,540.00	0.00	-4,012.65	197.03
MB FINANCIAL INC	55264U108	0.00	31.19	22,180.50	-22,180.50	0.00	0.00	0.00	0.00
MCDERMOTT INTERNATIONAL INC	580037109	5,055.00	3.35	0.00	18,385.20	16,934.25	0.00	-1,450.95	0.00
MDU RESOURCES GROUP INC	552690109	1,045.00	18.32	0.00	23,216.15	19,144.40	0.00	-4,071.75	381.42
MEDASSETS INC	584045108	0.00	30.13	22,032.40	-22,032.40	0.00	0.00	0.00	0.00
MEDIFAST INC COM	58470H101	630.00	30.38	21,136.50	0.00	19,139.40	0.00	-1,997.10	0.00
MERCER INTL INC SBI NEW	588056101	0.00	10.03	21,138.80	-21,138.80	0.00	0.00	0.00	0.00
MERGE HEALTHCARE INC	589499102	0.00	7.09	0.00	0.00	0.00	0.00	0.00	0.00
MERIDIAN BIOSCIENCE INC	589584101	1,010.00	20.52	20,657.30	-3,860.10	20,725.20	3,928.00	0.00	901.00
MERIT MED SYS INC	589889104	1,035.00	18.59	0.00	20,777.07	19,240.65	0.00	-1,536.42	0.00
MERITOR INC	59001K100	0.00	8.35	22,573.50	-22,573.50	0.00	0.00	0.00	0.00
METHODE ELECTRONICS INC CL A	591520200	570.00	31.83	21,540.90	-3,673.42	18,143.10	275.62	0.00	184.50
MFA MORTGAGE INVESTMENTS INC	55272X102	2,575.00	6.6	20,574.25	0.00	16,995.00	0.00	-3,579.25	2,060.00
MGIC INVT CORP WIS	552848103	0.00	9.13	22,181.60	-22,181.60	0.00	0.00	0.00	0.00
MICROSEMI CORP	595137100	0.00	32.82	0.00	0.00	0.00	0.00	0.00	0.00
MINERALS TECHNOLOGIES INC	603158106	350.00	45.86	0.00	17,817.85	16,051.00	0.00	-1,766.85	17.50
MKS INSTRUMENTS INC	55306N104	575.00	36	21,960.00	-963.33	20,700.00	0.00	-296.67	396.50
MODINE MFG CO	607828100	1,690.00	9.05	0.00	16,417.33	15,294.50	0.00	-1,122.83	0.00
MOLINA HEALTHCARE INC	60855R100	325.00	60.13	21,679.65	-3,537.39	19,542.25	1,399.99	0.00	0.00
MONSTER WORLDWIDE INC	611742107	3,215.00	5.73	22,522.50	-6,914.37	18,421.95	2,813.82	0.00	0.00
MONTPELIER RE HOLDINGS INC	G62185106	0.00	38.11	21,133.80	-21,133.80	0.00	0.00	0.00	236.00
MOOG INC	615394202	0.00	63.1	22,209.00	-22,209.00	0.00	0.00	0.00	0.00
MOVADO GROUP INC	624580106	665.00	25.71	21,135.65	-2,721.12	17,097.15	0.00	-1,317.38	332.20
MULTI-FINELINE ELECTRONIX INC	62541B101	0.00	16.7	0.00	0.00	0.00	0.00	0.00	0.00
MYR GROUP INC DEL	55405W104	0.00	26.2	0.00	0.00	0.00	0.00	0.00	0.00
MYRIAD GENETICS INC	62855J104	0.00	37.56	22,139.00	-22,139.00	0.00	0.00	0.00	0.00
NABORS INDUSTRIES LTD	G6359F103	2,115.00	8.51	25,960.00	1,097.77	17,998.65	0.00	-9,059.12	291.30
NATIONAL BK HLDGS CORP	633707104	915.00	21.37	0.00	19,004.27	19,553.55	549.28	0.00	0.00
NATIONAL PENN BANCSHARES INC	637138108	0.00	12.015	0.00	0.00	0.00	0.00	0.00	417.45
NATIONSTAR MTG HLDGS INC	63861C109	0.00	26.65	0.00	0.00	0.00	0.00	0.00	0.00
NATUS MEDICAL INC	639050103	390.00	48.05	21,263.60	-7,167.01	18,739.50	4,642.91	0.00	0.00

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NAUTILUS INC	63910B102	0.00	21.13	22,011.00	-22,011.00	0.00	0.00	0.00	0.00
NAVIENT CORP	63938C108	1,570.00	11.45	0.00	20,298.14	17,976.50	0.00	-2,321.64	251.20
NAVIGATORS GROUP INC	638904102	0.00	78.05	0.00	0.00	0.00	0.00	0.00	0.00
NCR CORP NEW	62886E108	0.00	24.46	0.00	0.00	0.00	0.00	0.00	0.00
NELNET INC CL A	64031N108	535.00	33.57	21,775.10	2,354.67	17,959.95	0.00	-6,169.82	205.20
NEOPHOTONICS CORP COM	64051T100	1,985.00	10.86	0.00	14,472.02	21,557.10	7,085.08	0.00	0.00
NET 1 UEPS TECHNOLOGIES INC	64107N206	0.00	13.67	21,147.00	-21,147.00	0.00	0.00	0.00	0.00
NETGEAR INC	64111Q104	440.00	41.91	22,949.10	-7,532.02	18,440.40	3,023.32	0.00	0.00
NETSCOUT SYSTEMS INC	64115T104	0.00	35.9	20,645.10	-20,645.10	0.00	0.00	0.00	0.00
NEUSTAR INC COMMON STOCK CL A	64126X201	0.00	27.95	0.00	0.00	0.00	0.00	0.00	0.00
NEW JERSEY RESOURCES CORP	646025106	0.00	32.96	0.00	0.00	0.00	0.00	0.00	170.40
NEW YORK MTG TR INC	649604501	0.00	6.54	20,238.75	-20,238.75	0.00	0.00	0.00	1,417.50
NEWCASTLE INVESTMENT CORP	65105M603	0.00	5.13	0.00	0.00	0.00	0.00	0.00	541.80
NEWFIELD EXPLORATION CO	651290108	0.00	39.24	23,594.40	-23,594.40	0.00	0.00	0.00	0.00
NEWPARK RESOURCES INC NEW	651718504	0.00	5.28	0.00	0.00	0.00	0.00	0.00	0.00
NOBLE CORP PLC	G65431101	0.00	10.55	0.00	0.00	0.00	0.00	0.00	1,221.76
NRG ENERGY INC	629377508	1,805.00	11.77	0.00	24,465.39	21,244.85	0.00	-3,220.54	182.70
NU SKIN ENTERPRISES INC	67018T105	505.00	37.89	0.00	21,492.83	19,134.45	0.00	-2,358.38	176.75
NUTRI SYS INC NEW	67069D108	790.00	21.64	21,016.25	-1,178.37	17,095.60	0.00	-2,742.28	675.49
NUVASIVE INC	670704105	0.00	52.72	21,222.00	-21,222.00	0.00	0.00	0.00	0.00
OFG BANCORP	67103X102	0.00	13.14	0.00	0.00	0.00	0.00	0.00	126.00
OIL STATES INTERNATIONAL INC	678026105	0.00	30.11	0.00	0.00	0.00	0.00	0.00	0.00
OLD NATL BANCORP IND	680033107	0.00	13.41	21,799.20	-21,799.20	0.00	0.00	0.00	0.00
OLD REP INTL CORP	680223104	1,030.00	18.63	0.00	18,957.78	19,188.90	231.12	0.00	0.00
OLIN CORP COM PAR \$1	680665205	0.00	29.53	21,289.95	-21,289.95	0.00	0.00	0.00	163.00
OM GROUP INC	670872100	0.00	33.6	23,542.00	-23,542.00	0.00	0.00	0.00	59.81
OMEGA HEALTHCARE INVESTORS	681936100	0.00	33.78	22,465.25	-22,465.25	0.00	0.00	0.00	849.15
OMNICELL INC	68213N109	625.00	31.08	0.00	22,244.97	19,425.00	0.00	-2,819.97	0.00
OMNIVISION TECHNOLOGIES INC	682128103	0.00	26.195	20,020.00	-20,020.00	0.00	0.00	0.00	0.00
ONE GAS INC	68235P108	0.00	45.03	0.00	0.00	0.00	0.00	0.00	0.00
ORASURE TECHNOLOGIES INC	68554V108	2,605.00	6.44	0.00	16,403.60	16,776.20	372.60	0.00	0.00
ORBOTECH LTD	M75253100	870.00	22.13	0.00	16,623.51	19,253.10	2,629.59	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
ORITANI FINL CORP DEL	68633D103	0.00	14.72	0.00	0.00	0.00	0.00	0.00	259.87
OUTERWALL INC	690070107	0.00	61.6	20,685.50	-20,685.50	0.00	0.00	0.00	195.00
OWENS & MINOR INC	690732102	525.00	35.98	0.00	18,061.13	18,889.50	828.37	0.00	282.80
OWENS ILL INC	690768403	0.00	23.9	0.00	0.00	0.00	0.00	0.00	0.00
PACIFIC ETHANOL INC	69423U305	0.00	7.08	22,519.40	-22,519.40	0.00	0.00	0.00	0.00
PAREXEL INTERNATIONAL CORP	699462107	305.00	68.12	21,668.40	-4,458.57	20,776.60	3,566.77	0.00	0.00
PARKER DRILLING CO	701081101	5,675.00	1.82	24,068.80	-3,256.22	10,328.50	0.00	-10,484.08	0.00
PARKWAY PPTYS INC	70159Q104	0.00	16.73	0.00	0.00	0.00	0.00	0.00	686.25
PATTERSON COS INC	703395103	0.00	47.4	0.00	0.00	0.00	0.00	0.00	181.50
PATTERSON UTI ENERGY INC	703481101	0.00	15.08	23,806.65	-23,806.65	0.00	0.00	0.00	127.00
PDL BIOPHARMA INC	69329Y104	5,150.00	3.54	0.00	29,146.83	18,231.00	0.00	-10,915.83	1,130.25
PEABODY ENERGY CORP	704549104	0.00	2.7	21,555.90	-21,555.90	0.00	0.00	0.00	18.37
PERICOM SEMICONDUCTOR CORP	713831105	0.00	18.25	20,580.80	-20,580.80	0.00	0.00	0.00	254.10
PETMED EXPRESS INC	716382106	0.00	16.58	21,986.10	-21,986.10	0.00	0.00	0.00	659.85
PHARMERICA CORP	71714F104	650.00	35	0.00	21,132.04	22,750.00	1,617.96	0.00	0.00
PIEDMONT OFFICE RLTY TR INC CL A	720190206	0.00	18.88	20,818.20	-20,818.20	0.00	0.00	0.00	928.20
PIER #1 INC	720279108	0.00	6.76	0.00	0.00	0.00	0.00	0.00	124.95
PINNACLE FINANCIAL PARTNERS INC	72346Q104	0.00	53.09	0.00	0.00	0.00	0.00	0.00	54.60
PIONEER ENERGY SVCS CORP	723664108	6,755.00	2.17	26,592.00	-4,932.79	14,658.35	0.00	-7,000.86	0.00
PIPER JAFFRAY COS	724078100	0.00	44.85	21,783.75	-21,783.75	0.00	0.00	0.00	0.00
PITNEY BOWES INC	724479100	900.00	20.65	0.00	21,108.94	18,585.00	0.00	-2,523.94	506.25
PLANTRONICS INC NEW	727493108	0.00	47.42	0.00	0.00	0.00	0.00	0.00	105.00
PLEXUS CORP	729132100	485.00	34.92	0.00	21,126.77	16,936.20	0.00	-4,190.57	0.00
PMC-SIERRA INC	69344F106	0.00	11.92	21,526.00	-21,526.00	0.00	0.00	0.00	0.00
POLYCOM INC	73172K104	1,470.00	12.59	21,802.50	-2,351.05	18,507.30	0.00	-944.15	0.00
POLYONE CORPORATION	73179P106	0.00	39.74	20,850.50	-20,850.50	0.00	0.00	0.00	55.00
POPULAR INC	733174700	600.00	28.34	0.00	21,032.82	17,004.00	0.00	-4,028.82	90.00
PRECISION DRILLING CORP	74022D308	0.00	6.09	23,270.40	-23,270.40	0.00	0.00	0.00	0.00
PREFERRED BK LOS ANGELES CA	740367404	445.00	33.02	0.00	15,146.27	14,693.90	0.00	-452.37	0.00
PREMIERE GLOBAL SERVICES INC	740585104	0.00	8.84	21,558.60	-21,558.60	0.00	0.00	0.00	0.00
PRIVATEBANCORP INC	742962103	0.00	35.17	23,380.00	-23,380.00	0.00	0.00	0.00	0.00
PROGRESS SOFTWARE CORP	743312100	0.00	29.68	22,021.30	-22,021.30	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
PROSPERITY BANCSHARES INC	743606105	0.00	53.57	19,652.80	-19,652.80	0.00	0.00	0.00	96.74
PROVIDENCE SVC CORP	743815102	0.00	42.52	17,855.60	-17,855.60	0.00	0.00	0.00	0.00
PS BUSINESS PKS INC CALIF	69360J107	245.00	87.43	0.00	17,950.51	21,420.35	3,469.84	0.00	312.00
QEP RES INC	74733V100	0.00	15.46	0.00	0.00	0.00	0.00	0.00	30.70
QLOGIC CORP	747277101	1,535.00	12.2	0.00	19,522.52	18,727.00	0.00	-795.52	0.00
QUAD / GRAPHICS INC CL A	747301109	2,155.00	9.3	0.00	32,883.11	20,041.50	0.00	-12,841.61	1,051.50
QUALITY SYS INC	747582104	1,350.00	16.12	21,436.25	-1,420.61	21,762.00	1,746.36	0.00	958.12
QUANEX BUILDING PRODUCTS	747619104	0.00	18.17	0.00	0.00	0.00	0.00	0.00	86.40
QUANTA SVCS INC	74762E102	940.00	20.25	0.00	18,892.32	19,035.00	142.68	0.00	0.00
RADIAN GROUP INC	750236101	0.00	16.79	21,652.40	-21,652.40	0.00	0.00	0.00	3.24
RAMBUS INC	750917106	0.00	13.84	21,348.25	-21,348.25	0.00	0.00	0.00	0.00
REGAL БЕЛОIT CORP WISCONSIN	758750103	300.00	58.52	22,560.00	0.00	17,556.00	0.00	-5,004.00	270.00
REGIS CORP MINN	758932107	1,280.00	14.15	20,112.00	-229.16	18,112.00	0.00	-1,770.84	0.00
RELIANCE STEEL & ALUMINUM CO	759509102	310.00	57.91	0.00	17,818.26	17,952.10	133.84	0.00	124.00
RENAISSANCE RE HLDGS LTD	G7496G103	0.00	107.3	0.00	0.00	0.00	0.00	0.00	63.00
RENT A CTR INC NEW	76009N100	1,210.00	14.97	0.00	26,503.66	18,113.70	0.00	-8,389.96	163.20
RESOURCES CONNECTION INC	76122Q105	930.00	16.34	0.00	15,974.57	15,196.20	0.00	-778.37	400.10
REX STORES CORP	761624105	0.00	53.62	22,309.20	-22,309.20	0.00	0.00	0.00	0.00
RIGHTS CONTRA PROVIDENCE SVC	743997744	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00
RLJ LODGING TR COM	74965L101	830.00	21.63	0.00	18,658.94	17,952.90	0.00	-706.04	0.00
RMR GROUP INC /THE - A	74967R106	0.00	14.41	0.00	0.00	0.00	0.00	0.00	0.00
ROFIN SINAR TECHNOLOGIES INC	775043102	725.00	26.78	0.00	18,471.99	19,415.50	943.51	0.00	0.00
ROGERS CORP	775133101	0.00	55.97	24,432.00	-24,432.00	0.00	0.00	0.00	0.00
ROVI CORP	779376102	1,605.00	16.66	0.00	26,825.26	26,739.30	0.00	-85.96	0.00
ROWAN COMPANIES PLC	G7665A101	1,050.00	16.95	0.00	18,618.26	17,797.50	0.00	-820.76	0.00
RR DONNELLEY & SONS CO	257867101	1,265.00	14.72	20,838.20	47.32	18,620.80	0.00	-2,264.72	1,160.90
RUBY TUESDAY INC	781182100	3,060.00	5.51	0.00	21,082.82	16,860.60	0.00	-4,222.22	0.00
RUDOPH TECHNOLOGIES INC	781270103	1,300.00	14.22	0.00	18,700.73	18,486.00	0.00	-214.73	0.00
RUTHS CHRIS STEAK HSE INC	783332109	0.00	16.24	0.00	0.00	0.00	0.00	0.00	142.50
S & T BANCORP INC	783859101	0.00	30.82	0.00	0.00	0.00	0.00	0.00	368.75
SAFETY INS GROUP INC	78648T100	0.00	57.99	0.00	0.00	0.00	0.00	0.00	245.00
SANDERSON FARMS INC	800013104	0.00	81.53	19,325.75	-19,325.75	0.00	0.00	0.00	110.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
SANMINA CORP	801056102	0.00	20.58	19,765.20	-19,765.20	0.00	0.00	0.00	0.00
SAUL CENTERS INC	804395101	0.00	51.27	0.00	0.00	0.00	0.00	0.00	451.50
SCHNITZER STEEL INDS INC CL A	806882106	1,195.00	14.37	20,304.00	4,100.29	17,172.15	0.00	-7,232.14	901.88
SCHOLASTIC CORP	807066105	0.00	40.87	0.00	0.00	0.00	0.00	0.00	70.50
SCHULMAN A INC	808194104	0.00	30.64	22,899.45	-22,899.45	0.00	0.00	0.00	407.94
SCICLONE PHARMACEUTICALS INC	80862K104	1,805.00	9.2	21,856.20	-6,044.40	16,606.00	794.20	0.00	0.00
SEACOR HOLDINGS INC	811904101	0.00	59.81	0.00	0.00	0.00	0.00	0.00	0.00
SELECT COMFORT CORP OC-CAP STK	81616X103	790.00	21.41	21,353.70	107.09	16,913.90	0.00	-4,546.89	0.00
SELECT INCOME REIT	81618T100	920.00	19.82	19,894.15	2,430.95	18,234.40	0.00	-4,090.70	1,713.57
SELECT MED HLDGS CORP	81619Q105	1,715.00	11.91	20,592.00	2,792.95	20,425.65	0.00	-2,959.30	143.00
SELECTIVE INSURANCE GROUP INC	816300107	580.00	33.58	0.00	16,190.15	19,476.40	3,286.25	0.00	301.20
SENIOR HOUSING PROP TRUST	81721M109	1,340.00	14.84	0.00	26,704.91	19,885.60	0.00	-6,819.31	1,212.90
SHENANDOAH TELECOMMUNICATIONS	82312B106	455.00	43.05	0.00	15,931.87	19,587.75	3,655.88	0.00	218.40
SHOE CARNIVAL INC	824889109	715.00	23.2	0.00	19,920.09	16,588.00	0.00	-3,332.09	85.48
SHORETEL INC	825211105	0.00	7.09	0.00	0.00	0.00	0.00	0.00	0.00
SIERRA WIRELESS INC	826516106	0.00	24.59	0.00	0.00	0.00	0.00	0.00	0.00
SIGMA DESIGNS INC	826565103	3,170.00	6.32	0.00	25,813.12	20,034.40	0.00	-5,778.72	0.00
SILGAN HOLDINGS INC	827048109	0.00	53.47	0.00	0.00	0.00	0.00	0.00	57.60
SILICON LABORATORIES INC	826919102	360.00	48.54	22,381.40	-3,595.96	17,474.40	0.00	-1,311.04	0.00
SILVER STANDARD RESOURCES INC	82823L106	0.00	6.45	0.00	0.00	0.00	0.00	0.00	0.00
SKECHERS USA INC CL A	830566105	0.00	105.87	20,166.25	-20,166.25	0.00	0.00	0.00	0.00
SOLAR CAP LTD	83413U100	0.00	18.48	19,540.85	-19,540.85	0.00	0.00	0.00	434.00
SONOCO PRODS CO	835495102	455.00	40.87	22,724.00	-2,649.33	18,595.85	0.00	-1,478.82	464.10
SOUTH JERSEY INDUSTRIES	838518108	875.00	23.52	0.00	18,900.45	20,580.00	1,679.55	0.00	0.00
SOUTHWEST GAS CORP	844895102	365.00	55.16	0.00	18,724.25	20,133.40	1,409.15	0.00	155.93
SPARTANNASH CO	847215100	895.00	21.64	0.00	26,633.64	19,367.80	0.00	-7,265.84	167.40
SPOK HLDGS INC	84863T106	890.00	18.32	22,047.20	-6,600.55	16,304.80	858.15	0.00	625.63
SPX CORP	784635104	0.00	11.92	21,909.60	-21,909.60	0.00	0.00	0.00	191.26
STAGE STORES INC	85254C305	0.00	9.11	0.00	0.00	0.00	0.00	0.00	573.75
STATE BK FINL CORP	856190103	0.00	20.4	22,577.40	-22,577.40	0.00	0.00	0.00	0.00
STEEL DYNAMICS INC	858119100	1,080.00	17.87	18,160.80	2,340.82	19,299.60	0.00	-1,202.02	518.99
STEINER LEISURE LTD	P8744Y102	0.00	63.36	22,411.85	-22,411.85	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
STEPAN CO	858586100	425.00	49.69	22,044.00	-4,598.52	21,118.25	3,672.77	0.00	344.45
STERIS CORP	859152100	0.00	74.95	20,427.75	-20,427.75	0.00	0.00	0.00	223.65
STRAYER EDUCATION INC	863236105	330.00	60.12	20,055.60	1,028.66	19,839.60	0.00	-1,244.66	0.00
SUCAMPO PHARMACEUTICALS INC CL A	864909106	1,090.00	17.29	0.00	19,680.52	18,846.10	0.00	-834.42	0.00
SUPERIOR ENERGY SVCS INC	868157108	1,285.00	13.47	24,079.25	69.02	17,308.95	0.00	-6,839.32	322.40
SUPERIOR INDS INTL INC	868168105	740.00	18.42	0.00	13,484.32	13,630.80	146.48	0.00	0.00
SUPERVALU INC	868536103	2,670.00	6.78	21,873.50	2,770.77	18,102.60	0.00	-6,541.67	0.00
SURMODICS INC	868873100	620.00	20.27	0.00	15,996.94	12,567.40	0.00	-3,429.54	0.00
SYKES ENTERPRISES INC	871237103	600.00	30.78	20,301.55	-6,219.55	18,468.00	4,386.00	0.00	0.00
SYMMETRY SURGICAL INC	87159G100	0.00	7.2	7.79	-7.79	0.00	0.00	0.00	0.00
SYNAPTICS INC	87157D109	0.00	80.34	0.00	0.00	0.00	0.00	0.00	0.00
SYNNEX CORP	87162W100	205.00	89.93	0.00	18,689.82	18,435.65	0.00	-254.17	0.00
TAKE-TWO INTERACTIVE SOFTWARE	874054109	0.00	26.49	20,461.90	-20,461.90	0.00	0.00	0.00	0.00
TALMER BANCORP INC	87482X101	0.00	15.89	0.00	0.00	0.00	0.00	0.00	13.35
TECH DATA CORP	878237106	265.00	66.38	22,446.65	-5,690.70	17,590.70	834.75	0.00	0.00
TEEKAY TANKERS LTD CLASS A	Y8565N102	0.00	7.17	18,494.30	-18,494.30	0.00	0.00	0.00	219.30
TELETECH HOLDINGS INC	879939106	485.00	27.91	0.00	13,993.94	13,536.35	0.00	-457.59	0.00
TERADATA CORP DEL	88076W103	610.00	26.42	0.00	18,034.97	16,116.20	0.00	-1,918.77	0.00
TERADYNE INC	880770102	935.00	20.67	0.00	18,959.73	19,326.45	366.72	0.00	0.00
TEREX CORP NEW	880779103	0.00	17.94	20,631.20	-20,631.20	0.00	0.00	0.00	148.50
TESSERA TECHNOLOGIES INC	88164L100	0.00	30.01	0.00	0.00	0.00	0.00	0.00	326.00
TETRA TECH INC NEW	88162G103	700.00	26.02	21,627.00	-2,937.00	18,214.00	0.00	-476.00	251.10
THOMPSON CREEK METALS CO INC	884768102	0.00	0.57	21,417.75	-21,417.75	0.00	0.00	0.00	0.00
THORATEC CORPORATION	885175307	0.00	63.5	21,585.90	-21,585.90	0.00	0.00	0.00	0.00
TIDEWATER INC	886423102	0.00	17.93	0.00	0.00	0.00	0.00	0.00	361.25
TILLYS INC	886885102	0.00	9.05	0.00	0.00	0.00	0.00	0.00	0.00
TIMKEN CO	887389104	610.00	28.59	0.00	24,082.99	17,439.90	0.00	-6,643.09	413.40
TRICO BANCSHARES	896095106	585.00	27.44	20,377.50	-6,126.95	16,052.40	1,801.85	0.00	163.80
TRIPLE-S MGMT CORP	896749108	705.00	23.91	20,203.95	-5,364.73	16,856.55	2,017.33	0.00	0.00
TRIUMPH GROUP INC NEW	896818101	460.00	39.75	21,510.40	6,343.55	18,285.00	0.00	-9,568.95	58.20
TRUEBLUE INC	89785X101	775.00	25.76	0.00	19,923.46	19,964.00	40.54	0.00	0.00
TRUSTMARK CORP	898402102	0.00	21.36	22,086.00	-22,086.00	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
TSAKOS ENERGY NAVIGATION LTD	G9108L108	2,535.00	7.92	0.00	21,919.49	20,077.20	0.00	-1,842.29	130.20
TTM TECHNOLOGIES	87305R109	0.00	6.23	0.00	0.00	0.00	0.00	0.00	0.00
TUPPERWARE CORP	899896104	345.00	55.65	20,475.00	-2,813.32	19,199.25	1,537.57	0.00	234.60
TUTOR PERINI CORP	901109108	1,195.00	16.74	24,310.70	2,245.25	20,004.30	0.00	-6,551.65	0.00
TWO HBRS INVT CORP	90187B101	2,335.00	8.1	0.00	23,204.92	18,913.50	0.00	-4,291.42	522.60
U S PHYSICAL THERAPY INC	90337L108	385.00	53.68	0.00	18,703.07	20,666.80	1,963.73	0.00	180.75
UIL HLDGS CORP	902748102	0.00	49.88	0.00	0.00	0.00	0.00	0.00	436.32
UMPQUA HLDGS CORP	904214103	0.00	15.9	0.00	0.00	0.00	0.00	0.00	180.00
UNIT CORP	909218109	0.00	34.84	23,358.50	-23,358.50	0.00	0.00	0.00	0.00
UNITED STATIONERS INC	913004107	0.00	38.84	0.00	0.00	0.00	0.00	0.00	0.00
UNITIL CORP	913259107	0.00	33.84	22,002.00	-22,002.00	0.00	0.00	0.00	420.00
UNIVERSAL ELECTRONICS INC	913483103	0.00	51.84	21,785.05	-21,785.05	0.00	0.00	0.00	0.00
UNIVERSAL FOREST PRODUCTS INC	913543104	270.00	68.37	21,546.00	-2,297.06	18,459.90	0.00	-789.04	0.00
URBAN OUTFITTERS INC	917047102	855.00	22.75	0.00	24,291.02	19,451.25	0.00	-4,839.77	0.00
US STEEL CORP	912909108	0.00	11.68	19,787.60	-19,787.60	0.00	0.00	0.00	137.25
USANA INC CDT-SHS	90328M107	155.00	127.75	19,492.10	-3,105.08	19,801.25	3,414.23	0.00	0.00
VAALCO ENERGY INC	91851C201	0.00	2.47	22,617.60	-22,617.60	0.00	0.00	0.00	0.00
VALIDUS HOLDINGS LTD	G9319H102	0.00	46.35	0.00	0.00	0.00	0.00	0.00	160.00
VCA ANTECH INC	918194101	335.00	55	22,434.20	-6,096.25	18,425.00	2,087.05	0.00	0.00
VECTREN CORP	92240G101	0.00	42.01	0.00	0.00	0.00	0.00	0.00	361.00
VERIFONE HLDGS INC	92342Y109	705.00	28.02	0.00	18,724.16	19,754.10	1,029.94	0.00	0.00
VIAD CORP	92552R406	0.00	26.84	23,060.90	-23,060.90	0.00	0.00	0.00	158.50
VISHAY INTERTECHNOLOGY	928298108	1,795.00	12.05	0.00	17,801.49	21,629.75	3,828.26	0.00	107.70
VITAMIN SHOPPE INC	92849E101	515.00	32.7	0.00	17,826.51	16,840.50	0.00	-986.01	0.00
VONAGE HLDGS CORP	92886T201	3,190.00	5.74	23,107.65	-8,129.68	18,310.60	3,332.63	0.00	0.00
WABASH NATL CORP	929566107	1,780.00	11.83	24,534.60	-414.84	21,057.40	0.00	-3,062.36	0.00
WADDELL & REED FINL INC CL A	930059100	0.00	28.66	0.00	0.00	0.00	0.00	0.00	197.80
WALKER & DUNLOP INC	93148P102	0.00	17.73	21,925.00	-21,925.00	0.00	0.00	0.00	0.00
WASHINGTON FEDERAL INC	938824109	785.00	23.83	0.00	18,689.08	18,706.55	17.47	0.00	110.50
WATTS WATER TECHNOLOGIES INC	942749102	0.00	54.55	0.00	0.00	0.00	0.00	0.00	51.75
WEBMD HEALTH CORP CL A COMMON	94770V102	455.00	48.3	0.00	17,738.80	21,976.50	4,237.70	0.00	0.00
WEIGHT WATCHERS INTL INC	948626106	0.00	5.48	0.00	0.00	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
WEINGARTEN RLTY INV SHS BEN INT	948741103	0.00	33.73	0.00	0.00	0.00	0.00	0.00	0.00
WELLCARE HEALTH PLANS INC	94946T106	240.00	78.21	0.00	19,172.64	18,770.40	0.00	-402.24	0.00
WESCO INTERNATIONAL INC	95082P105	425.00	43.68	0.00	27,542.12	18,564.00	0.00	-8,978.12	0.00
WESTERN ALLIANCE COMMON STOCK	957638109	0.00	30.92	22,379.00	-22,379.00	0.00	0.00	0.00	0.00
WILEY JOHN & SONS INC CL A	968223206	0.00	52.33	0.00	0.00	0.00	0.00	0.00	307.05
WILSHIRE BANCORP INC	97186T108	0.00	10.68	0.00	0.00	0.00	0.00	0.00	20.10
WOLVERINE WORLD WIDE INC	978097103	980.00	16.71	0.00	26,195.55	16,375.80	0.00	-9,819.75	83.40
WORLD FUEL SERVICES CORP	981475106	0.00	35.8	0.00	0.00	0.00	0.00	0.00	0.00
WSFS FINANCIAL CORP	929328102	0.00	27.53	0.00	0.00	0.00	0.00	0.00	21.25
XCERRA CORP	98400J108	0.00	6.28	0.00	0.00	0.00	0.00	0.00	0.00
YRC WORLDWIDE INC	984249607	1,180.00	14.18	0.00	19,075.24	16,732.40	0.00	-2,342.84	0.00
ZAGG INC	98884U108	1,595.00	10.94	23,731.05	-11,717.07	17,449.30	5,435.32	0.00	0.00
ZUMIEZ INC	989817101	1,300.00	15.12	21,632.80	14,743.84	19,656.00	0.00	-16,720.64	0.00
TOTAL FOR: SYSTEMATIC				5,877,465.68	-96,894.17	5,353,002.05	245,477.34	-673,046.80	111,704.18
Grand Total:				26,876,340.29	-886,352.54	24,890,202.70	1,683,544.23	-2,783,329.28	452,207.74

Schedule 4B

Annual Statement of the Franklin Regional Retirement System through the Month Ending December 2015
Equities Purchased Year to Date (Equities defined as stocks or options)

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AGCO CORP	001084102	46.00	12/24/2015	SEIZERT	1.38	2,037.38
AMERICAN CAP AGY CORP	02503X105	41.00	12/24/2015	SEIZERT	1.23	722.22
AMERICAN CAP AGY CORP	02503X105	912.00	06/17/2015	SEIZERT	27.36	18,228.42
AMERICAN CAP AGY CORP	02503X105	201.00	06/16/2015	SEIZERT	6.03	3,956.91
AMERICAN CAP AGY CORP	02503X105	119.00	06/16/2015	SEIZERT	3.57	2,356.20
ASSURED GUARANTY LTD	G0585R106	112.00	12/24/2015	SEIZERT	3.36	2,975.28
C H ROBINSON WORLDWIDE INC	12541W209	193.00	06/19/2015	SEIZERT	5.79	12,302.98
C H ROBINSON WORLDWIDE INC	12541W209	9.00	12/24/2015	SEIZERT	0.27	559.44
C H ROBINSON WORLDWIDE INC	12541W209	401.00	10/20/2015	SEIZERT	12.03	28,973.41
C H ROBINSON WORLDWIDE INC	12541W209	164.00	10/06/2015	SEIZERT	4.92	11,042.81
C H ROBINSON WORLDWIDE INC	12541W209	166.00	08/25/2015	SEIZERT	4.98	11,611.58
C H ROBINSON WORLDWIDE INC	12541W209	147.00	08/24/2015	SEIZERT	4.41	10,277.75
C H ROBINSON WORLDWIDE INC	12541W209	1,105.00	06/23/2015	SEIZERT	33.15	71,799.03
C H ROBINSON WORLDWIDE INC	12541W209	903.00	06/22/2015	SEIZERT	27.09	57,715.70
C H ROBINSON WORLDWIDE INC	12541W209	97.00	06/19/2015	SEIZERT	2.91	6,181.23
C H ROBINSON WORLDWIDE INC	12541W209	208.00	06/19/2015	SEIZERT	6.24	13,273.46
CHICAGO BRDG & IRON-NY SHS	167250109	198.00	03/20/2015	SEIZERT	5.94	8,935.74
CHICAGO BRDG & IRON-NY SHS	167250109	631.00	03/16/2015	SEIZERT	18.93	29,427.88
CHICAGO BRDG & IRON-NY SHS	167250109	237.00	03/13/2015	SEIZERT	7.11	10,912.45
CHICAGO BRDG & IRON-NY SHS	167250109	44.00	03/13/2015	SEIZERT	1.32	2,034.34
CHICAGO BRDG & IRON-NY SHS	167250109	627.00	03/13/2015	SEIZERT	18.81	28,892.16
CHICAGO BRDG & IRON-NY SHS	167250109	463.00	03/12/2015	SEIZERT	13.89	21,415.88
CHICAGO BRDG & IRON-NY SHS	167250109	51.00	04/29/2015	SEIZERT	1.53	2,484.15
CHICAGO BRDG & IRON-NY SHS	167250109	517.00	09/01/2015	SEIZERT	15.51	22,541.25
CHICAGO BRDG & IRON-NY SHS	167250109	227.00	08/31/2015	SEIZERT	6.81	9,239.97
CHICAGO BRDG & IRON-NY SHS	167250109	553.00	08/24/2015	SEIZERT	16.59	26,969.37
CHICAGO BRDG & IRON-NY SHS	167250109	98.00	04/30/2015	SEIZERT	2.94	4,877.69

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
CHICAGO BRDG & IRON-NY SHS	167250109	17.00	12/24/2015	SEIZERT	0.51	660.71
CHICAGO BRDG & IRON-NY SHS	167250109	197.00	03/18/2015	SEIZERT	5.91	8,824.38
CHICAGO BRDG & IRON-NY SHS	167250109	1,073.00	04/29/2015	SEIZERT	32.19	53,769.85
CHICAGO BRDG & IRON-NY SHS	167250109	244.00	03/18/2015	SEIZERT	7.32	10,925.20
CHICAGO BRDG & IRON-NY SHS	167250109	251.00	04/29/2015	SEIZERT	4.52	12,229.20
CHICAGO BRDG & IRON-NY SHS	167250109	78.00	04/01/2015	SEIZERT	2.34	3,730.73
CHICAGO BRDG & IRON-NY SHS	167250109	297.00	03/31/2015	SEIZERT	8.91	14,205.12
CHICAGO BRDG & IRON-NY SHS	167250109	122.00	03/31/2015	SEIZERT	3.66	5,840.14
CHICAGO BRDG & IRON-NY SHS	167250109	42.00	04/29/2015	SEIZERT	0.76	2,112.10
CHICAGO BRDG & IRON-NY SHS	167250109	108.00	03/20/2015	SEIZERT	1.94	4,872.20
CHICAGO BRDG & IRON-NY SHS	167250109	470.00	04/29/2015	SEIZERT	14.10	23,021.49
CHICAGO BRDG & IRON-NY SHS	167250109	361.00	08/21/2015	SEIZERT	10.83	17,661.60
CUMMINS INC	231021106	42.00	10/02/2015	SEIZERT	1.26	4,541.39
CUMMINS INC	231021106	5.00	12/24/2015	SEIZERT	0.15	427.80
CUMMINS INC	231021106	184.00	10/05/2015	SEIZERT	5.52	20,048.11
CUMMINS INC	231021106	204.00	10/01/2015	SEIZERT	6.12	21,900.42
CUMMINS INC	231021106	856.00	09/01/2015	SEIZERT	17.12	104,882.86
CUMMINS INC	231021106	160.00	09/01/2015	SEIZERT	4.80	19,365.36
CUMMINS INC	231021106	69.00	08/31/2015	SEIZERT	2.07	8,170.38
CUMMINS INC	231021106	330.00	08/31/2015	SEIZERT	9.90	39,155.00
CUMMINS INC	231021106	190.00	10/06/2015	SEIZERT	5.70	19,994.67
DILLARDS INC	254067101	199.00	06/12/2015	SEIZERT	5.97	21,777.57
DILLARDS INC	254067101	161.00	06/15/2015	SEIZERT	4.83	17,496.68
DILLARDS INC	254067101	8.00	12/24/2015	SEIZERT	0.24	527.24
DISCOVERY COMMUNICATIONS INC NEW	25470F302	243.00	01/29/2015	SEIZERT	7.29	7,087.78
DISCOVERY COMMUNICATIONS INC NEW	25470F302	369.00	01/30/2015	SEIZERT	11.07	10,723.69
DISCOVERY COMMUNICATIONS INC NEW	25470F302	1,667.00	01/29/2015	SEIZERT	50.01	48,625.06
DISCOVERY COMMUNICATIONS INC NEW	25470F302	902.00	02/02/2015	SEIZERT	27.06	26,468.65
DISCOVERY COMMUNICATIONS INC NEW	25470F302	2,386.00	01/28/2015	SEIZERT	71.58	68,926.53
DISCOVERY COMMUNICATIONS INC NEW	25470F302	804.00	05/20/2015	SEIZERT	24.12	23,678.12

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
DISCOVERY COMMUNICATIONS INC NEW	25470F302	1,474.00	08/10/2015	SEIZERT	44.22	41,258.73
DISCOVERY COMMUNICATIONS INC NEW	25470F302	546.00	08/11/2015	SEIZERT	16.38	14,555.81
DISCOVERY COMMUNICATIONS INC NEW	25470F302	573.00	10/06/2015	SEIZERT	17.19	13,681.58
DISCOVERY COMMUNICATIONS INC NEW	25470F302	24.00	12/24/2015	SEIZERT	0.72	606.36
DISCOVERY COMMUNICATIONS INC NEW	25470F302	702.00	01/30/2015	SEIZERT	21.06	20,427.99
DISH NETWORK CORP A	25470M109	226.00	05/20/2015	SEIZERT	6.78	15,335.84
ENDO INTERNATIONAL PLC	G30401106	5.00	12/24/2015	SEIZERT	0.15	303.18
ENSCO PLC	G3157S106	1,325.00	06/16/2015	SEIZERT	26.50	32,149.80
ENSCO PLC	G3157S106	34.00	12/24/2015	SEIZERT	1.02	489.77
EVEREST RE GROUP LTD	G3223R108	4.00	12/24/2015	SEIZERT	0.12	729.02
FIFTH THIRD BANCORP COM	316773100	763.00	06/15/2015	SEIZERT	22.89	16,264.64
FIFTH THIRD BANCORP COM	316773100	478.00	06/16/2015	SEIZERT	14.34	10,206.21
FIFTH THIRD BANCORP COM	316773100	322.00	06/16/2015	SEIZERT	9.66	6,882.91
FIFTH THIRD BANCORP COM	316773100	52.00	12/24/2015	SEIZERT	1.56	1,029.34
LIBERTY BROADBAND CORP - C	530307305	449.00	01/22/2015	SEIZERT	0.00	18,121.64
LIBERTY BROADBAND CORP - C	530307305	20.00	12/24/2015	SEIZERT	0.60	1,006.45
LIBERTY MEDIA CORP	531229102	46.00	12/24/2015	SEIZERT	1.38	1,771.28
LIBERTY MEDIA CORP C	531229300	1,071.00	08/21/2015	SEIZERT	32.13	40,307.09
LIBERTY MEDIA CORP C	531229300	20.00	12/24/2015	SEIZERT	0.60	738.70
MALLINCKRODT PLC	G5785G107	390.00	09/22/2015	SEIZERT	2.73	32,670.89
MALLINCKRODT PLC	G5785G107	8.00	12/24/2015	SEIZERT	0.24	568.19
MALLINCKRODT PLC	G5785G107	322.00	10/02/2015	SEIZERT	9.66	18,490.85
MALLINCKRODT PLC	G5785G107	101.00	09/25/2015	SEIZERT	3.03	7,368.68
MALLINCKRODT PLC	G5785G107	529.00	09/25/2015	SEIZERT	15.87	38,410.21
MALLINCKRODT PLC	G5785G107	143.00	09/24/2015	SEIZERT	4.29	10,878.01
MARVELL TECHNOLOGY GROUP LTD	G5876H105	1,173.00	06/16/2015	SEIZERT	35.19	16,710.79
MARVELL TECHNOLOGY GROUP LTD	G5876H105	45.00	12/24/2015	SEIZERT	1.35	385.88
MARVELL TECHNOLOGY GROUP LTD	G5876H105	723.00	10/01/2015	SEIZERT	21.69	6,631.14
MARVELL TECHNOLOGY GROUP LTD	G5876H105	1,639.00	09/21/2015	SEIZERT	49.17	14,706.58
MARVELL TECHNOLOGY GROUP LTD	G5876H105	72.00	06/15/2015	SEIZERT	1.30	1,020.46

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MARVELL TECHNOLOGY GROUP LTD	G5876H105	180.00	06/15/2015	SEIZERT	5.40	2,553.30
MARVELL TECHNOLOGY GROUP LTD	G5876H105	488.00	10/01/2015	SEIZERT	14.64	4,483.06
NETAPP INC	64110D104	156.00	03/11/2015	SEIZERT	4.68	5,983.47
NETAPP INC	64110D104	411.00	03/30/2015	SEIZERT	12.33	14,735.54
NETAPP INC	64110D104	266.00	03/30/2015	SEIZERT	7.98	9,542.14
NETAPP INC	64110D104	344.00	06/16/2015	SEIZERT	10.32	11,565.86
NETAPP INC	64110D104	814.00	06/16/2015	SEIZERT	24.42	27,555.53
NETAPP INC	64110D104	35.00	12/24/2015	SEIZERT	1.05	970.73
NETAPP INC	64110D104	216.00	03/09/2015	SEIZERT	6.48	8,149.79
REDWOOD TRUST INC REIT	758075402	55.00	12/24/2015	SEIZERT	1.65	746.60
REDWOOD TRUST INC REIT	758075402	232.00	06/18/2015	SEIZERT	6.96	3,868.18
REDWOOD TRUST INC REIT	758075402	245.00	06/17/2015	SEIZERT	4.42	4,077.15
REDWOOD TRUST INC REIT	758075402	357.00	06/17/2015	SEIZERT	10.71	5,955.47
REDWOOD TRUST INC REIT	758075402	354.00	06/16/2015	SEIZERT	6.38	5,946.75
REDWOOD TRUST INC REIT	758075402	107.00	05/21/2015	SEIZERT	3.21	1,785.72
REDWOOD TRUST INC REIT	758075402	113.00	05/20/2015	SEIZERT	2.04	1,872.76
REDWOOD TRUST INC REIT	758075402	372.00	05/21/2015	SEIZERT	11.16	6,221.81
REDWOOD TRUST INC REIT	758075402	56.00	05/20/2015	SEIZERT	1.68	927.08
REDWOOD TRUST INC REIT	758075402	547.00	05/20/2015	SEIZERT	16.41	9,039.56
REDWOOD TRUST INC REIT	758075402	393.00	05/21/2015	SEIZERT	11.79	6,566.36
REGIONS FINL CORP	7591EP100	139.00	12/24/2015	SEIZERT	4.17	1,304.99
REGIONS FINL CORP	7591EP100	2,232.00	03/25/2015	SEIZERT	40.18	21,382.79
SYMANTEC CORP	871503108	872.00	08/21/2015	SEIZERT	26.16	18,875.22
SYMANTEC CORP	871503108	426.00	08/24/2015	SEIZERT	12.78	9,304.52
SYMANTEC CORP	871503108	823.00	08/25/2015	SEIZERT	24.69	17,761.74
SYMANTEC CORP	871503108	227.00	09/25/2015	SEIZERT	4.08	4,492.44
SYMANTEC CORP	871503108	1,650.00	09/28/2015	SEIZERT	49.50	32,862.23
SYMANTEC CORP	871503108	1,106.00	10/20/2015	SEIZERT	33.18	22,789.13
SYMANTEC CORP	871503108	37.00	12/24/2015	SEIZERT	1.11	753.89
SYMANTEC CORP	871503108	326.00	09/25/2015	SEIZERT	9.78	6,433.25

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
VALMONT INDS INC	920253101	110.00	02/11/2015	SEIZERT	2.20	13,757.92
VALMONT INDS INC	920253101	141.00	06/16/2015	SEIZERT	4.23	17,506.74
VALMONT INDS INC	920253101	30.00	10/20/2015	SEIZERT	0.90	3,023.85
VALMONT INDS INC	920253101	93.00	02/24/2015	SEIZERT	2.79	11,603.81
VALMONT INDS INC	920253101	152.00	10/20/2015	SEIZERT	4.56	15,477.00
VALMONT INDS INC	920253101	155.00	10/06/2015	SEIZERT	4.65	14,578.54
VALMONT INDS INC	920253101	46.00	10/06/2015	SEIZERT	0.82	4,296.99
VALMONT INDS INC	920253101	84.00	02/24/2015	SEIZERT	2.52	10,404.50
VALMONT INDS INC	920253101	6.00	12/24/2015	SEIZERT	0.18	619.47
VISTEON CORP	92839U206	2.00	12/24/2015	SEIZERT	0.06	226.76
WESTERN DIGITAL CORP	958102105	71.00	06/15/2015	SEIZERT	2.13	6,642.14
WESTERN DIGITAL CORP	958102105	65.00	06/15/2015	SEIZERT	1.95	6,096.35
WESTERN DIGITAL CORP	958102105	7.00	12/24/2015	SEIZERT	0.21	412.65
WESTERN DIGITAL CORP	958102105	665.00	08/24/2015	SEIZERT	19.95	54,906.79
WESTERN UN CO	959802109	32.00	12/24/2015	SEIZERT	0.96	574.88
WESTERN UN CO	959802109	1,551.00	10/20/2015	SEIZERT	27.92	29,185.48
WESTERN UN CO	959802109	761.00	10/01/2015	SEIZERT	13.70	13,487.21
ZIONS BANCORP	989701107	605.00	02/11/2015	SEIZERT	12.10	16,034.98
ZIONS BANCORP	989701107	41.00	12/24/2015	SEIZERT	1.23	1,090.81
				TOTAL FOR: SEIZERT	1,436.12	1,915,536.66
ABBOTT LABS	002824100	255.00	12/07/2015	POLEN	3.83	11,534.39
ACCENTURE PLC CL A	G1151C101	80.00	12/07/2015	POLEN	1.20	8,613.50
ADOBE SYS INC	00724F101	1,000.00	03/13/2015	POLEN	24.31	76,460.81
ADOBE SYS INC	00724F101	1,317.00	07/20/2015	POLEN	35.11	108,045.31
ADOBE SYS INC	00724F101	530.00	07/21/2015	POLEN	13.39	43,695.78
ADOBE SYS INC	00724F101	468.00	03/11/2015	POLEN	13.53	36,201.30
ADOBE SYS INC	00724F101	94.00	12/07/2015	POLEN	1.41	8,650.65
ADOBE SYS INC	00724F101	532.00	03/12/2015	POLEN	15.47	41,463.00
APPLE INC	037833100	70.00	12/07/2015	POLEN	1.05	8,133.65
AUTOMATIC DATA PROCESSING INC	053015103	576.00	08/20/2015	POLEN	16.95	48,430.04

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AUTOMATIC DATA PROCESSING INC	053015103	370.00	08/19/2015	POLEN	11.10	30,666.82
AUTOMATIC DATA PROCESSING INC	053015103	82.00	12/07/2015	POLEN	1.23	7,129.85
AUTOMATIC DATA PROCESSING INC	053015103	146.00	08/21/2015	POLEN	3.85	12,368.11
CELGENE CORP	151020104	77.00	12/07/2015	POLEN	1.16	8,578.43
FACEBOOK INC	30303M102	70.00	12/07/2015	POLEN	1.05	7,433.19
FACEBOOK INC	30303M102	2,890.00	05/19/2015	POLEN	86.70	235,342.82
FASTENAL CO	311900104	153.00	12/07/2015	POLEN	2.30	6,141.96
FASTENAL CO	311900104	992.00	03/27/2015	POLEN	28.87	42,221.51
FASTENAL CO	311900104	2,329.00	03/26/2015	POLEN	55.03	98,478.10
GARTNER INC CL A	366651107	119.00	12/07/2015	POLEN	1.79	11,012.04
MASTERCARD INC	57636Q104	12.00	12/07/2015	POLEN	0.18	1,164.78
NESTLE SA SPONSORED ADR REPSTG	641069406	40.00	12/07/2015	POLEN	0.60	2,992.60
NESTLE SA SPONSORED ADR REPSTG	641069406	1,173.00	08/25/2015	POLEN	35.19	89,732.62
NIKE INC CL B	654106103	136.00	12/07/2015	POLEN	2.04	18,031.75
O REILLY AUTOMOTIVE INC NEW	67103H107	37.00	12/07/2015	POLEN	0.56	9,679.19
ORACLE CORPORATION	68389X105	151.00	12/07/2015	POLEN	2.27	5,852.01
PRICELINE.COM	741503403	10.00	12/07/2015	POLEN	0.15	12,749.34
REGENERON PHARMACEUTICALS INC	75886F107	12.00	12/07/2015	POLEN	0.18	6,548.56
STARBUCKS CORP	855244109	183.00	12/07/2015	POLEN	2.75	11,203.72
TJX COMPANIES INC NEW	872540109	175.00	12/07/2015	POLEN	2.63	12,380.61
VISA INC CL A	92826C839	243.00	12/07/2015	POLEN	3.65	19,212.80
				TOTAL FOR: POLEN	369.53	1,040,149.24
ALLSTATE CORP	020002101	257.00	01/15/2015	O'SHAUGHNESSY	5.14	18,047.72
AMBEV S A SPONSORED ADR	02319V103	5,915.00	11/27/2015	O'SHAUGHNESSY	118.30	30,480.00
AMERICAN INTL GROUP INC	026874784	420.00	08/21/2015	O'SHAUGHNESSY	4.20	26,969.42
AMERICAN INTL GROUP INC	026874784	146.00	09/25/2015	O'SHAUGHNESSY	2.92	8,360.21
AMERICAN INTL GROUP INC	026874784	30.00	09/29/2015	O'SHAUGHNESSY	0.60	1,697.70
AMERICAN INTL GROUP INC	026874784	7.00	09/28/2015	O'SHAUGHNESSY	0.14	398.51
AMERICAN INTL GROUP INC	026874784	25.00	11/27/2015	O'SHAUGHNESSY	0.25	1,559.00
AMERICAN INTL GROUP INC	026874784	255.00	10/23/2015	O'SHAUGHNESSY	5.10	15,353.91

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ANTHEM INC	036752103	291.00	03/20/2015	O'SHAUGHNESSY	5.82	44,571.60
ANTHEM INC	036752103	243.00	04/17/2015	O'SHAUGHNESSY	4.86	37,423.24
ANTHEM INC	036752103	39.00	07/24/2015	O'SHAUGHNESSY	0.39	6,101.12
ASHLAND INC NEW	044209104	84.00	06/19/2015	O'SHAUGHNESSY	0.84	10,594.32
ASHLAND INC NEW	044209104	175.00	05/22/2015	O'SHAUGHNESSY	3.50	22,428.95
ASHLAND INC NEW	044209104	44.00	11/27/2015	O'SHAUGHNESSY	0.88	4,948.85
ASHLAND INC NEW	044209104	287.00	07/24/2015	O'SHAUGHNESSY	5.74	33,735.13
ASHLAND INC NEW	044209104	85.00	06/19/2015	O'SHAUGHNESSY	1.70	10,717.90
BED BATH & BEYOND INC	075896100	442.00	08/21/2015	O'SHAUGHNESSY	4.42	28,098.78
BED BATH & BEYOND INC	075896100	337.00	02/12/2015	O'SHAUGHNESSY	3.37	26,218.06
BED BATH & BEYOND INC	075896100	69.00	02/13/2015	O'SHAUGHNESSY	0.69	5,358.29
BED BATH & BEYOND INC	075896100	329.00	03/20/2015	O'SHAUGHNESSY	6.58	25,143.73
BED BATH & BEYOND INC	075896100	363.00	04/17/2015	O'SHAUGHNESSY	7.26	26,552.65
BED BATH & BEYOND INC	075896100	79.00	12/24/2015	O'SHAUGHNESSY	1.58	3,995.00
BED BATH & BEYOND INC	075896100	189.00	11/27/2015	O'SHAUGHNESSY	1.89	10,098.82
BED BATH & BEYOND INC	075896100	144.00	10/23/2015	O'SHAUGHNESSY	2.88	8,467.52
BED BATH & BEYOND INC	075896100	245.00	01/15/2015	O'SHAUGHNESSY	4.90	18,128.06
BED BATH & BEYOND INC	075896100	144.00	08/31/2015	O'SHAUGHNESSY	2.88	8,733.69
BED BATH & BEYOND INC	075896100	54.00	07/28/2015	O'SHAUGHNESSY	1.08	3,650.75
BED BATH & BEYOND INC	075896100	380.00	07/24/2015	O'SHAUGHNESSY	7.60	25,722.85
BED BATH & BEYOND INC	075896100	42.00	06/22/2015	O'SHAUGHNESSY	0.84	2,935.17
BED BATH & BEYOND INC	075896100	15.00	05/22/2015	O'SHAUGHNESSY	0.15	1,096.73
BED BATH & BEYOND INC	075896100	364.00	05/22/2015	O'SHAUGHNESSY	7.28	26,780.68
BED BATH & BEYOND INC	075896100	413.00	06/19/2015	O'SHAUGHNESSY	8.26	28,737.94
BED BATH & BEYOND INC	075896100	31.00	06/25/2015	O'SHAUGHNESSY	0.62	2,187.05
BED BATH & BEYOND INC	075896100	489.00	09/25/2015	O'SHAUGHNESSY	9.78	29,376.09
BLOCK H & R INC	093671105	436.00	12/24/2015	O'SHAUGHNESSY	8.72	14,566.85
CAMERON INTL CORP	13342B105	494.00	01/15/2015	O'SHAUGHNESSY	9.88	22,145.08
CAMERON INTL CORP	13342B105	520.00	02/12/2015	O'SHAUGHNESSY	10.40	24,060.50
CAMERON INTL CORP	13342B105	80.00	04/17/2015	O'SHAUGHNESSY	1.60	3,826.89

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CAMERON INTL CORP	13342B105	72.00	04/24/2015	O'SHAUGHNESSY	0.72	3,505.64
CAMERON INTL CORP	13342B105	286.00	03/20/2015	O'SHAUGHNESSY	5.72	12,425.93
CAMERON INTL CORP	13342B105	256.00	03/23/2015	O'SHAUGHNESSY	5.12	10,953.01
CAMERON INTL CORP	13342B105	469.00	05/22/2015	O'SHAUGHNESSY	9.38	24,275.77
CBS CORP NEW CL B	124857202	320.00	09/25/2015	O'SHAUGHNESSY	6.40	13,559.74
CBS CORP NEW CL B	124857202	484.00	10/26/2015	O'SHAUGHNESSY	9.68	21,104.38
CBS CORP NEW CL B	124857202	456.00	08/31/2015	O'SHAUGHNESSY	9.12	20,027.25
CBS CORP NEW CL B	124857202	215.00	08/21/2015	O'SHAUGHNESSY	4.30	10,653.25
CBS CORP NEW CL B	124857202	770.00	11/27/2015	O'SHAUGHNESSY	15.40	39,674.10
CBS CORP NEW CL B	124857202	55.00	12/24/2015	O'SHAUGHNESSY	1.10	2,525.47
CENTURYLINK INC	156700106	143.00	11/27/2015	O'SHAUGHNESSY	2.86	3,879.59
CISCO SYS INC	17275R102	148.00	01/15/2015	O'SHAUGHNESSY	1.48	4,149.92
CISCO SYS INC	17275R102	33.00	04/17/2015	O'SHAUGHNESSY	0.66	924.99
CISCO SYS INC	17275R102	278.00	07/24/2015	O'SHAUGHNESSY	2.78	7,798.46
CISCO SYS INC	17275R102	303.00	02/12/2015	O'SHAUGHNESSY	3.03	8,243.87
CIT GROUP INC	125581801	73.00	09/04/2015	O'SHAUGHNESSY	0.73	3,104.17
CIT GROUP INC	125581801	118.00	01/15/2015	O'SHAUGHNESSY	1.18	5,370.18
CIT GROUP INC	125581801	309.00	02/12/2015	O'SHAUGHNESSY	6.18	14,119.57
CIT GROUP INC	125581801	157.00	02/13/2015	O'SHAUGHNESSY	3.14	7,164.80
CIT GROUP INC	125581801	55.00	02/20/2015	O'SHAUGHNESSY	1.10	2,522.30
CIT GROUP INC	125581801	115.00	02/23/2015	O'SHAUGHNESSY	2.30	5,296.90
CIT GROUP INC	125581801	149.00	04/17/2015	O'SHAUGHNESSY	2.98	7,013.43
CIT GROUP INC	125581801	213.00	06/19/2015	O'SHAUGHNESSY	4.26	10,095.14
CIT GROUP INC	125581801	241.00	07/24/2015	O'SHAUGHNESSY	4.82	11,451.33
CIT GROUP INC	125581801	73.00	07/29/2015	O'SHAUGHNESSY	1.46	3,435.10
CIT GROUP INC	125581801	10.00	09/02/2015	O'SHAUGHNESSY	0.10	437.70
CIT GROUP INC	125581801	307.00	08/31/2015	O'SHAUGHNESSY	6.14	12,966.33
CORNING INCORPORATED	219350105	77.00	02/24/2015	O'SHAUGHNESSY	1.54	1,892.35
CORNING INCORPORATED	219350105	1,370.00	04/17/2015	O'SHAUGHNESSY	27.40	30,621.83
CORNING INCORPORATED	219350105	116.00	02/25/2015	O'SHAUGHNESSY	2.32	2,826.84

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CORNING INCORPORATED	219350105	45.00	02/23/2015	O'SHAUGHNESSY	0.45	1,108.80
CORNING INCORPORATED	219350105	676.00	02/12/2015	O'SHAUGHNESSY	13.52	16,458.77
CORNING INCORPORATED	219350105	292.00	02/03/2015	O'SHAUGHNESSY	2.92	6,866.00
CORNING INCORPORATED	219350105	90.00	01/20/2015	O'SHAUGHNESSY	1.80	2,069.93
CORNING INCORPORATED	219350105	294.00	01/16/2015	O'SHAUGHNESSY	5.88	6,828.74
CORNING INCORPORATED	219350105	676.00	01/15/2015	O'SHAUGHNESSY	13.52	15,780.88
CORNING INCORPORATED	219350105	921.00	03/20/2015	O'SHAUGHNESSY	18.42	21,723.53
DARDEN RESTAURANTS INC	237194105	152.00	08/31/2015	O'SHAUGHNESSY	1.52	10,214.17
DARDEN RESTAURANTS INC	237194105	325.00	09/25/2015	O'SHAUGHNESSY	3.25	22,396.63
DOVER CORP	260003108	69.00	12/24/2015	O'SHAUGHNESSY	0.69	4,054.85
DOVER CORP	260003108	216.00	11/27/2015	O'SHAUGHNESSY	2.16	14,069.98
EMERSON ELECTRIC ELEC CO	291011104	49.00	10/23/2015	O'SHAUGHNESSY	0.98	2,218.47
EMERSON ELECTRIC ELEC CO	291011104	30.00	12/01/2015	O'SHAUGHNESSY	0.60	1,500.69
EMERSON ELECTRIC ELEC CO	291011104	647.00	08/31/2015	O'SHAUGHNESSY	6.47	29,804.25
EMERSON ELECTRIC ELEC CO	291011104	29.00	09/25/2015	O'SHAUGHNESSY	0.58	1,291.08
EMERSON ELECTRIC ELEC CO	291011104	27.00	11/27/2015	O'SHAUGHNESSY	0.27	1,353.11
EMERSON ELECTRIC ELEC CO	291011104	667.00	11/27/2015	O'SHAUGHNESSY	13.34	33,422.04
EMERSON ELECTRIC ELEC CO	291011104	46.00	12/02/2015	O'SHAUGHNESSY	0.46	2,297.16
EMERSON ELECTRIC ELEC CO	291011104	46.00	12/03/2015	O'SHAUGHNESSY	0.46	2,301.96
EMERSON ELECTRIC ELEC CO	291011104	182.00	12/04/2015	O'SHAUGHNESSY	1.82	9,010.04
EMERSON ELECTRIC ELEC CO	291011104	6.00	12/24/2015	O'SHAUGHNESSY	0.12	270.66
EMERSON ELECTRIC ELEC CO	291011104	28.00	09/28/2015	O'SHAUGHNESSY	0.56	1,245.38
EXPRESS SCRIPTS HLDG CO	30219G108	46.00	08/24/2015	O'SHAUGHNESSY	0.92	4,090.88
EXPRESS SCRIPTS HLDG CO	30219G108	117.00	08/21/2015	O'SHAUGHNESSY	2.34	10,453.95
EXPRESS SCRIPTS HLDG CO	30219G108	125.00	01/15/2015	O'SHAUGHNESSY	2.50	10,643.75
EXPRESS SCRIPTS HLDG CO	30219G108	367.00	02/12/2015	O'SHAUGHNESSY	7.34	30,006.87
EXPRESS SCRIPTS HLDG CO	30219G108	87.00	07/24/2015	O'SHAUGHNESSY	0.87	7,990.90
EXPRESS SCRIPTS HLDG CO	30219G108	123.00	10/23/2015	O'SHAUGHNESSY	2.46	10,788.77
EXPRESS SCRIPTS HLDG CO	30219G108	102.00	08/31/2015	O'SHAUGHNESSY	1.02	8,384.29
EXPRESS SCRIPTS HLDG CO	30219G108	245.00	09/25/2015	O'SHAUGHNESSY	4.90	20,242.64

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FEDEX CORP	31428X106	191.00	01/15/2015	O'SHAUGHNESSY	3.82	33,211.60
FEDEX CORP	31428X106	122.00	02/12/2015	O'SHAUGHNESSY	2.44	21,068.14
FEDEX CORP	31428X106	139.00	03/20/2015	O'SHAUGHNESSY	2.78	24,722.98
FEDEX CORP	31428X106	68.00	04/17/2015	O'SHAUGHNESSY	1.36	11,694.64
FEDEX CORP	31428X106	36.00	06/19/2015	O'SHAUGHNESSY	0.72	6,553.44
FLUOR CORP	343412102	5.00	07/27/2015	O'SHAUGHNESSY	0.05	247.76
FLUOR CORP	343412102	334.00	03/20/2015	O'SHAUGHNESSY	3.34	19,069.96
FLUOR CORP	343412102	239.00	03/23/2015	O'SHAUGHNESSY	2.39	13,620.51
FLUOR CORP	343412102	367.00	03/24/2015	O'SHAUGHNESSY	3.67	20,995.52
FLUOR CORP	343412102	95.00	04/17/2015	O'SHAUGHNESSY	0.95	5,558.73
FLUOR CORP	343412102	16.00	07/28/2015	O'SHAUGHNESSY	0.16	797.26
FLUOR CORP	343412102	19.00	07/24/2015	O'SHAUGHNESSY	0.19	945.21
FLUOR CORP	343412102	106.00	06/30/2015	O'SHAUGHNESSY	2.12	5,812.82
FLUOR CORP	343412102	211.00	06/19/2015	O'SHAUGHNESSY	4.22	11,605.27
FLUOR CORP	343412102	221.00	05/22/2015	O'SHAUGHNESSY	4.42	12,934.91
FLUOR CORP	343412102	394.00	05/06/2015	O'SHAUGHNESSY	3.94	23,063.34
FLUOR CORP	343412102	8.00	04/27/2015	O'SHAUGHNESSY	0.08	474.92
FLUOR CORP	343412102	13.00	04/23/2015	O'SHAUGHNESSY	0.13	775.96
FLUOR CORP	343412102	35.00	04/22/2015	O'SHAUGHNESSY	0.35	2,075.77
FLUOR CORP	343412102	156.00	08/31/2015	O'SHAUGHNESSY	3.12	6,675.33
HARTFORD FINL SVCS GROUP INC	416515104	293.00	09/25/2015	O'SHAUGHNESSY	5.86	12,939.99
HARTFORD FINL SVCS GROUP INC	416515104	37.00	12/01/2015	O'SHAUGHNESSY	0.74	1,685.86
HARTFORD FINL SVCS GROUP INC	416515104	186.00	11/27/2015	O'SHAUGHNESSY	3.72	8,563.66
HARTFORD FINL SVCS GROUP INC	416515104	7.00	10/26/2015	O'SHAUGHNESSY	0.07	338.02
HARTFORD FINL SVCS GROUP INC	416515104	22.00	10/29/2015	O'SHAUGHNESSY	0.22	1,068.49
HARTFORD FINL SVCS GROUP INC	416515104	91.00	06/02/2015	O'SHAUGHNESSY	1.82	3,759.91
HARTFORD FINL SVCS GROUP INC	416515104	171.00	05/29/2015	O'SHAUGHNESSY	3.42	7,097.59
HARTFORD FINL SVCS GROUP INC	416515104	172.00	05/28/2015	O'SHAUGHNESSY	3.44	7,218.74
HARTFORD FINL SVCS GROUP INC	416515104	28.00	05/28/2015	O'SHAUGHNESSY	0.28	1,172.22
HARTFORD FINL SVCS GROUP INC	416515104	57.00	05/27/2015	O'SHAUGHNESSY	1.14	2,399.20

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HARTFORD FINL SVCS GROUP INC	416515104	519.00	05/22/2015	O'SHAUGHNESSY	10.38	21,714.60
HARTFORD FINL SVCS GROUP INC	416515104	147.00	10/23/2015	O'SHAUGHNESSY	1.47	7,004.68
HARTFORD FINL SVCS GROUP INC	416515104	454.00	10/30/2015	O'SHAUGHNESSY	4.54	20,502.55
HESS CORP COM	42809H107	348.00	03/20/2015	O'SHAUGHNESSY	3.48	23,739.31
HESS CORP COM	42809H107	138.00	05/22/2015	O'SHAUGHNESSY	2.76	9,390.94
HESS CORP COM	42809H107	419.00	02/12/2015	O'SHAUGHNESSY	8.38	31,018.44
HESS CORP COM	42809H107	223.00	04/17/2015	O'SHAUGHNESSY	4.46	16,474.37
HESS CORP COM	42809H107	101.00	05/08/2015	O'SHAUGHNESSY	2.02	7,470.89
HESS CORP COM	42809H107	136.00	05/12/2015	O'SHAUGHNESSY	2.72	9,973.94
HESS CORP COM	42809H107	204.00	08/31/2015	O'SHAUGHNESSY	4.08	10,231.56
HESS CORP COM	42809H107	17.00	05/15/2015	O'SHAUGHNESSY	0.17	1,218.72
HESS CORP COM	42809H107	200.00	01/15/2015	O'SHAUGHNESSY	4.00	13,851.82
HESS CORP COM	42809H107	51.00	05/14/2015	O'SHAUGHNESSY	0.51	3,690.25
HESS CORP COM	42809H107	249.00	07/24/2015	O'SHAUGHNESSY	4.98	14,955.79
IBM CORP	459200101	56.00	02/13/2015	O'SHAUGHNESSY	0.56	8,698.97
IBM CORP	459200101	152.00	03/20/2015	O'SHAUGHNESSY	3.04	23,739.36
IBM CORP	459200101	153.00	04/17/2015	O'SHAUGHNESSY	3.06	24,845.81
IBM CORP	459200101	88.00	05/22/2015	O'SHAUGHNESSY	1.76	15,223.12
IBM CORP	459200101	143.00	06/19/2015	O'SHAUGHNESSY	2.86	23,813.35
IBM CORP	459200101	86.00	07/24/2015	O'SHAUGHNESSY	0.86	14,161.46
IBM CORP	459200101	101.00	01/15/2015	O'SHAUGHNESSY	2.02	15,941.57
IBM CORP	459200101	92.00	02/12/2015	O'SHAUGHNESSY	0.92	14,359.65
ILLINOIS TOOL WORKS INC WKS INC	452308109	203.00	03/20/2015	O'SHAUGHNESSY	4.06	20,024.18
ILLINOIS TOOL WORKS INC WKS INC	452308109	27.00	04/20/2015	O'SHAUGHNESSY	0.27	2,673.75
ILLINOIS TOOL WORKS INC WKS INC	452308109	423.00	04/17/2015	O'SHAUGHNESSY	8.46	41,540.55
ILLINOIS TOOL WORKS INC WKS INC	452308109	254.00	04/21/2015	O'SHAUGHNESSY	2.54	24,970.16
ILLINOIS TOOL WORKS INC WKS INC	452308109	75.00	09/04/2015	O'SHAUGHNESSY	0.75	6,139.38
ILLINOIS TOOL WORKS INC WKS INC	452308109	264.00	05/22/2015	O'SHAUGHNESSY	5.28	25,622.57
ILLINOIS TOOL WORKS INC WKS INC	452308109	318.00	01/15/2015	O'SHAUGHNESSY	6.36	29,674.01
ILLINOIS TOOL WORKS INC WKS INC	452308109	38.00	02/12/2015	O'SHAUGHNESSY	0.76	3,674.22

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ILLINOIS TOOL WORKS INC WKS INC	452308109	107.00	07/24/2015	O'SHAUGHNESSY	2.14	9,963.33
ILLINOIS TOOL WORKS INC WKS INC	452308109	16.00	09/10/2015	O'SHAUGHNESSY	0.16	1,308.49
ILLINOIS TOOL WORKS INC WKS INC	452308109	25.00	05/22/2015	O'SHAUGHNESSY	0.25	2,427.25
ILLINOIS TOOL WORKS INC WKS INC	452308109	513.00	06/19/2015	O'SHAUGHNESSY	10.26	47,526.68
ILLINOIS TOOL WORKS INC WKS INC	452308109	63.00	06/19/2015	O'SHAUGHNESSY	0.63	5,836.95
ILLINOIS TOOL WORKS INC WKS INC	452308109	102.00	08/31/2015	O'SHAUGHNESSY	2.04	8,301.33
ILLINOIS TOOL WORKS INC WKS INC	452308109	184.00	01/16/2015	O'SHAUGHNESSY	3.68	17,195.28
INGERSOLL-RAND PLC	G47791101	386.00	01/15/2015	O'SHAUGHNESSY	7.72	23,976.97
INGERSOLL-RAND PLC	G47791101	129.00	01/16/2015	O'SHAUGHNESSY	2.58	8,122.45
JUNIPER NETWORKS INC	48203R104	108.00	12/01/2015	O'SHAUGHNESSY	2.16	3,288.18
JUNIPER NETWORKS INC	48203R104	85.00	12/07/2015	O'SHAUGHNESSY	0.85	2,578.56
JUNIPER NETWORKS INC	48203R104	121.00	12/02/2015	O'SHAUGHNESSY	1.21	3,659.92
JUNIPER NETWORKS INC	48203R104	350.00	11/27/2015	O'SHAUGHNESSY	7.00	10,694.04
JUNIPER NETWORKS INC	48203R104	113.00	02/12/2015	O'SHAUGHNESSY	2.26	2,649.85
JUNIPER NETWORKS INC	48203R104	11.00	01/23/2015	O'SHAUGHNESSY	0.11	238.59
JUNIPER NETWORKS INC	48203R104	143.00	01/20/2015	O'SHAUGHNESSY	2.86	3,173.90
JUNIPER NETWORKS INC	48203R104	170.00	01/16/2015	O'SHAUGHNESSY	3.40	3,833.53
JUNIPER NETWORKS INC	48203R104	19.00	01/15/2015	O'SHAUGHNESSY	0.19	428.93
JUNIPER NETWORKS INC	48203R104	1,038.00	01/15/2015	O'SHAUGHNESSY	20.76	23,501.36
JUNIPER NETWORKS INC	48203R104	55.00	01/06/2015	O'SHAUGHNESSY	0.55	1,235.00
JUNIPER NETWORKS INC	48203R104	36.00	12/03/2015	O'SHAUGHNESSY	0.36	1,085.43
KOHL'S CORP	500255104	357.00	12/24/2015	O'SHAUGHNESSY	7.14	15,957.47
KONINKLIJKE AHOLD NV SPON ADR	500467105	179.00	04/20/2015	O'SHAUGHNESSY	3.58	3,746.11
KONINKLIJKE AHOLD NV SPON ADR	500467105	2,103.00	02/12/2015	O'SHAUGHNESSY	42.06	39,053.55
KONINKLIJKE AHOLD NV SPON ADR	500467105	1,247.00	08/24/2015	O'SHAUGHNESSY	24.94	24,373.61
KONINKLIJKE AHOLD NV SPON ADR	500467105	1,420.00	08/21/2015	O'SHAUGHNESSY	28.40	28,231.02
KONINKLIJKE AHOLD NV SPON ADR	500467105	610.00	07/24/2015	O'SHAUGHNESSY	12.20	12,001.69
KONINKLIJKE AHOLD NV SPON ADR	500467105	419.00	06/22/2015	O'SHAUGHNESSY	8.38	8,432.88
KONINKLIJKE AHOLD NV SPON ADR	500467105	1,496.00	06/19/2015	O'SHAUGHNESSY	29.92	30,331.10
KONINKLIJKE AHOLD NV SPON ADR	500467105	681.00	04/23/2015	O'SHAUGHNESSY	13.62	13,704.24

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
KONINKLIJKE AHOLD NV SPON ADR	500467105	188.00	04/22/2015	O'SHAUGHNESSY	3.76	3,763.76
KONINKLIJKE AHOLD NV SPON ADR	500467105	227.00	04/21/2015	O'SHAUGHNESSY	4.54	4,629.48
KONINKLIJKE AHOLD NV SPON ADR	500467105	78.00	04/17/2015	O'SHAUGHNESSY	1.56	1,622.31
KONINKLIJKE AHOLD NV SPON ADR	500467105	62.00	03/23/2015	O'SHAUGHNESSY	1.24	1,197.32
KONINKLIJKE AHOLD NV SPON ADR	500467105	884.00	02/18/2015	O'SHAUGHNESSY	17.68	16,584.28
KONINKLIJKE AHOLD NV SPON ADR	500467105	1,358.00	01/15/2015	O'SHAUGHNESSY	27.16	24,172.13
KONINKLIJKE AHOLD NV SPON ADR	500467105	747.00	03/20/2015	O'SHAUGHNESSY	14.94	14,457.36
KONINKLIJKE AHOLD NV SPON ADR	500467105	251.00	03/24/2015	O'SHAUGHNESSY	5.02	4,868.50
L OREAL CO UNSPONSORED ADR	502117203	887.00	08/21/2015	O'SHAUGHNESSY	17.74	32,517.63
L OREAL CO UNSPONSORED ADR	502117203	568.00	10/23/2015	O'SHAUGHNESSY	11.36	21,614.68
LYONDELLBASELL INDUSTRIES NV	N53745100	354.00	01/15/2015	O'SHAUGHNESSY	7.08	27,658.20
LYONDELLBASELL INDUSTRIES NV	N53745100	243.00	02/12/2015	O'SHAUGHNESSY	4.86	21,481.25
LYONDELLBASELL INDUSTRIES NV	N53745100	234.00	03/20/2015	O'SHAUGHNESSY	4.68	19,696.81
LYONDELLBASELL INDUSTRIES NV	N53745100	293.00	04/17/2015	O'SHAUGHNESSY	5.86	26,945.04
MACYS INC	55616P104	341.00	11/27/2015	O'SHAUGHNESSY	6.82	13,298.42
MACYS INC	55616P104	353.00	12/07/2015	O'SHAUGHNESSY	3.53	13,769.01
MACYS INC	55616P104	154.00	12/03/2015	O'SHAUGHNESSY	1.54	6,012.01
MACYS INC	55616P104	17.00	10/26/2015	O'SHAUGHNESSY	0.17	862.51
MACYS INC	55616P104	23.00	10/23/2015	O'SHAUGHNESSY	0.46	1,165.23
MACYS INC	55616P104	3.00	10/23/2015	O'SHAUGHNESSY	0.03	152.45
MACYS INC	55616P104	16.00	12/04/2015	O'SHAUGHNESSY	0.16	624.48
MAGNA INTL INC CL A	559222401	105.00	02/12/2015	O'SHAUGHNESSY	2.10	10,562.51
MAGNA INTL INC CL A	559222401	119.00	03/20/2015	O'SHAUGHNESSY	2.38	12,459.82
MAGNA INTL INC CL A	559222401	23.00	03/23/2015	O'SHAUGHNESSY	0.46	2,401.14
MAGNA INTL INC CL A	559222401	310.00	04/17/2015	O'SHAUGHNESSY	6.20	16,733.74
MAGNA INTL INC CL A	559222401	68.00	10/23/2015	O'SHAUGHNESSY	0.68	3,424.48
MARRIOTT INTL INC NEW CL A	571903202	42.00	12/04/2015	O'SHAUGHNESSY	0.42	3,034.15
MARRIOTT INTL INC NEW CL A	571903202	44.00	12/01/2015	O'SHAUGHNESSY	0.88	3,162.92
MARRIOTT INTL INC NEW CL A	571903202	368.00	12/24/2015	O'SHAUGHNESSY	3.68	24,079.97
MARRIOTT INTL INC NEW CL A	571903202	10.00	12/03/2015	O'SHAUGHNESSY	0.10	709.21

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MARRIOTT INTL INC NEW CL A	571903202	18.00	12/02/2015	O'SHAUGHNESSY	0.18	1,286.35
MARRIOTT INTL INC NEW CL A	571903202	126.00	11/27/2015	O'SHAUGHNESSY	1.26	9,132.35
MARRIOTT INTL INC NEW CL A	571903202	414.00	10/23/2015	O'SHAUGHNESSY	8.28	30,971.22
MARRIOTT INTL INC NEW CL A	571903202	79.00	09/25/2015	O'SHAUGHNESSY	1.58	5,436.77
MARRIOTT INTL INC NEW CL A	571903202	97.00	08/31/2015	O'SHAUGHNESSY	0.97	6,577.57
MARRIOTT INTL INC NEW CL A	571903202	142.00	11/30/2015	O'SHAUGHNESSY	1.42	10,053.87
MICHAEL KORS HOLDINGS LTD	G60754101	218.00	12/24/2015	O'SHAUGHNESSY	4.36	8,703.11
MICHAEL KORS HOLDINGS LTD	G60754101	11.00	12/28/2015	O'SHAUGHNESSY	0.22	439.70
MICHAEL KORS HOLDINGS LTD	G60754101	18.00	12/31/2015	O'SHAUGHNESSY	0.18	727.52
MOBILE TELESYSTEMS SPON ADR	607409109	4,261.00	05/22/2015	O'SHAUGHNESSY	85.22	52,019.99
MOBILE TELESYSTEMS SPON ADR	607409109	15.00	07/24/2015	O'SHAUGHNESSY	0.15	122.37
MOBILE TELESYSTEMS SPON ADR	607409109	7.00	07/27/2015	O'SHAUGHNESSY	0.07	56.55
MOBILE TELESYSTEMS SPON ADR	607409109	18.00	07/28/2015	O'SHAUGHNESSY	0.18	145.68
MOBILE TELESYSTEMS SPON ADR	607409109	291.00	08/21/2015	O'SHAUGHNESSY	2.91	2,278.53
MONSANTO CO	61166W101	36.00	10/23/2015	O'SHAUGHNESSY	0.72	3,286.07
MONSANTO CO	61166W101	31.00	10/27/2015	O'SHAUGHNESSY	0.62	2,838.87
MONSANTO CO	61166W101	112.00	08/21/2015	O'SHAUGHNESSY	2.24	11,576.32
MONSANTO CO	61166W101	123.00	09/25/2015	O'SHAUGHNESSY	2.46	10,665.29
MONSANTO CO	61166W101	64.00	11/27/2015	O'SHAUGHNESSY	0.64	6,150.40
MOSAIC CO NEW	61945C103	398.00	03/20/2015	O'SHAUGHNESSY	7.96	18,683.87
MOSAIC CO NEW	61945C103	138.00	07/27/2015	O'SHAUGHNESSY	2.76	6,109.08
MOSAIC CO NEW	61945C103	544.00	07/24/2015	O'SHAUGHNESSY	10.88	24,494.04
MOSAIC CO NEW	61945C103	685.00	06/19/2015	O'SHAUGHNESSY	13.70	30,544.15
MOSAIC CO NEW	61945C103	288.00	05/22/2015	O'SHAUGHNESSY	5.76	13,403.58
MOSAIC CO NEW	61945C103	124.00	04/20/2015	O'SHAUGHNESSY	2.48	5,680.08
MOSAIC CO NEW	61945C103	23.00	04/17/2015	O'SHAUGHNESSY	0.23	1,047.08
MOSAIC CO NEW	61945C103	437.00	04/17/2015	O'SHAUGHNESSY	8.74	19,918.50
MOSAIC CO NEW	61945C103	76.00	03/23/2015	O'SHAUGHNESSY	1.52	3,560.89
MOSAIC CO NEW	61945C103	371.00	02/12/2015	O'SHAUGHNESSY	7.42	18,656.74
MOSAIC CO NEW	61945C103	162.00	01/16/2015	O'SHAUGHNESSY	3.24	7,461.25

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MOSAIC CO NEW	61945C103	479.00	01/15/2015	O'SHAUGHNESSY	9.58	21,883.55
MOSAIC CO NEW	61945C103	167.00	01/06/2015	O'SHAUGHNESSY	1.67	7,631.18
MOSAIC CO NEW	61945C103	206.00	12/24/2015	O'SHAUGHNESSY	2.06	5,881.07
MOSAIC CO NEW	61945C103	100.00	12/02/2015	O'SHAUGHNESSY	1.00	3,091.77
MOSAIC CO NEW	61945C103	94.00	03/24/2015	O'SHAUGHNESSY	1.88	4,358.55
MOSAIC CO NEW	61945C103	410.00	11/27/2015	O'SHAUGHNESSY	8.20	12,794.38
MOTOROLA SOLUTIONS INC.	620076307	28.00	12/28/2015	O'SHAUGHNESSY	0.28	1,908.09
MOTOROLA SOLUTIONS INC.	620076307	46.00	12/29/2015	O'SHAUGHNESSY	0.46	3,184.11
MOTOROLA SOLUTIONS INC.	620076307	95.00	12/24/2015	O'SHAUGHNESSY	0.95	6,435.31
MOTOROLA SOLUTIONS INC.	620076307	31.00	12/01/2015	O'SHAUGHNESSY	0.31	2,229.05
MOTOROLA SOLUTIONS INC.	620076307	36.00	11/30/2015	O'SHAUGHNESSY	0.36	2,585.13
MOTOROLA SOLUTIONS INC.	620076307	513.00	11/27/2015	O'SHAUGHNESSY	5.13	37,098.42
MOTOROLA SOLUTIONS INC.	620076307	152.00	10/23/2015	O'SHAUGHNESSY	3.04	10,526.96
NATIONAL OILWELL VARCO INC	637071101	194.00	12/10/2015	O'SHAUGHNESSY	3.88	6,784.39
NATIONAL OILWELL VARCO INC	637071101	495.00	11/27/2015	O'SHAUGHNESSY	9.90	18,370.39
NATIONAL OILWELL VARCO INC	637071101	9.00	10/01/2015	O'SHAUGHNESSY	0.18	330.29
NATIONAL OILWELL VARCO INC	637071101	8.00	10/07/2015	O'SHAUGHNESSY	0.16	285.26
NATIONAL OILWELL VARCO INC	637071101	18.00	10/26/2015	O'SHAUGHNESSY	0.36	704.03
NATIONAL OILWELL VARCO INC	637071101	20.00	10/27/2015	O'SHAUGHNESSY	0.20	787.11
NATIONAL OILWELL VARCO INC	637071101	124.00	10/27/2015	O'SHAUGHNESSY	2.48	4,877.74
NATIONAL OILWELL VARCO INC	637071101	102.00	09/29/2015	O'SHAUGHNESSY	2.04	3,729.48
NATIONAL OILWELL VARCO INC	637071101	83.00	12/02/2015	O'SHAUGHNESSY	0.83	3,096.46
NATIONAL OILWELL VARCO INC	637071101	15.00	12/04/2015	O'SHAUGHNESSY	0.15	558.15
NATIONAL OILWELL VARCO INC	637071101	23.00	09/28/2015	O'SHAUGHNESSY	0.46	850.00
NATIONAL OILWELL VARCO INC	637071101	48.00	12/09/2015	O'SHAUGHNESSY	0.96	1,754.47
NATIONAL OILWELL VARCO INC	637071101	23.00	10/06/2015	O'SHAUGHNESSY	0.23	830.43
NATIONAL OILWELL VARCO INC	637071101	157.00	12/24/2015	O'SHAUGHNESSY	3.14	5,228.81
NATIONAL OILWELL VARCO INC	637071101	9.00	12/31/2015	O'SHAUGHNESSY	0.09	307.23
NATIONAL OILWELL VARCO INC	637071101	495.00	12/07/2015	O'SHAUGHNESSY	4.95	18,340.49
NATIONAL OILWELL VARCO INC	637071101	69.00	06/19/2015	O'SHAUGHNESSY	1.38	3,339.59

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NATIONAL OILWELL VARCO INC	637071101	70.00	10/23/2015	O'SHAUGHNESSY	1.40	2,749.17
NATIONAL OILWELL VARCO INC	637071101	376.00	05/22/2015	O'SHAUGHNESSY	7.52	18,974.05
NATIONAL OILWELL VARCO INC	637071101	95.00	09/25/2015	O'SHAUGHNESSY	1.90	3,529.99
NATIONAL OILWELL VARCO INC	637071101	69.00	06/22/2015	O'SHAUGHNESSY	1.38	3,369.84
NATIONAL OILWELL VARCO INC	637071101	57.00	06/23/2015	O'SHAUGHNESSY	0.57	2,776.07
NATIONAL OILWELL VARCO INC	637071101	129.00	06/23/2015	O'SHAUGHNESSY	2.58	6,293.24
NATIONAL OILWELL VARCO INC	637071101	68.00	06/24/2015	O'SHAUGHNESSY	1.36	3,319.30
NATIONAL OILWELL VARCO INC	637071101	21.00	06/25/2015	O'SHAUGHNESSY	0.42	1,026.85
NATIONAL OILWELL VARCO INC	637071101	28.00	06/26/2015	O'SHAUGHNESSY	0.56	1,363.19
NATIONAL OILWELL VARCO INC	637071101	350.00	07/27/2015	O'SHAUGHNESSY	7.00	14,988.47
NATIONAL OILWELL VARCO INC	637071101	190.00	08/21/2015	O'SHAUGHNESSY	3.80	7,505.68
NATIONAL OILWELL VARCO INC	637071101	109.00	08/24/2015	O'SHAUGHNESSY	2.18	4,276.67
NATIONAL OILWELL VARCO INC	637071101	11.00	08/25/2015	O'SHAUGHNESSY	0.22	424.16
NATIONAL OILWELL VARCO INC	637071101	10.00	08/31/2015	O'SHAUGHNESSY	0.20	379.28
NATIONAL OILWELL VARCO INC	637071101	744.00	09/14/2015	O'SHAUGHNESSY	7.44	28,833.35
NATIONAL OILWELL VARCO INC	637071101	150.00	07/24/2015	O'SHAUGHNESSY	3.00	6,542.48
NAVIENT CORP	63938C108	120.00	09/25/2015	O'SHAUGHNESSY	1.20	1,498.57
NAVIENT CORP	63938C108	395.00	05/22/2015	O'SHAUGHNESSY	3.95	7,555.80
NAVIENT CORP	63938C108	1,718.00	06/19/2015	O'SHAUGHNESSY	17.18	32,791.98
NAVIENT CORP	63938C108	50.00	07/24/2015	O'SHAUGHNESSY	1.00	830.87
NETAPP INC	64110D104	781.00	01/15/2015	O'SHAUGHNESSY	15.62	31,434.86
NETAPP INC	64110D104	912.00	02/12/2015	O'SHAUGHNESSY	18.24	35,490.94
NTT DOCOMO INC ADR	62942M201	53.00	12/31/2015	O'SHAUGHNESSY	1.06	1,089.66
NTT DOCOMO INC ADR	62942M201	53.00	12/30/2015	O'SHAUGHNESSY	1.06	1,085.55
NTT DOCOMO INC ADR	62942M201	111.00	11/27/2015	O'SHAUGHNESSY	2.22	2,188.59
NTT DOCOMO INC ADR	62942M201	46.00	11/30/2015	O'SHAUGHNESSY	0.92	896.23
NTT DOCOMO INC ADR	62942M201	56.00	12/01/2015	O'SHAUGHNESSY	1.12	1,078.55
NTT DOCOMO INC ADR	62942M201	11.00	12/01/2015	O'SHAUGHNESSY	0.11	211.70
NTT DOCOMO INC ADR	62942M201	57.00	12/03/2015	O'SHAUGHNESSY	1.14	1,085.92
NTT DOCOMO INC ADR	62942M201	1.00	12/04/2015	O'SHAUGHNESSY	0.02	19.50

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NTT DOCOMO INC ADR	62942M201	13.00	12/10/2015	O'SHAUGHNESSY	0.26	252.58
NTT DOCOMO INC ADR	62942M201	2.00	12/11/2015	O'SHAUGHNESSY	0.02	38.62
NTT DOCOMO INC ADR	62942M201	61.00	12/24/2015	O'SHAUGHNESSY	0.61	1,250.72
NTT DOCOMO INC ADR	62942M201	12.00	12/28/2015	O'SHAUGHNESSY	0.12	247.00
NTT DOCOMO INC ADR	62942M201	10.00	12/29/2015	O'SHAUGHNESSY	0.10	209.15
PARKER HANNIFIN CORP	701094104	16.00	12/01/2015	O'SHAUGHNESSY	0.16	1,657.70
PARKER HANNIFIN CORP	701094104	154.00	12/24/2015	O'SHAUGHNESSY	1.54	14,507.32
PARKER HANNIFIN CORP	701094104	127.00	12/04/2015	O'SHAUGHNESSY	1.27	13,106.98
PARKER HANNIFIN CORP	701094104	32.00	11/30/2015	O'SHAUGHNESSY	0.64	3,309.24
PARKER HANNIFIN CORP	701094104	83.00	11/27/2015	O'SHAUGHNESSY	0.83	8,584.94
PARKER HANNIFIN CORP	701094104	29.00	10/27/2015	O'SHAUGHNESSY	0.58	2,879.82
PARKER HANNIFIN CORP	701094104	98.00	10/23/2015	O'SHAUGHNESSY	1.96	9,776.04
PARKER HANNIFIN CORP	701094104	42.00	09/28/2015	O'SHAUGHNESSY	0.84	4,248.74
PARKER HANNIFIN CORP	701094104	220.00	09/25/2015	O'SHAUGHNESSY	4.40	22,283.16
PARKER HANNIFIN CORP	701094104	65.00	08/31/2015	O'SHAUGHNESSY	1.30	6,539.71
PARKER HANNIFIN CORP	701094104	134.00	08/21/2015	O'SHAUGHNESSY	2.68	15,093.65
PARKER HANNIFIN CORP	701094104	12.00	06/19/2015	O'SHAUGHNESSY	0.12	1,421.88
PARKER HANNIFIN CORP	701094104	184.00	06/19/2015	O'SHAUGHNESSY	3.68	21,752.44
PARKER HANNIFIN CORP	701094104	201.00	05/22/2015	O'SHAUGHNESSY	4.02	24,650.64
PARKER HANNIFIN CORP	701094104	126.00	12/07/2015	O'SHAUGHNESSY	1.26	12,953.53
PARKER HANNIFIN CORP	701094104	172.00	07/24/2015	O'SHAUGHNESSY	3.44	19,336.74
PENTAIR PLC	G7S00T104	158.00	06/22/2015	O'SHAUGHNESSY	3.16	9,679.57
PENTAIR PLC	G7S00T104	7.00	06/02/2015	O'SHAUGHNESSY	0.14	450.38
PENTAIR PLC	G7S00T104	14.00	05/26/2015	O'SHAUGHNESSY	0.28	895.77
PENTAIR PLC	G7S00T104	72.00	05/22/2015	O'SHAUGHNESSY	1.44	4,608.66
PENTAIR PLC	G7S00T104	15.00	06/04/2015	O'SHAUGHNESSY	0.30	955.08
PENTAIR PLC	G7S00T104	280.00	06/19/2015	O'SHAUGHNESSY	5.60	17,153.58
PENTAIR PLC	G7S00T104	50.00	11/27/2015	O'SHAUGHNESSY	1.00	2,841.21
PENTAIR PLC	G7S00T104	532.00	07/24/2015	O'SHAUGHNESSY	10.64	32,872.49
PENTAIR PLC	G7S00T104	316.00	08/21/2015	O'SHAUGHNESSY	3.16	19,630.71

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PENTAIR PLC	G7500T104	10.00	06/03/2015	O'SHAUGHNESSY	0.20	640.45
PHILLIPS 66	718546104	396.00	01/15/2015	O'SHAUGHNESSY	7.92	25,865.41
PHILLIPS 66	718546104	320.00	02/12/2015	O'SHAUGHNESSY	6.40	24,420.10
PHILLIPS 66	718546104	408.00	03/20/2015	O'SHAUGHNESSY	8.16	30,780.74
PHILLIPS 66	718546104	382.00	04/17/2015	O'SHAUGHNESSY	7.64	29,697.90
SANDISK CORP	80004C101	57.00	06/22/2015	O'SHAUGHNESSY	1.14	3,677.45
SANDISK CORP	80004C101	392.00	06/19/2015	O'SHAUGHNESSY	7.84	25,246.17
SANDISK CORP	80004C101	586.00	09/25/2015	O'SHAUGHNESSY	11.72	30,428.93
SANDISK CORP	80004C101	281.00	07/24/2015	O'SHAUGHNESSY	5.62	15,636.78
SANDISK CORP	80004C101	187.00	07/27/2015	O'SHAUGHNESSY	3.74	10,143.89
SANDISK CORP	80004C101	374.00	08/21/2015	O'SHAUGHNESSY	7.48	21,225.36
SANDISK CORP	80004C101	259.00	05/22/2015	O'SHAUGHNESSY	5.18	17,472.24
SCRIPPS NETWORKS INTERACTIVE CL	811065101	110.00	05/22/2015	O'SHAUGHNESSY	2.20	7,550.40
SCRIPPS NETWORKS INTERACTIVE CL	811065101	206.00	06/19/2015	O'SHAUGHNESSY	4.12	13,857.95
SEAGATE TECHNOLOGY	G7945M107	9.00	01/16/2015	O'SHAUGHNESSY	0.09	594.08
SEAGATE TECHNOLOGY	G7945M107	101.00	01/15/2015	O'SHAUGHNESSY	1.01	6,624.36
SIRIUS XM HLDGS INC	82968B103	282.00	01/16/2015	O'SHAUGHNESSY	2.82	999.69
SIRIUS XM HLDGS INC	82968B103	8,809.00	06/19/2015	O'SHAUGHNESSY	88.09	33,320.92
SIRIUS XM HLDGS INC	82968B103	119.00	06/19/2015	O'SHAUGHNESSY	1.19	449.23
SIRIUS XM HLDGS INC	82968B103	1,371.00	01/20/2015	O'SHAUGHNESSY	27.42	4,847.44
SIRIUS XM HLDGS INC	82968B103	574.00	01/23/2015	O'SHAUGHNESSY	11.48	2,036.61
SIRIUS XM HLDGS INC	82968B103	1,484.00	01/16/2015	O'SHAUGHNESSY	29.68	5,372.38
SIRIUS XM HLDGS INC	82968B103	2,329.00	01/15/2015	O'SHAUGHNESSY	46.58	8,275.40
SIRIUS XM HLDGS INC	82968B103	5,841.00	05/22/2015	O'SHAUGHNESSY	116.82	22,971.48
SIRIUS XM HLDGS INC	82968B103	1,341.00	07/28/2015	O'SHAUGHNESSY	13.41	5,207.91
SIRIUS XM HLDGS INC	82968B103	1,174.00	07/30/2015	O'SHAUGHNESSY	11.74	4,501.70
SIRIUS XM HLDGS INC	82968B103	961.00	08/11/2015	O'SHAUGHNESSY	9.61	3,775.48
SIRIUS XM HLDGS INC	82968B103	3,059.00	07/24/2015	O'SHAUGHNESSY	30.59	11,755.13
STARWOOD HOTELS & RESORT COM	85590A401	250.00	04/17/2015	O'SHAUGHNESSY	5.00	20,916.28
STARWOOD HOTELS & RESORT COM	85590A401	33.00	07/27/2015	O'SHAUGHNESSY	0.66	2,778.52

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
STARWOOD HOTELS & RESORT COM	85590A401	278.00	07/24/2015	O'SHAUGHNESSY	5.56	23,462.09
STARWOOD HOTELS & RESORT COM	85590A401	336.00	06/19/2015	O'SHAUGHNESSY	6.72	27,609.93
STARWOOD HOTELS & RESORT COM	85590A401	43.00	05/26/2015	O'SHAUGHNESSY	0.86	3,665.04
STARWOOD HOTELS & RESORT COM	85590A401	357.00	08/31/2015	O'SHAUGHNESSY	7.14	25,033.13
STARWOOD HOTELS & RESORT COM	85590A401	200.00	09/25/2015	O'SHAUGHNESSY	4.00	13,992.68
STARWOOD HOTELS & RESORT COM	85590A401	87.00	10/23/2015	O'SHAUGHNESSY	1.74	5,992.86
STARWOOD HOTELS & RESORT COM	85590A401	232.00	08/21/2015	O'SHAUGHNESSY	2.32	17,876.37
STARWOOD HOTELS & RESORT COM	85590A401	112.00	04/17/2015	O'SHAUGHNESSY	1.12	9,368.05
STARWOOD HOTELS & RESORT COM	85590A401	97.00	03/23/2015	O'SHAUGHNESSY	1.94	7,896.19
STARWOOD HOTELS & RESORT COM	85590A401	152.00	03/20/2015	O'SHAUGHNESSY	3.04	12,404.55
STARWOOD HOTELS & RESORT COM	85590A401	150.00	10/26/2015	O'SHAUGHNESSY	3.00	10,279.94
STARWOOD HOTELS & RESORT COM	85590A401	50.00	05/22/2015	O'SHAUGHNESSY	1.00	4,266.85
TIME WARNER INC	887317303	47.00	03/20/2015	O'SHAUGHNESSY	0.94	3,983.25
TIME WARNER INC	887317303	140.00	02/12/2015	O'SHAUGHNESSY	2.80	11,229.44
TIME WARNER INC	887317303	163.00	04/17/2015	O'SHAUGHNESSY	3.26	13,772.72
TIME WARNER INC	887317303	172.00	06/19/2015	O'SHAUGHNESSY	3.44	14,854.50
TIME WARNER INC	887317303	107.00	05/22/2015	O'SHAUGHNESSY	1.07	9,146.20
TRAVELERS COS INC	89417E109	145.00	08/31/2015	O'SHAUGHNESSY	2.90	14,215.51
TRAVELERS COS INC	89417E109	96.00	05/22/2015	O'SHAUGHNESSY	1.92	9,940.80
TRAVELERS COS INC	89417E109	280.00	06/19/2015	O'SHAUGHNESSY	5.60	27,630.57
TRAVELERS COS INC	89417E109	152.00	06/24/2015	O'SHAUGHNESSY	1.52	15,146.13
TWENTY-FIRST CENTY FOX INC	90130A101	385.00	12/24/2015	O'SHAUGHNESSY	7.70	10,521.93
TWENTY-FIRST CENTY FOX INC	90130A101	1,151.00	11/27/2015	O'SHAUGHNESSY	11.51	34,649.82
TYCO INTERNATIONAL PLC	G91442106	457.00	06/19/2015	O'SHAUGHNESSY	4.57	18,157.48
TYCO INTERNATIONAL PLC	G91442106	263.00	07/27/2015	O'SHAUGHNESSY	2.63	9,910.60
TYCO INTERNATIONAL PLC	G91442106	38.00	06/22/2015	O'SHAUGHNESSY	0.38	1,518.80
TYCO INTERNATIONAL PLC	G91442106	79.00	12/01/2015	O'SHAUGHNESSY	0.79	2,774.16
TYCO INTERNATIONAL PLC	G91442106	11.00	06/23/2015	O'SHAUGHNESSY	0.11	444.80
TYCO INTERNATIONAL PLC	G91442106	16.00	06/24/2015	O'SHAUGHNESSY	0.16	642.31
TYCO INTERNATIONAL PLC	G91442106	69.00	06/25/2015	O'SHAUGHNESSY	0.69	2,768.44

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TYCO INTERNATIONAL PLC	G91442106	888.00	07/24/2015	O'SHAUGHNESSY	17.76	34,021.50
TYCO INTERNATIONAL PLC	G91442106	1,107.00	08/21/2015	O'SHAUGHNESSY	22.14	42,047.07
TYCO INTERNATIONAL PLC	G91442106	118.00	07/24/2015	O'SHAUGHNESSY	1.18	4,497.96
TYCO INTERNATIONAL PLC	G91442106	111.00	10/23/2015	O'SHAUGHNESSY	1.11	4,019.10
TYCO INTERNATIONAL PLC	G91442106	47.00	11/27/2015	O'SHAUGHNESSY	0.47	1,660.26
VALERO ENERGY CORP NEW	91913Y100	87.00	12/03/2015	O'SHAUGHNESSY	0.87	6,269.96
VALERO ENERGY CORP NEW	91913Y100	63.00	11/27/2015	O'SHAUGHNESSY	0.63	4,547.28
VALERO ENERGY CORP NEW	91913Y100	22.00	12/04/2015	O'SHAUGHNESSY	0.22	1,585.84
VALERO ENERGY CORP NEW	91913Y100	295.00	12/24/2015	O'SHAUGHNESSY	5.90	20,802.52
VIACOM INC CL B	92553P201	251.00	10/23/2015	O'SHAUGHNESSY	5.02	12,348.62
VIACOM INC CL B	92553P201	46.00	11/27/2015	O'SHAUGHNESSY	0.46	2,401.09
VIACOM INC CL B	92553P201	348.00	06/19/2015	O'SHAUGHNESSY	6.96	22,992.36
VIACOM INC CL B	92553P201	40.00	07/24/2015	O'SHAUGHNESSY	0.80	2,408.40
VIACOM INC CL B	92553P201	595.00	08/31/2015	O'SHAUGHNESSY	5.95	23,231.89
VOYA FINL INC	929089100	34.00	10/07/2015	O'SHAUGHNESSY	0.68	1,298.67
VOYA FINL INC	929089100	39.00	08/25/2015	O'SHAUGHNESSY	0.39	1,718.55
VOYA FINL INC	929089100	227.00	10/23/2015	O'SHAUGHNESSY	4.54	9,086.29
VOYA FINL INC	929089100	138.00	08/24/2015	O'SHAUGHNESSY	2.76	6,144.89
VOYA FINL INC	929089100	28.00	10/28/2015	O'SHAUGHNESSY	0.28	1,131.34
VOYA FINL INC	929089100	16.00	09/29/2015	O'SHAUGHNESSY	0.16	628.08
VOYA FINL INC	929089100	174.00	08/31/2015	O'SHAUGHNESSY	1.74	7,036.93
VOYA FINL INC	929089100	100.00	10/26/2015	O'SHAUGHNESSY	2.00	3,989.73
VOYA FINL INC	929089100	46.00	10/26/2015	O'SHAUGHNESSY	0.46	1,830.53
VOYA FINL INC	929089100	57.00	10/27/2015	O'SHAUGHNESSY	0.57	2,292.26
VOYA FINL INC	929089100	26.00	10/20/2015	O'SHAUGHNESSY	0.26	1,012.32
VOYA FINL INC	929089100	76.00	08/27/2015	O'SHAUGHNESSY	1.52	3,083.96
VOYA FINL INC	929089100	302.00	08/21/2015	O'SHAUGHNESSY	6.04	13,620.41
VOYA FINL INC	929089100	295.00	10/29/2015	O'SHAUGHNESSY	2.95	11,932.22
VOYA FINL INC	929089100	713.00	09/25/2015	O'SHAUGHNESSY	14.26	28,525.56
XEROX CORP	984121103	194.00	09/28/2015	O'SHAUGHNESSY	1.94	1,984.81

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
XEROX CORP	984121103	2,130.00	12/24/2015	O'SHAUGHNESSY	42.60	21,931.76
XEROX CORP	984121103	153.00	02/12/2015	O'SHAUGHNESSY	1.53	2,046.02
XEROX CORP	984121103	616.00	04/17/2015	O'SHAUGHNESSY	12.32	8,104.90
XEROX CORP	984121103	1,187.00	08/21/2015	O'SHAUGHNESSY	23.74	13,512.93
XEROX CORP	984121103	1,485.00	08/31/2015	O'SHAUGHNESSY	29.70	14,477.27
XEROX CORP	984121103	257.00	01/15/2015	O'SHAUGHNESSY	5.14	3,538.89
XEROX CORP	984121103	892.00	09/28/2015	O'SHAUGHNESSY	17.84	9,168.24
XEROX CORP	984121103	353.00	11/27/2015	O'SHAUGHNESSY	3.53	3,705.37
XEROX CORP	984121103	1,250.00	09/25/2015	O'SHAUGHNESSY	25.00	12,933.88
XL GROUP PLC	G98290102	68.00	01/16/2015	O'SHAUGHNESSY	1.36	2,422.68
XL GROUP PLC	G98290102	373.00	01/15/2015	O'SHAUGHNESSY	7.46	13,225.80
				TOTAL FOR: O'SHAUGHNESSY	2,328.35	4,811,235.38
AAR CORP	000361105	80.00	08/05/2015	SYSTEMATIC	0.56	2,150.99
AAR CORP	000361105	200.00	08/06/2015	SYSTEMATIC	1.40	5,372.45
AAR CORP	000361105	185.00	08/04/2015	SYSTEMATIC	1.30	4,967.45
AAR CORP	000361105	205.00	08/07/2015	SYSTEMATIC	1.44	5,541.07
AAR CORP	000361105	85.00	08/10/2015	SYSTEMATIC	0.60	2,323.64
AAR CORP	000361105	95.00	10/26/2015	SYSTEMATIC	0.67	2,146.42
AARON'S INC	002535300	265.00	07/01/2015	SYSTEMATIC	1.86	9,709.11
AARON'S INC	002535300	255.00	06/30/2015	SYSTEMATIC	1.79	9,324.10
AARON'S INC	002535300	375.00	12/16/2015	SYSTEMATIC	2.63	8,404.95
AARON'S INC	002535300	35.00	07/02/2015	SYSTEMATIC	0.25	1,281.18
ABERCROMBIE & FITCH CO CL A	002896207	890.00	10/26/2015	SYSTEMATIC	6.23	19,091.61
ABERCROMBIE & FITCH CO CL A	002896207	215.00	04/14/2015	SYSTEMATIC	1.51	4,729.70
ABM INDS INC	000957100	280.00	06/30/2015	SYSTEMATIC	1.96	9,369.86
ABM INDS INC	000957100	180.00	07/02/2015	SYSTEMATIC	1.26	5,974.92
ABM INDS INC	000957100	150.00	07/01/2015	SYSTEMATIC	1.05	5,004.94
ABM INDS INC	000957100	70.00	10/26/2015	SYSTEMATIC	0.49	1,982.62
ACCO BRANDS CORP	00081T108	350.00	02/26/2015	SYSTEMATIC	2.45	2,675.12
ACTUANT CORP CL A	00508X203	135.00	01/27/2015	SYSTEMATIC	0.95	3,168.41

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ADDUS HOMECARE CORP	006739106	525.00	09/16/2015	SYSTEMATIC	3.68	17,418.22
ADVANCED ENERGY INDS INC	007973100	330.00	04/14/2015	SYSTEMATIC	2.31	8,542.95
ADVANCED ENERGY INDS INC	007973100	490.00	04/15/2015	SYSTEMATIC	3.43	12,752.02
AECOM TECHNOLOGY CORP DELAWARE	00766T100	130.00	09/17/2015	SYSTEMATIC	0.91	3,521.47
AECOM TECHNOLOGY CORP DELAWARE	00766T100	530.00	09/16/2015	SYSTEMATIC	3.71	14,413.52
AECOM TECHNOLOGY CORP DELAWARE	00766T100	145.00	01/27/2015	SYSTEMATIC	1.02	3,775.92
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	175.00	10/26/2015	SYSTEMATIC	1.23	1,403.28
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	960.00	09/17/2015	SYSTEMATIC	6.72	7,020.04
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	250.00	09/16/2015	SYSTEMATIC	1.75	1,854.00
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	110.00	10/28/2015	SYSTEMATIC	0.77	907.22
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	220.00	10/27/2015	SYSTEMATIC	1.54	1,804.46
AEGION CORP	00770F104	165.00	02/26/2015	SYSTEMATIC	1.16	2,759.75
AFFYMETRIX INC	00826T108	60.00	10/27/2015	SYSTEMATIC	0.42	546.91
AFFYMETRIX INC	00826T108	225.00	10/26/2015	SYSTEMATIC	1.58	2,016.57
AFFYMETRIX INC	00826T108	210.00	08/04/2015	SYSTEMATIC	1.47	2,226.88
AG MTG INVT TR INC	001228105	170.00	04/15/2015	SYSTEMATIC	1.19	3,238.39
AG MTG INVT TR INC	001228105	245.00	04/20/2015	SYSTEMATIC	1.72	4,734.26
AG MTG INVT TR INC	001228105	240.00	04/16/2015	SYSTEMATIC	1.68	4,573.53
AG MTG INVT TR INC	001228105	200.00	04/14/2015	SYSTEMATIC	1.40	3,777.56
AG MTG INVT TR INC	001228105	245.00	04/17/2015	SYSTEMATIC	1.72	4,703.81
AGCO CORP	001084102	10.00	10/27/2015	SYSTEMATIC	0.07	459.32
AGCO CORP	001084102	50.00	10/26/2015	SYSTEMATIC	0.35	2,256.51
AGCO CORP	001084102	90.00	04/15/2015	SYSTEMATIC	0.63	4,292.71
AGCO CORP	001084102	355.00	04/14/2015	SYSTEMATIC	2.49	16,782.64
AGREE REALTY CORP	008492100	90.00	05/18/2015	SYSTEMATIC	0.63	2,773.47
AIRCASTLE LTD	G0129K104	340.00	02/26/2015	SYSTEMATIC	2.38	7,891.98
AIRCASTLE LTD	G0129K104	570.00	02/27/2015	SYSTEMATIC	3.99	13,383.03
ALERE INC	01449J105	15.00	10/27/2015	SYSTEMATIC	0.11	703.51
ALERE INC	01449J105	55.00	10/26/2015	SYSTEMATIC	0.39	2,590.22
ALLIANCE IMAGING INC	018606301	60.00	05/19/2015	SYSTEMATIC	0.42	1,259.60

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ALLIANCE IMAGING INC	018606301	30.00	05/18/2015	SYSTEMATIC	0.21	626.05
ALLIANCE IMAGING INC	018606301	30.00	05/20/2015	SYSTEMATIC	0.21	639.34
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	1,290.00	12/16/2015	SYSTEMATIC	9.03	18,630.22
ALMOST FAMILY INC	020409108	40.00	10/26/2015	SYSTEMATIC	0.28	1,652.22
ALMOST FAMILY INC	020409108	30.00	05/19/2015	SYSTEMATIC	0.21	1,140.63
ALMOST FAMILY INC	020409108	70.00	05/18/2015	SYSTEMATIC	0.49	2,627.07
ALMOST FAMILY INC	020409108	30.00	10/27/2015	SYSTEMATIC	0.21	1,192.91
ALON USA ENERGY INC	020520102	1,005.00	09/16/2015	SYSTEMATIC	7.04	18,025.97
ALON USA ENERGY INC	020520102	155.00	10/26/2015	SYSTEMATIC	1.09	2,466.05
ALON USA ENERGY INC	020520102	40.00	10/27/2015	SYSTEMATIC	0.28	644.18
ALPHA NAT RES INC	02076X102	6,260.00	01/27/2015	SYSTEMATIC	43.82	6,872.23
ALPHA NAT RES INC	02076X102	455.00	04/16/2015	SYSTEMATIC	3.19	448.88
ALPHA NAT RES INC	02076X102	2,095.00	04/14/2015	SYSTEMATIC	14.67	2,166.82
ALPHA NAT RES INC	02076X102	3,180.00	04/15/2015	SYSTEMATIC	22.26	3,339.03
AMAG PHARMACEUTICALS INC	00163U106	195.00	10/26/2015	SYSTEMATIC	1.37	6,948.84
AMAG PHARMACEUTICALS INC	00163U106	305.00	08/04/2015	SYSTEMATIC	2.14	19,742.01
AMAG PHARMACEUTICALS INC	00163U106	125.00	12/16/2015	SYSTEMATIC	0.88	3,368.50
AMAG PHARMACEUTICALS INC	00163U106	50.00	10/27/2015	SYSTEMATIC	0.35	1,711.36
AMEDISYS INC	023436108	295.00	09/16/2015	SYSTEMATIC	2.07	11,867.34
AMEDISYS INC	023436108	150.00	09/17/2015	SYSTEMATIC	1.05	6,098.09
AMERICAN CAP MTG INVT CORP	02504A104	35.00	05/19/2015	SYSTEMATIC	0.25	608.44
AMERICAN CAP MTG INVT CORP	02504A104	140.00	05/18/2015	SYSTEMATIC	0.98	2,423.74
AMERICAS CAR-MART INC	03062T105	70.00	08/11/2015	SYSTEMATIC	0.49	3,252.97
AMERICAS CAR-MART INC	03062T105	30.00	08/04/2015	SYSTEMATIC	0.21	1,382.82
AMERICAS CAR-MART INC	03062T105	15.00	08/05/2015	SYSTEMATIC	0.11	693.86
AMERICAS CAR-MART INC	03062T105	65.00	08/06/2015	SYSTEMATIC	0.46	2,989.19
AMERICAS CAR-MART INC	03062T105	25.00	08/07/2015	SYSTEMATIC	0.18	1,160.03
AMERICAS CAR-MART INC	03062T105	110.00	08/10/2015	SYSTEMATIC	0.77	5,145.89
ANDERSONS INC	034164103	435.00	01/27/2015	SYSTEMATIC	3.05	20,121.80
ANGIODYNAMICS INC	03475V101	145.00	08/07/2015	SYSTEMATIC	1.02	2,259.18

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ANGIODYNAMICS INC	03475V101	135.00	08/04/2015	SYSTEMATIC	0.95	2,073.79
ANGIODYNAMICS INC	03475V101	95.00	08/05/2015	SYSTEMATIC	0.67	1,457.81
ANGIODYNAMICS INC	03475V101	410.00	08/11/2015	SYSTEMATIC	2.87	6,499.73
ANGIODYNAMICS INC	03475V101	200.00	08/10/2015	SYSTEMATIC	1.40	3,171.87
ANGIODYNAMICS INC	03475V101	130.00	08/06/2015	SYSTEMATIC	0.91	2,015.76
ANIKA THERAPEUTICS INC	035255108	440.00	04/15/2015	SYSTEMATIC	3.08	18,070.92
ANIKA THERAPEUTICS INC	035255108	95.00	05/18/2015	SYSTEMATIC	0.67	3,195.64
ANIKA THERAPEUTICS INC	035255108	20.00	05/19/2015	SYSTEMATIC	0.14	688.52
ANIKA THERAPEUTICS INC	035255108	75.00	04/14/2015	SYSTEMATIC	0.53	3,042.78
ANIKA THERAPEUTICS INC	035255108	15.00	10/27/2015	SYSTEMATIC	0.11	514.52
ANIKA THERAPEUTICS INC	035255108	50.00	10/26/2015	SYSTEMATIC	0.35	1,721.78
ANIXTER INTERNATIONAL INC	035290105	200.00	12/16/2015	SYSTEMATIC	1.40	12,301.77
ANIXTER INTERNATIONAL INC	035290105	105.00	12/17/2015	SYSTEMATIC	0.74	6,449.07
APOLLO GROUP INC CL A	037604105	145.00	01/27/2015	SYSTEMATIC	1.02	3,744.72
APOLLO GROUP INC CL A	037604105	190.00	10/26/2015	SYSTEMATIC	1.33	2,024.45
APOLLO GROUP INC CL A	037604105	50.00	10/27/2015	SYSTEMATIC	0.35	406.81
APOLLO GROUP INC CL A	037604105	395.00	04/14/2015	SYSTEMATIC	2.77	6,925.55
APOLLO GROUP INC CL A	037604105	865.00	12/16/2015	SYSTEMATIC	6.06	6,301.31
APOLLO GROUP INC CL A	037604105	70.00	08/05/2015	SYSTEMATIC	0.49	919.17
APOLLO GROUP INC CL A	037604105	280.00	08/04/2015	SYSTEMATIC	1.96	3,692.29
APPLIED INDUSTRIAL TECH INC	03820C105	205.00	12/17/2015	SYSTEMATIC	1.44	8,138.62
APPLIED INDUSTRIAL TECH INC	03820C105	270.00	12/16/2015	SYSTEMATIC	1.89	10,707.29
ARCBEST CORP	03937C105	200.00	12/16/2015	SYSTEMATIC	1.40	4,248.82
ARCBEST CORP	03937C105	20.00	10/27/2015	SYSTEMATIC	0.14	560.07
ARCBEST CORP	03937C105	75.00	10/26/2015	SYSTEMATIC	0.53	2,121.47
ARCBEST CORP	03937C105	90.00	04/14/2015	SYSTEMATIC	0.63	3,243.55
ARCH COAL INC	039380100	4,205.00	02/27/2015	SYSTEMATIC	29.44	5,649.84
ARCH COAL INC	039380100	5,160.00	03/02/2015	SYSTEMATIC	36.12	7,210.07
ARCH COAL INC	039380100	130.00	04/15/2015	SYSTEMATIC	0.91	137.99
ARCH COAL INC	039380100	4,110.00	04/14/2015	SYSTEMATIC	28.77	4,397.49

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ARCH COAL INC	039380100	6,510.00	02/26/2015	SYSTEMATIC	45.57	8,329.55
ARGO GROUP INTL HOLDINGS LTD	G0464B107	145.00	09/17/2015	SYSTEMATIC	1.02	7,999.41
ARGO GROUP INTL HOLDINGS LTD	G0464B107	60.00	09/16/2015	SYSTEMATIC	0.42	3,273.76
ARGO GROUP INTL HOLDINGS LTD	G0464B107	125.00	09/18/2015	SYSTEMATIC	0.88	6,914.73
ARMOUR RESIDENTIAL REIT INC	042315507	915.00	12/16/2015	SYSTEMATIC	6.41	19,053.31
ASHFORD HOSPITALITY TRUST	044103109	750.00	10/28/2015	SYSTEMATIC	5.25	5,502.95
ASHFORD HOSPITALITY TRUST	044103109	1,170.00	10/26/2015	SYSTEMATIC	8.19	8,550.65
ASHFORD HOSPITALITY TRUST	044103109	750.00	10/27/2015	SYSTEMATIC	5.25	5,541.84
ASSURANT INC	04621X108	245.00	09/16/2015	SYSTEMATIC	1.72	18,764.29
ASSURED GUARANTY LTD	G0585R106	760.00	04/14/2015	SYSTEMATIC	5.32	21,114.40
ASSURED GUARANTY LTD	G0585R106	810.00	08/04/2015	SYSTEMATIC	5.67	20,550.44
ATLANTIC TELE-NETWORK INC	049079205	230.00	10/26/2015	SYSTEMATIC	1.61	18,411.79
ATLANTIC TELE-NETWORK INC	049079205	10.00	10/27/2015	SYSTEMATIC	0.07	802.57
ATLAS AIR INC	049164205	75.00	09/16/2015	SYSTEMATIC	0.53	2,946.27
ATLAS AIR INC	049164205	180.00	05/19/2015	SYSTEMATIC	1.26	10,156.37
ATLAS AIR INC	049164205	195.00	05/18/2015	SYSTEMATIC	1.37	11,056.00
ATWOOD OCEANICS INC	050095108	155.00	08/04/2015	SYSTEMATIC	1.09	3,333.63
ATWOOD OCEANICS INC	050095108	185.00	09/16/2015	SYSTEMATIC	1.30	2,903.96
ATWOOD OCEANICS INC	050095108	745.00	06/30/2015	SYSTEMATIC	5.22	20,278.91
AVERY DENNISON CORP	053611109	320.00	04/14/2015	SYSTEMATIC	2.24	17,223.21
AVERY DENNISON CORP	053611109	70.00	04/15/2015	SYSTEMATIC	0.49	3,772.72
AVISTA CORP	05379B107	310.00	05/19/2015	SYSTEMATIC	2.17	9,950.89
AVISTA CORP	05379B107	355.00	05/18/2015	SYSTEMATIC	2.49	11,282.17
AVON PRODS INC	054303102	610.00	08/04/2015	SYSTEMATIC	4.27	3,354.82
AVON PRODS INC	054303102	1,330.00	10/26/2015	SYSTEMATIC	9.31	5,066.34
AVON PRODS INC	054303102	445.00	05/18/2015	SYSTEMATIC	3.12	2,998.55
AVON PRODS INC	054303102	1,925.00	01/27/2015	SYSTEMATIC	13.48	15,053.89
AVON PRODS INC	054303102	765.00	01/28/2015	SYSTEMATIC	5.36	6,101.80
AVX CORP NEW	002444107	595.00	02/26/2015	SYSTEMATIC	4.17	8,239.21
AVX CORP NEW	002444107	125.00	12/21/2015	SYSTEMATIC	0.88	1,568.99

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AVX CORP NEW	002444107	275.00	02/27/2015	SYSTEMATIC	1.93	3,844.01
AVX CORP NEW	002444107	670.00	03/02/2015	SYSTEMATIC	4.69	9,462.34
AVX CORP NEW	002444107	335.00	12/16/2015	SYSTEMATIC	2.35	4,145.33
AVX CORP NEW	002444107	325.00	12/17/2015	SYSTEMATIC	2.28	3,996.41
AVX CORP NEW	002444107	280.00	12/18/2015	SYSTEMATIC	1.96	3,498.96
BANC CALIF INC	05990K106	890.00	07/01/2015	SYSTEMATIC	6.23	12,540.23
BANC CALIF INC	05990K106	570.00	06/30/2015	SYSTEMATIC	3.99	8,064.13
BANCO LATINOAMERICANO DE EXP CL	P16994132	725.00	01/27/2015	SYSTEMATIC	5.08	20,769.08
BANCORPSOUTH INC	059692103	225.00	09/17/2015	SYSTEMATIC	1.58	5,446.88
BANCORPSOUTH INC	059692103	530.00	09/16/2015	SYSTEMATIC	3.71	12,731.19
BANKUNITED INC COM	06652K103	545.00	04/14/2015	SYSTEMATIC	3.82	17,985.12
BANKUNITED INC COM	06652K103	90.00	04/15/2015	SYSTEMATIC	0.63	2,975.47
BARNES & NOBLE INC	067774109	700.00	02/26/2015	SYSTEMATIC	4.90	17,258.43
BARNES & NOBLE INC	067774109	175.00	02/27/2015	SYSTEMATIC	1.23	4,264.25
BASIC ENERGY SVCS INC NEW	06985P100	1,225.00	08/05/2015	SYSTEMATIC	8.58	7,394.37
BASIC ENERGY SVCS INC NEW	06985P100	1,995.00	08/04/2015	SYSTEMATIC	13.97	11,770.80
BASIC ENERGY SVCS INC NEW	06985P100	575.00	09/16/2015	SYSTEMATIC	4.03	2,413.11
BASIC ENERGY SVCS INC NEW	06985P100	1,150.00	10/26/2015	SYSTEMATIC	8.05	4,311.70
BBCN BANCORP INC	073295107	70.00	08/04/2015	SYSTEMATIC	0.49	1,059.56
BBCN BANCORP INC	073295107	385.00	08/05/2015	SYSTEMATIC	2.70	5,885.71
BBCN BANCORP INC	073295107	390.00	08/06/2015	SYSTEMATIC	2.73	5,985.76
BBCN BANCORP INC	073295107	490.00	08/07/2015	SYSTEMATIC	3.43	7,656.74
BERKSHIRE HILLS BANCORP INC	084680107	285.00	08/07/2015	SYSTEMATIC	2.00	8,410.05
BERKSHIRE HILLS BANCORP INC	084680107	145.00	08/06/2015	SYSTEMATIC	1.02	4,220.59
BERKSHIRE HILLS BANCORP INC	084680107	50.00	08/10/2015	SYSTEMATIC	0.35	1,482.85
BERKSHIRE HILLS BANCORP INC	084680107	25.00	08/04/2015	SYSTEMATIC	0.18	719.40
BERKSHIRE HILLS BANCORP INC	084680107	195.00	08/05/2015	SYSTEMATIC	1.37	5,649.47
BIG LOTS INC	089302103	95.00	12/16/2015	SYSTEMATIC	0.67	3,642.98
BIOMED REALTY TRUST INC	09063H107	760.00	09/16/2015	SYSTEMATIC	5.32	14,241.22
BIOMED REALTY TRUST INC	09063H107	210.00	09/17/2015	SYSTEMATIC	1.47	4,016.47

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
BIO-REFERENCE LABS INC	09057G602	95.00	04/17/2015	SYSTEMATIC	0.67	3,396.97
BIO-REFERENCE LABS INC	09057G602	75.00	04/14/2015	SYSTEMATIC	0.53	2,627.75
BIO-REFERENCE LABS INC	09057G602	135.00	04/15/2015	SYSTEMATIC	0.95	4,725.62
BIO-REFERENCE LABS INC	09057G602	300.00	04/16/2015	SYSTEMATIC	2.10	10,676.13
BLOUNT INTERNATIONAL INC	095180105	90.00	09/17/2015	SYSTEMATIC	0.63	571.14
BLOUNT INTERNATIONAL INC	095180105	370.00	09/16/2015	SYSTEMATIC	2.59	2,370.53
BLOUNT INTERNATIONAL INC	095180105	225.00	08/06/2015	SYSTEMATIC	1.58	1,825.22
BLOUNT INTERNATIONAL INC	095180105	45.00	08/05/2015	SYSTEMATIC	0.32	371.52
BLOUNT INTERNATIONAL INC	095180105	25.00	08/04/2015	SYSTEMATIC	0.18	205.05
BLOUNT INTERNATIONAL INC	095180105	165.00	05/18/2015	SYSTEMATIC	1.16	1,961.93
BLOUNT INTERNATIONAL INC	095180105	270.00	04/14/2015	SYSTEMATIC	1.89	3,468.19
BLOUNT INTERNATIONAL INC	095180105	110.00	04/15/2015	SYSTEMATIC	0.77	1,425.36
BLUCORA INC	095229100	290.00	02/27/2015	SYSTEMATIC	2.03	4,018.97
BLUCORA INC	095229100	375.00	03/02/2015	SYSTEMATIC	2.63	5,300.82
BLUCORA INC	095229100	325.00	03/03/2015	SYSTEMATIC	2.28	4,702.53
BLUCORA INC	095229100	605.00	02/26/2015	SYSTEMATIC	4.24	8,179.42
BLUE NILE INC	09578R103	50.00	04/14/2015	SYSTEMATIC	0.35	1,412.78
BLUE NILE INC	09578R103	100.00	04/15/2015	SYSTEMATIC	0.70	2,851.00
BLUE NILE INC	09578R103	250.00	04/16/2015	SYSTEMATIC	1.75	7,151.73
BLUE NILE INC	09578R103	260.00	04/17/2015	SYSTEMATIC	1.82	7,383.54
BLUE NILE INC	09578R103	85.00	04/20/2015	SYSTEMATIC	0.60	2,439.49
BLUE NILE INC	09578R103	55.00	09/16/2015	SYSTEMATIC	0.39	1,816.08
BLUE NILE INC	09578R103	275.00	09/17/2015	SYSTEMATIC	1.93	9,235.07
BLUE NILE INC	09578R103	210.00	09/18/2015	SYSTEMATIC	1.47	7,041.23
BOB EVANS FARMS	096761101	135.00	12/17/2015	SYSTEMATIC	0.95	5,426.91
BOB EVANS FARMS	096761101	335.00	12/16/2015	SYSTEMATIC	2.35	13,428.64
BRIGGS & STRATTON CORP	109043109	180.00	12/16/2015	SYSTEMATIC	1.26	3,241.27
BRINKER INTL INC	109641100	50.00	10/26/2015	SYSTEMATIC	0.35	2,366.99
BRINKER INTL INC	109641100	285.00	06/30/2015	SYSTEMATIC	2.00	16,727.86
BRINKER INTL INC	109641100	70.00	07/01/2015	SYSTEMATIC	0.49	4,089.54

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
BRINK'S CO	109696104	645.00	09/16/2015	SYSTEMATIC	4.52	17,615.01
BROCADE COMMUNICATIONS SYS INC	111621306	400.00	12/16/2015	SYSTEMATIC	2.80	3,505.36
BROCADE COMMUNICATIONS SYS INC	111621306	200.00	08/04/2015	SYSTEMATIC	1.40	2,073.49
BROOKLINE BANCORP INC	11373M107	280.00	05/19/2015	SYSTEMATIC	1.96	3,072.47
BROOKLINE BANCORP INC	11373M107	375.00	05/18/2015	SYSTEMATIC	2.63	4,064.61
BROOKLINE BANCORP INC	11373M107	640.00	12/16/2015	SYSTEMATIC	4.48	7,283.53
BROOKLINE BANCORP INC	11373M107	265.00	12/17/2015	SYSTEMATIC	1.86	2,991.77
BROOKLINE BANCORP INC	11373M107	285.00	12/18/2015	SYSTEMATIC	2.00	3,310.49
BROOKLINE BANCORP INC	11373M107	685.00	05/20/2015	SYSTEMATIC	4.80	7,496.01
BROOKLINE BANCORP INC	11373M107	230.00	12/21/2015	SYSTEMATIC	1.61	2,693.09
BROOKLINE BANCORP INC	11373M107	60.00	05/22/2015	SYSTEMATIC	0.42	673.01
BROOKLINE BANCORP INC	11373M107	555.00	05/21/2015	SYSTEMATIC	3.89	6,154.71
BUILD-A-BEAR WORKSHOP INC	120076104	180.00	05/18/2015	SYSTEMATIC	1.26	3,102.34
BUILD-A-BEAR WORKSHOP INC	120076104	45.00	05/19/2015	SYSTEMATIC	0.32	768.01
BUILD-A-BEAR WORKSHOP INC	120076104	80.00	10/26/2015	SYSTEMATIC	0.56	1,462.62
BUILD-A-BEAR WORKSHOP INC	120076104	50.00	10/27/2015	SYSTEMATIC	0.35	892.40
BUILD-A-BEAR WORKSHOP INC	120076104	285.00	12/16/2015	SYSTEMATIC	2.00	3,464.83
CABOT CORP	127055101	110.00	08/04/2015	SYSTEMATIC	0.77	3,888.71
CACI INTL INC CL A	127190304	235.00	06/30/2015	SYSTEMATIC	1.65	19,851.98
CAL MAINE FOODS INC	128030202	225.00	02/26/2015	SYSTEMATIC	1.58	8,372.28
CAL MAINE FOODS INC	128030202	355.00	02/27/2015	SYSTEMATIC	2.49	13,377.26
CALERES INC	129500104	365.00	12/17/2015	SYSTEMATIC	2.56	10,261.51
CALERES INC	129500104	165.00	12/18/2015	SYSTEMATIC	1.16	4,641.52
CALERES INC	129500104	135.00	12/16/2015	SYSTEMATIC	0.95	3,815.18
CAMBREX CORP	132011107	70.00	05/18/2015	SYSTEMATIC	0.49	2,664.45
CAMBREX CORP	132011107	50.00	10/26/2015	SYSTEMATIC	0.35	2,054.94
CAMBREX CORP	132011107	10.00	10/27/2015	SYSTEMATIC	0.07	405.25
CAPELLA ED CO	139594105	15.00	05/18/2015	SYSTEMATIC	0.11	780.28
CAPELLA ED CO	139594105	40.00	05/19/2015	SYSTEMATIC	0.28	2,126.03
CAPELLA ED CO	139594105	65.00	05/20/2015	SYSTEMATIC	0.46	3,472.93

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CARDINAL FINANCIAL CORP	14149F109	90.00	08/05/2015	SYSTEMATIC	0.63	2,097.23
CARDINAL FINANCIAL CORP	14149F109	195.00	08/11/2015	SYSTEMATIC	1.37	4,687.95
CARDINAL FINANCIAL CORP	14149F109	110.00	08/10/2015	SYSTEMATIC	0.77	2,646.17
CARDINAL FINANCIAL CORP	14149F109	165.00	08/06/2015	SYSTEMATIC	1.16	3,836.67
CARDINAL FINANCIAL CORP	14149F109	30.00	08/04/2015	SYSTEMATIC	0.21	685.71
CARDINAL FINANCIAL CORP	14149F109	295.00	08/07/2015	SYSTEMATIC	2.07	7,015.49
CASH AMER INTL INC	14754D100	140.00	04/14/2015	SYSTEMATIC	0.98	3,473.63
CASH AMER INTL INC	14754D100	710.00	04/15/2015	SYSTEMATIC	4.97	18,133.68
CATHAY BANCORP INC	149150104	365.00	02/26/2015	SYSTEMATIC	2.56	9,341.09
CATHAY BANCORP INC	149150104	460.00	02/27/2015	SYSTEMATIC	3.22	11,900.43
CELESTICA INC	15101Q108	250.00	12/16/2015	SYSTEMATIC	1.75	2,667.07
CENTERSTATE BKS FLA INC	15201P109	340.00	08/10/2015	SYSTEMATIC	2.38	4,816.51
CENTERSTATE BKS FLA INC	15201P109	15.00	08/04/2015	SYSTEMATIC	0.11	206.42
CENTERSTATE BKS FLA INC	15201P109	110.00	08/05/2015	SYSTEMATIC	0.77	1,528.30
CENTERSTATE BKS FLA INC	15201P109	15.00	08/11/2015	SYSTEMATIC	0.11	213.72
CENTERSTATE BKS FLA INC	15201P109	255.00	10/26/2015	SYSTEMATIC	1.79	3,763.04
CENTERSTATE BKS FLA INC	15201P109	420.00	08/07/2015	SYSTEMATIC	2.94	5,956.54
CENTERSTATE BKS FLA INC	15201P109	150.00	08/06/2015	SYSTEMATIC	1.05	2,091.01
CENTRAL GARDEN & PET CO	153527205	1,075.00	09/16/2015	SYSTEMATIC	7.53	15,545.48
CENTRAL PACIFIC FINANCIAL CO	154760409	150.00	08/04/2015	SYSTEMATIC	1.05	3,460.23
CENTRAL PACIFIC FINANCIAL CO	154760409	290.00	08/05/2015	SYSTEMATIC	2.03	6,754.98
CENTRAL PACIFIC FINANCIAL CO	154760409	85.00	08/06/2015	SYSTEMATIC	0.60	1,968.54
CENTRAL PACIFIC FINANCIAL CO	154760409	340.00	08/07/2015	SYSTEMATIC	2.38	7,560.91
CHARLES RIVER LABORATORIES	159864107	40.00	05/18/2015	SYSTEMATIC	0.28	2,814.39
CHARLES RIVER LABORATORIES	159864107	30.00	10/26/2015	SYSTEMATIC	0.21	1,985.61
CHECKPOINT SYS INC	162825103	1,500.00	01/27/2015	SYSTEMATIC	10.50	19,690.50
CHECKPOINT SYS INC	162825103	460.00	10/27/2015	SYSTEMATIC	3.22	3,593.93
CHECKPOINT SYS INC	162825103	70.00	10/26/2015	SYSTEMATIC	0.49	536.65
CHECKPOINT SYS INC	162825103	70.00	05/19/2015	SYSTEMATIC	0.49	733.64
CHECKPOINT SYS INC	162825103	330.00	04/14/2015	SYSTEMATIC	2.31	3,797.24

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
CHECKPOINT SYS INC	162825103	175.00	05/18/2015	SYSTEMATIC	1.23	1,811.16
CHEESECAKE FACTORY INC	163072101	285.00	08/04/2015	SYSTEMATIC	2.00	16,367.43
CHEESECAKE FACTORY INC	163072101	70.00	08/05/2015	SYSTEMATIC	0.49	4,056.42
CHEMICAL FINL CORP	163731102	170.00	08/11/2015	SYSTEMATIC	1.19	5,715.35
CHEMICAL FINL CORP	163731102	20.00	08/04/2015	SYSTEMATIC	0.14	656.76
CHEMICAL FINL CORP	163731102	95.00	08/05/2015	SYSTEMATIC	0.67	3,136.18
CHEMICAL FINL CORP	163731102	110.00	08/06/2015	SYSTEMATIC	0.77	3,621.99
CHEMICAL FINL CORP	163731102	60.00	08/07/2015	SYSTEMATIC	0.42	1,994.94
CHEMICAL FINL CORP	163731102	155.00	08/10/2015	SYSTEMATIC	1.09	5,226.76
CHICOS FAS INC	168615102	385.00	12/16/2015	SYSTEMATIC	2.70	4,461.16
CHILDRENS PLACE RETAIL STS INC	168905107	55.00	02/26/2015	SYSTEMATIC	0.39	3,120.95
CIENA CORP	171779309	695.00	10/26/2015	SYSTEMATIC	4.87	16,138.11
CIENA CORP	171779309	130.00	10/27/2015	SYSTEMATIC	0.91	3,070.91
CITI TRENDS INC	17306X102	255.00	12/16/2015	SYSTEMATIC	1.79	5,245.50
CLIFFS NAT RES INC	18683K101	830.00	02/26/2015	SYSTEMATIC	5.81	5,582.33
CLIFFS NAT RES INC	18683K101	1,295.00	04/14/2015	SYSTEMATIC	9.07	6,332.40
CLOUD PEAK ENERGY INC	18911Q102	675.00	06/30/2015	SYSTEMATIC	4.73	3,204.80
CLOUD PEAK ENERGY INC	18911Q102	1,845.00	12/16/2015	SYSTEMATIC	12.92	4,283.50
CLOUD PEAK ENERGY INC	18911Q102	1,260.00	10/27/2015	SYSTEMATIC	8.82	3,900.00
CLOUD PEAK ENERGY INC	18911Q102	460.00	10/26/2015	SYSTEMATIC	3.22	1,403.52
CLOUD PEAK ENERGY INC	18911Q102	1,180.00	08/05/2015	SYSTEMATIC	8.26	3,764.80
CLOUD PEAK ENERGY INC	18911Q102	140.00	07/01/2015	SYSTEMATIC	0.98	664.86
CLOUD PEAK ENERGY INC	18911Q102	930.00	04/14/2015	SYSTEMATIC	6.51	5,590.66
CLOUD PEAK ENERGY INC	18911Q102	2,595.00	02/26/2015	SYSTEMATIC	18.17	20,770.90
CLOUD PEAK ENERGY INC	18911Q102	715.00	08/04/2015	SYSTEMATIC	5.01	2,233.89
COHERENT INC	192479103	50.00	05/22/2015	SYSTEMATIC	0.35	3,185.02
COHERENT INC	192479103	110.00	05/20/2015	SYSTEMATIC	0.77	6,874.67
COHERENT INC	192479103	25.00	05/19/2015	SYSTEMATIC	0.18	1,560.28
COHERENT INC	192479103	85.00	05/21/2015	SYSTEMATIC	0.60	5,434.38
COHERENT INC	192479103	70.00	05/18/2015	SYSTEMATIC	0.49	4,349.32

SECURITY NAME	A	B	C	D	E	F
	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
COHU INC	192576106	245.00	07/06/2015	SYSTEMATIC	1.72	3,236.47
COHU INC	192576106	245.00	07/07/2015	SYSTEMATIC	1.72	3,253.24
COHU INC	192576106	405.00	07/02/2015	SYSTEMATIC	2.84	5,342.29
COHU INC	192576106	400.00	07/01/2015	SYSTEMATIC	2.80	5,276.38
COHU INC	192576106	260.00	06/30/2015	SYSTEMATIC	1.82	3,432.11
COLUMBIA SPORTSWEAR CO	198516106	325.00	05/18/2015	SYSTEMATIC	2.28	18,541.39
COLUMBIA SPORTSWEAR CO	198516106	45.00	05/19/2015	SYSTEMATIC	0.32	2,594.20
COMFORT SYSTEM USA INC	199908104	65.00	07/01/2015	SYSTEMATIC	0.46	1,506.62
COMFORT SYSTEM USA INC	199908104	445.00	07/02/2015	SYSTEMATIC	3.12	10,294.37
COMFORT SYSTEM USA INC	199908104	220.00	06/30/2015	SYSTEMATIC	1.54	5,076.46
COMFORT SYSTEM USA INC	199908104	160.00	07/06/2015	SYSTEMATIC	1.12	3,669.55
COMMERCE BANCSHARES INC	200525103	430.00	08/04/2015	SYSTEMATIC	3.01	20,206.59
COMMERCIAL METAL CO	201723103	315.00	01/27/2015	SYSTEMATIC	2.21	4,259.09
COMMERCIAL METAL CO	201723103	1,295.00	08/04/2015	SYSTEMATIC	9.07	20,238.33
COMPASS DIVERSIFIED TR	20451Q104	275.00	12/18/2015	SYSTEMATIC	1.93	4,222.08
COMPASS DIVERSIFIED TR	20451Q104	75.00	12/16/2015	SYSTEMATIC	0.53	1,168.98
COMPASS DIVERSIFIED TR	20451Q104	600.00	12/17/2015	SYSTEMATIC	4.20	9,214.81
COMPUTER PROGRAMS & SYS INC	205306103	60.00	02/26/2015	SYSTEMATIC	0.42	3,174.89
COMTECH TELECOMMUNICATIONS	205826209	85.00	12/17/2015	SYSTEMATIC	0.60	1,684.11
COMTECH TELECOMMUNICATIONS	205826209	85.00	12/16/2015	SYSTEMATIC	0.60	1,665.67
CONMED CORP	207410101	40.00	10/26/2015	SYSTEMATIC	0.28	1,976.17
CONMED CORP	207410101	65.00	12/16/2015	SYSTEMATIC	0.46	2,670.45
CONSTANT CONTACT INC	210313102	50.00	10/29/2015	SYSTEMATIC	0.35	1,280.74
CONSTANT CONTACT INC	210313102	200.00	10/26/2015	SYSTEMATIC	1.40	4,860.58
CONSTANT CONTACT INC	210313102	285.00	10/27/2015	SYSTEMATIC	2.00	7,090.20
CONSTANT CONTACT INC	210313102	250.00	10/28/2015	SYSTEMATIC	1.75	6,351.97
CON-WAY INC	205944101	55.00	08/04/2015	SYSTEMATIC	0.39	2,163.26
COOPER TIRE & RUBBER	216831107	20.00	05/19/2015	SYSTEMATIC	0.14	731.36
COOPER TIRE & RUBBER	216831107	90.00	05/18/2015	SYSTEMATIC	0.63	3,259.88
CORPORATE OFFICE PPTYS TR	22002T108	110.00	05/18/2015	SYSTEMATIC	0.77	2,916.17

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
CORRECTIONS CORP OF AMERICA	22025Y407	645.00	10/26/2015	SYSTEMATIC	4.52	19,353.47
CORRECTIONS CORP OF AMERICA	22025Y407	130.00	12/16/2015	SYSTEMATIC	0.91	3,230.58
COUSINS PROPERTIES INC	222795106	1,485.00	12/16/2015	SYSTEMATIC	10.40	13,448.51
COUSINS PROPERTIES INC	222795106	605.00	12/17/2015	SYSTEMATIC	4.24	5,424.44
COUSINS PROPERTIES INC	222795106	60.00	05/19/2015	SYSTEMATIC	0.42	591.88
COUSINS PROPERTIES INC	222795106	250.00	05/18/2015	SYSTEMATIC	1.75	2,445.72
COWEN GROUP INC NEW CL A	223622101	895.00	07/01/2015	SYSTEMATIC	6.27	5,751.70
COWEN GROUP INC NEW CL A	223622101	1,160.00	07/02/2015	SYSTEMATIC	8.12	7,386.23
COWEN GROUP INC NEW CL A	223622101	1,075.00	06/30/2015	SYSTEMATIC	7.53	6,798.29
COWEN GROUP INC NEW CL A	223622101	180.00	07/06/2015	SYSTEMATIC	1.26	1,155.11
COWEN GROUP INC NEW CL A	223622101	775.00	10/26/2015	SYSTEMATIC	5.43	3,219.88
COWEN GROUP INC NEW CL A	223622101	540.00	10/27/2015	SYSTEMATIC	3.78	2,267.15
CRACKER BARREL OLD CTRY STORE IN	22410J106	100.00	04/14/2015	SYSTEMATIC	0.70	14,764.53
CRACKER BARREL OLD CTRY STORE IN	22410J106	15.00	05/18/2015	SYSTEMATIC	0.11	2,031.54
CRACKER BARREL OLD CTRY STORE IN	22410J106	40.00	04/15/2015	SYSTEMATIC	0.28	5,977.87
CROSS COUNTRY HEALTHCARE INC	227483104	440.00	12/16/2015	SYSTEMATIC	3.08	7,559.44
CROSS COUNTRY HEALTHCARE INC	227483104	665.00	12/17/2015	SYSTEMATIC	4.66	11,315.56
CTS CORP	126501105	415.00	10/26/2015	SYSTEMATIC	2.91	8,146.51
CTS CORP	126501105	300.00	10/27/2015	SYSTEMATIC	2.10	5,975.31
CULP INC	230215105	25.00	07/02/2015	SYSTEMATIC	0.18	755.19
CULP INC	230215105	150.00	06/30/2015	SYSTEMATIC	1.05	4,437.27
CULP INC	230215105	200.00	07/01/2015	SYSTEMATIC	1.40	5,924.62
CULP INC	230215105	110.00	07/06/2015	SYSTEMATIC	0.77	3,388.98
CULP INC	230215105	220.00	07/07/2015	SYSTEMATIC	1.54	6,996.64
CUSTOMERS BANCORP INC	23204G100	305.00	02/27/2015	SYSTEMATIC	2.14	6,813.86
CUSTOMERS BANCORP INC	23204G100	500.00	03/02/2015	SYSTEMATIC	3.50	11,270.30
CUSTOMERS BANCORP INC	23204G100	155.00	02/26/2015	SYSTEMATIC	1.09	3,444.66
CVB FINANCIAL CORP	126600105	605.00	01/27/2015	SYSTEMATIC	4.24	9,325.60
CVB FINANCIAL CORP	126600105	755.00	01/28/2015	SYSTEMATIC	5.29	11,438.71
DEAN FOODS CO	242370203	635.00	06/30/2015	SYSTEMATIC	4.45	10,735.13

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DEAN FOODS CO	242370203	535.00	07/01/2015	SYSTEMATIC	3.75	8,990.17
DENBURY RESOURCES INC COM NEW	247916208	2,970.00	06/30/2015	SYSTEMATIC	20.79	19,598.08
DENBURY RESOURCES INC COM NEW	247916208	160.00	07/01/2015	SYSTEMATIC	1.12	1,033.18
DENBURY RESOURCES INC COM NEW	247916208	1,735.00	08/04/2015	SYSTEMATIC	12.15	7,152.80
DENBURY RESOURCES INC COM NEW	247916208	1,005.00	09/16/2015	SYSTEMATIC	7.04	2,874.05
DENBURY RESOURCES INC COM NEW	247916208	1,785.00	12/16/2015	SYSTEMATIC	12.50	4,803.19
DEVRY INC DEL	251893103	120.00	02/26/2015	SYSTEMATIC	0.84	4,405.00
DEVRY INC DEL	251893103	590.00	12/16/2015	SYSTEMATIC	4.13	13,892.07
DEVRY INC DEL	251893103	240.00	12/17/2015	SYSTEMATIC	1.68	5,724.70
DHT MARITIME INC	Y2065G121	1,820.00	12/16/2015	SYSTEMATIC	12.74	14,454.73
DHT MARITIME INC	Y2065G121	495.00	12/17/2015	SYSTEMATIC	3.47	3,792.67
DIAMOND OFFSHORE DRILLING INC	25271C102	75.00	07/01/2015	SYSTEMATIC	0.53	1,987.58
DIAMOND OFFSHORE DRILLING INC	25271C102	670.00	06/30/2015	SYSTEMATIC	4.69	17,702.06
DICE HLDGS INC	253017107	440.00	02/26/2015	SYSTEMATIC	3.08	3,780.52
DIME CMNTY BANCORP INC	253922108	1,190.00	02/27/2015	SYSTEMATIC	8.33	18,871.50
DIME CMNTY BANCORP INC	253922108	65.00	03/02/2015	SYSTEMATIC	0.46	1,027.93
DIME CMNTY BANCORP INC	253922108	100.00	02/26/2015	SYSTEMATIC	0.70	1,566.16
DOMINION DIAMOND CORP	257287102	250.00	08/05/2015	SYSTEMATIC	1.75	3,114.87
DOMINION DIAMOND CORP	257287102	200.00	08/04/2015	SYSTEMATIC	1.40	2,457.60
DOMTAR CORP	257559203	90.00	05/19/2015	SYSTEMATIC	0.63	4,012.34
DOMTAR CORP	257559203	400.00	05/18/2015	SYSTEMATIC	2.80	17,454.28
DSW INC COMMON STOCK CL A	23334L102	475.00	06/30/2015	SYSTEMATIC	3.33	16,183.86
DSW INC COMMON STOCK CL A	23334L102	30.00	10/27/2015	SYSTEMATIC	0.21	773.04
DSW INC COMMON STOCK CL A	23334L102	115.00	07/01/2015	SYSTEMATIC	0.81	3,917.32
DSW INC COMMON STOCK CL A	23334L102	115.00	10/26/2015	SYSTEMATIC	0.81	3,008.71
DTS INC	23335C101	230.00	12/18/2015	SYSTEMATIC	1.61	5,310.35
DTS INC	23335C101	180.00	12/17/2015	SYSTEMATIC	1.26	4,117.86
DTS INC	23335C101	280.00	12/16/2015	SYSTEMATIC	1.96	6,442.10
DTS INC	23335C101	30.00	08/07/2015	SYSTEMATIC	0.21	863.16
DTS INC	23335C101	50.00	08/06/2015	SYSTEMATIC	0.35	1,431.20

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DTS INC	23335C101	35.00	08/05/2015	SYSTEMATIC	0.25	992.65
DTS INC	23335C101	20.00	08/04/2015	SYSTEMATIC	0.14	552.87
DUCOMMUN INC	264147109	280.00	12/16/2015	SYSTEMATIC	1.96	4,336.33
DUPONT FABROS TECHNOLOGY INC	26613Q106	105.00	02/26/2015	SYSTEMATIC	0.74	3,435.23
DYNEX CAP INC	26817Q506	245.00	05/18/2015	SYSTEMATIC	1.72	1,901.05
DYNEX CAP INC	26817Q506	510.00	09/16/2015	SYSTEMATIC	3.57	3,405.48
EAGLE BANCORP INC MD	268948106	110.00	05/18/2015	SYSTEMATIC	0.77	4,198.65
EAGLE BANCORP INC MD	268948106	90.00	05/19/2015	SYSTEMATIC	0.63	3,500.47
EAGLE BANCORP INC MD	268948106	265.00	05/20/2015	SYSTEMATIC	1.86	10,280.13
EAGLE BANCORP INC MD	268948106	95.00	05/21/2015	SYSTEMATIC	0.67	3,732.21
EATON VANCE CORP NON VTG COM	278265103	420.00	09/16/2015	SYSTEMATIC	2.94	14,306.93
EATON VANCE CORP NON VTG COM	278265103	105.00	09/17/2015	SYSTEMATIC	0.74	3,612.84
ELLIS PERRY INTL INC	288853104	105.00	02/26/2015	SYSTEMATIC	0.74	2,415.80
EMPLOYERS HLDGS INC	292218104	355.00	07/02/2015	SYSTEMATIC	2.49	8,082.21
EMPLOYERS HLDGS INC	292218104	355.00	06/30/2015	SYSTEMATIC	2.49	8,085.90
EMPLOYERS HLDGS INC	292218104	180.00	07/01/2015	SYSTEMATIC	1.26	4,171.09
ENDURANCE SPECIALITY HOLDINGS	G30397106	165.00	04/14/2015	SYSTEMATIC	1.16	10,263.05
ENDURANCE SPECIALITY HOLDINGS	G30397106	175.00	04/15/2015	SYSTEMATIC	1.23	10,902.56
ENNIS INC	293389102	235.00	07/06/2015	SYSTEMATIC	1.65	4,369.32
ENNIS INC	293389102	215.00	06/30/2015	SYSTEMATIC	1.51	3,923.95
ENNIS INC	293389102	60.00	07/01/2015	SYSTEMATIC	0.42	1,111.84
ENNIS INC	293389102	345.00	07/07/2015	SYSTEMATIC	2.42	6,516.09
ENNIS INC	293389102	255.00	07/02/2015	SYSTEMATIC	1.79	4,714.21
ENSCO PLC	G3157S106	1,195.00	10/26/2015	SYSTEMATIC	8.37	19,548.32
ENSTAR GROUP LTD	G3075P101	25.00	10/26/2015	SYSTEMATIC	0.18	3,896.14
ENSTAR GROUP LTD	G3075P101	20.00	10/27/2015	SYSTEMATIC	0.14	3,144.85
ENSTAR GROUP LTD	G3075P101	15.00	10/28/2015	SYSTEMATIC	0.11	2,354.90
ENSTAR GROUP LTD	G3075P101	25.00	10/29/2015	SYSTEMATIC	0.18	3,920.61
ENSTAR GROUP LTD	G3075P101	25.00	10/30/2015	SYSTEMATIC	0.18	3,969.39
ENTERPRISE FINL SVCS CORP	293712105	230.00	10/26/2015	SYSTEMATIC	1.61	6,194.79

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ENTERPRISE FINL SVCS CORP	293712105	130.00	10/27/2015	SYSTEMATIC	0.91	3,521.75
ENTERPRISE FINL SVCS CORP	293712105	170.00	10/28/2015	SYSTEMATIC	1.19	4,918.18
EPR PPTYS	26884U109	45.00	05/18/2015	SYSTEMATIC	0.32	2,613.12
ETHAN ALLEN INTERIORS INC	297602104	90.00	10/26/2015	SYSTEMATIC	0.63	2,473.19
ETHAN ALLEN INTERIORS INC	297602104	110.00	09/16/2015	SYSTEMATIC	0.77	3,316.95
ETHAN ALLEN INTERIORS INC	297602104	380.00	09/17/2015	SYSTEMATIC	2.66	11,602.22
ETHAN ALLEN INTERIORS INC	297602104	115.00	09/18/2015	SYSTEMATIC	0.81	3,517.86
EURONET SVCS INC	298736109	60.00	01/27/2015	SYSTEMATIC	0.42	3,073.52
EURONET SVCS INC	298736109	345.00	01/28/2015	SYSTEMATIC	2.42	17,854.72
EXCO RESOURCES INC	269279402	1,390.00	04/16/2015	SYSTEMATIC	9.73	2,845.94
EXCO RESOURCES INC	269279402	6,020.00	04/14/2015	SYSTEMATIC	42.14	12,011.16
EXCO RESOURCES INC	269279402	3,050.00	04/15/2015	SYSTEMATIC	21.35	6,117.11
EXPRESS INC	30219E103	70.00	07/02/2015	SYSTEMATIC	0.49	1,286.28
EXPRESS INC	30219E103	595.00	07/01/2015	SYSTEMATIC	4.17	11,136.11
EXPRESS INC	30219E103	440.00	06/30/2015	SYSTEMATIC	3.08	8,185.90
EZCORP INC CL A NON VTG	302301106	140.00	05/19/2015	SYSTEMATIC	0.98	1,297.50
EZCORP INC CL A NON VTG	302301106	345.00	05/18/2015	SYSTEMATIC	2.42	3,141.29
FAIRCHILD SEMICONDUCTOR	303726103	220.00	08/04/2015	SYSTEMATIC	1.54	3,326.32
FINISH LINE INC CL A	317923100	1,010.00	10/26/2015	SYSTEMATIC	7.07	19,271.73
FINISH LINE INC CL A	317923100	160.00	12/16/2015	SYSTEMATIC	1.12	2,592.03
FIRST BANCORP	318672706	615.00	04/14/2015	SYSTEMATIC	4.31	4,002.55
FIRST BANCORP	318672706	95.00	04/17/2015	SYSTEMATIC	0.67	622.49
FIRST BANCORP	318672706	1,680.00	04/16/2015	SYSTEMATIC	11.76	11,139.04
FIRST BANCORP	318672706	855.00	12/16/2015	SYSTEMATIC	5.99	2,766.45
FIRST BANCORP	318672706	890.00	04/15/2015	SYSTEMATIC	6.23	5,790.84
FIRST BANCORP	318672706	725.00	08/04/2015	SYSTEMATIC	5.08	3,202.92
FIRST BANCORP	318672706	440.00	08/05/2015	SYSTEMATIC	3.08	1,904.43
FIRST DEFIANCE FINL CORP	32006W106	475.00	08/04/2015	SYSTEMATIC	3.33	17,444.21
FIRST MERCHANTS CORP	320817109	175.00	01/28/2015	SYSTEMATIC	1.23	3,967.73
FIRST MERCHANTS CORP	320817109	40.00	01/27/2015	SYSTEMATIC	0.28	909.17

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FIRST MERCHANTS CORP	320817109	100.00	01/29/2015	SYSTEMATIC	0.70	2,269.09
FIRST MERCHANTS CORP	320817109	145.00	02/02/2015	SYSTEMATIC	1.02	3,250.46
FIRST MERCHANTS CORP	320817109	460.00	01/30/2015	SYSTEMATIC	3.22	10,336.43
FIRST NBC BK HLDG CO	32115D106	85.00	02/26/2015	SYSTEMATIC	0.60	2,741.46
FIRST NBC BK HLDG CO	32115D106	125.00	12/16/2015	SYSTEMATIC	0.88	4,579.05
FIRST NBC BK HLDG CO	32115D106	135.00	12/17/2015	SYSTEMATIC	0.95	4,861.62
FIRST NBC BK HLDG CO	32115D106	255.00	12/18/2015	SYSTEMATIC	1.79	9,547.94
FIRST POTOMAC REALTY TR	33610F109	500.00	05/22/2015	SYSTEMATIC	3.50	5,415.40
FIRST POTOMAC REALTY TR	33610F109	445.00	05/21/2015	SYSTEMATIC	3.12	4,798.53
FIRST POTOMAC REALTY TR	33610F109	205.00	05/20/2015	SYSTEMATIC	1.44	2,202.78
FIRST POTOMAC REALTY TR	33610F109	350.00	05/19/2015	SYSTEMATIC	2.45	3,709.74
FIRST POTOMAC REALTY TR	33610F109	505.00	05/18/2015	SYSTEMATIC	3.54	5,290.88
FLAGSTAR BANCORP INC	337930705	55.00	09/17/2015	SYSTEMATIC	0.39	1,114.59
FLAGSTAR BANCORP INC	337930705	205.00	09/18/2015	SYSTEMATIC	1.44	4,225.24
FLAGSTAR BANCORP INC	337930705	195.00	09/16/2015	SYSTEMATIC	1.37	3,923.83
FLAGSTAR BANCORP INC	337930705	445.00	09/21/2015	SYSTEMATIC	3.12	9,191.84
FORMFACTOR INC	346375108	250.00	04/15/2015	SYSTEMATIC	1.75	2,343.23
FORMFACTOR INC	346375108	150.00	08/06/2015	SYSTEMATIC	1.05	1,062.08
FORMFACTOR INC	346375108	610.00	08/05/2015	SYSTEMATIC	4.27	4,406.10
FORMFACTOR INC	346375108	225.00	08/04/2015	SYSTEMATIC	1.58	1,660.37
FORMFACTOR INC	346375108	225.00	05/18/2015	SYSTEMATIC	1.58	1,947.26
FORMFACTOR INC	346375108	410.00	04/20/2015	SYSTEMATIC	2.87	3,872.65
FORMFACTOR INC	346375108	1,130.00	04/16/2015	SYSTEMATIC	7.91	10,669.37
FORMFACTOR INC	346375108	175.00	04/14/2015	SYSTEMATIC	1.23	1,622.64
FORMFACTOR INC	346375108	285.00	04/17/2015	SYSTEMATIC	2.00	2,701.60
FORUM ENERGY TECHNOLOGIES INC	34984V100	1,275.00	01/27/2015	SYSTEMATIC	8.93	21,109.80
FOSSIL GROUP INC	34988V106	225.00	06/30/2015	SYSTEMATIC	1.58	16,403.68
FOSSIL GROUP INC	34988V106	50.00	10/26/2015	SYSTEMATIC	0.35	2,748.83
FOSSIL GROUP INC	34988V106	55.00	07/01/2015	SYSTEMATIC	0.39	3,971.00
FOSSIL GROUP INC	34988V106	15.00	10/27/2015	SYSTEMATIC	0.11	816.73

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
FRANKLIN STR PPTYS CORP COMMON	35471R106	75.00	05/19/2015	SYSTEMATIC	0.53	878.36
FRANKLIN STR PPTYS CORP COMMON	35471R106	185.00	05/18/2015	SYSTEMATIC	1.30	2,159.92
FREIGHTCAR AMER INC	357023100	150.00	05/18/2015	SYSTEMATIC	1.05	3,640.13
FREIGHTCAR AMER INC	357023100	715.00	05/19/2015	SYSTEMATIC	5.01	17,385.67
FRESH MKT INC	35804H106	800.00	12/16/2015	SYSTEMATIC	5.60	19,183.61
FTI CONSULTING INC	302941109	220.00	04/14/2015	SYSTEMATIC	1.54	8,362.53
FTI CONSULTING INC	302941109	135.00	04/15/2015	SYSTEMATIC	0.95	5,208.88
FTI CONSULTING INC	302941109	195.00	04/16/2015	SYSTEMATIC	1.37	7,503.33
GAIN CAP HLDGS INC	36268W100	580.00	02/27/2015	SYSTEMATIC	4.06	5,394.46
GAIN CAP HLDGS INC	36268W100	145.00	03/04/2015	SYSTEMATIC	1.02	1,392.86
GAIN CAP HLDGS INC	36268W100	525.00	03/02/2015	SYSTEMATIC	3.68	4,879.46
GAIN CAP HLDGS INC	36268W100	500.00	02/26/2015	SYSTEMATIC	3.50	4,504.20
GAIN CAP HLDGS INC	36268W100	680.00	03/03/2015	SYSTEMATIC	4.76	6,186.16
GAMESTOP CORP NEW CL A	36467W109	385.00	04/14/2015	SYSTEMATIC	2.70	15,106.16
GAMESTOP CORP NEW CL A	36467W109	165.00	04/15/2015	SYSTEMATIC	1.16	6,607.43
GENERAL CABLE CORP	369300108	275.00	01/27/2015	SYSTEMATIC	1.93	3,146.01
GENERAL CABLE CORP	369300108	250.00	08/04/2015	SYSTEMATIC	1.75	4,069.42
GENERAL CABLE CORP	369300108	245.00	12/16/2015	SYSTEMATIC	1.72	2,968.96
GEO GROUP INC NEW	36162J106	495.00	12/16/2015	SYSTEMATIC	3.47	13,864.73
GEO GROUP INC NEW	36162J106	180.00	12/17/2015	SYSTEMATIC	1.26	5,006.69
GLACIER BANCORP INC NEW COM	37637Q105	325.00	06/30/2015	SYSTEMATIC	2.28	9,711.83
GLACIER BANCORP INC NEW COM	37637Q105	355.00	07/01/2015	SYSTEMATIC	2.49	10,609.62
GLADSTONE COML CORP COMMON STOCK	376536108	135.00	10/27/2015	SYSTEMATIC	0.95	2,187.00
GLADSTONE COML CORP COMMON STOCK	376536108	225.00	10/28/2015	SYSTEMATIC	1.58	3,674.19
GLADSTONE COML CORP COMMON STOCK	376536108	190.00	10/29/2015	SYSTEMATIC	1.33	3,099.99
GLADSTONE COML CORP COMMON STOCK	376536108	250.00	10/30/2015	SYSTEMATIC	1.75	4,097.18
GLADSTONE COML CORP COMMON STOCK	376536108	105.00	10/26/2015	SYSTEMATIC	0.74	1,669.72
GLATFELTER	377316104	605.00	01/27/2015	SYSTEMATIC	4.24	14,181.81
GLATFELTER	377316104	275.00	01/28/2015	SYSTEMATIC	1.93	6,547.98
GLATFELTER	377316104	65.00	05/18/2015	SYSTEMATIC	0.46	1,591.26

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
GLATFELTER	377316104	25.00	05/19/2015	SYSTEMATIC	0.18	617.33
GLATFELTER	377316104	185.00	09/16/2015	SYSTEMATIC	1.30	3,188.05
GOVERNMENT PPTYS INCOME TR	38376A103	170.00	05/18/2015	SYSTEMATIC	1.19	3,397.69
GRAN TIERRA ENERGY INC	38500T101	1,765.00	01/27/2015	SYSTEMATIC	12.36	4,216.06
GREAT PLAINS ENERGY INC	391164100	140.00	04/15/2015	SYSTEMATIC	0.98	3,773.72
GREAT PLAINS ENERGY INC	391164100	630.00	04/14/2015	SYSTEMATIC	4.41	16,836.88
GREATBATCH INC	39153L106	40.00	05/18/2015	SYSTEMATIC	0.28	2,048.60
GREATBATCH INC	39153L106	65.00	10/26/2015	SYSTEMATIC	0.46	3,296.31
GREATBATCH INC	39153L106	15.00	10/27/2015	SYSTEMATIC	0.11	754.59
GREEN PLAINS RENEWABLE ENERGY IN	393222104	245.00	08/04/2015	SYSTEMATIC	1.72	5,700.22
GREEN PLAINS RENEWABLE ENERGY IN	393222104	605.00	08/05/2015	SYSTEMATIC	4.24	13,719.29
GREEN PLAINS RENEWABLE ENERGY IN	393222104	115.00	10/26/2015	SYSTEMATIC	0.81	2,228.10
GREIF INC CL A	397624107	160.00	08/04/2015	SYSTEMATIC	1.12	5,055.57
GREIF INC CL A	397624107	325.00	08/05/2015	SYSTEMATIC	2.28	10,166.79
GREIF INC CL A	397624107	165.00	08/06/2015	SYSTEMATIC	1.16	5,055.31
GUESS INC	401617105	260.00	02/26/2015	SYSTEMATIC	1.82	4,646.46
GUESS INC	401617105	185.00	12/16/2015	SYSTEMATIC	1.30	3,639.82
GULFMARK OFFSHORE INC	402629208	350.00	02/26/2015	SYSTEMATIC	2.45	5,650.61
GULFMARK OFFSHORE INC	402629208	45.00	07/02/2015	SYSTEMATIC	0.32	547.03
GULFMARK OFFSHORE INC	402629208	340.00	07/01/2015	SYSTEMATIC	2.38	3,899.04
GULFMARK OFFSHORE INC	402629208	105.00	06/30/2015	SYSTEMATIC	0.74	1,192.13
HACKETT GROUP INC	404609109	165.00	10/26/2015	SYSTEMATIC	1.16	2,525.20
HACKETT GROUP INC	404609109	680.00	10/27/2015	SYSTEMATIC	4.76	10,630.30
HACKETT GROUP INC	404609109	155.00	10/28/2015	SYSTEMATIC	1.09	2,535.58
HACKETT GROUP INC	404609109	120.00	10/29/2015	SYSTEMATIC	0.84	1,975.27
HANMI FINANCIAL CORP	410495204	195.00	09/17/2015	SYSTEMATIC	1.37	4,924.35
HANMI FINANCIAL CORP	410495204	190.00	09/16/2015	SYSTEMATIC	1.33	4,756.04
HANMI FINANCIAL CORP	410495204	335.00	09/18/2015	SYSTEMATIC	2.35	8,574.98
HANOVER INS GROUP INC	410867105	30.00	07/02/2015	SYSTEMATIC	0.21	2,211.72
HANOVER INS GROUP INC	410867105	140.00	06/30/2015	SYSTEMATIC	0.98	10,413.25

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HANOVER INS GROUP INC	410867105	105.00	07/01/2015	SYSTEMATIC	0.74	7,843.41
HARSCO CORP	415864107	940.00	12/17/2015	SYSTEMATIC	6.58	8,061.67
HARSCO CORP	415864107	1,205.00	12/16/2015	SYSTEMATIC	8.44	10,491.43
HARTE-HANKS INC	416196103	340.00	05/18/2015	SYSTEMATIC	2.38	2,162.24
HARTE-HANKS INC	416196103	335.00	05/19/2015	SYSTEMATIC	2.35	2,150.18
HARTE-HANKS INC	416196103	870.00	09/16/2015	SYSTEMATIC	6.09	3,100.42
HATTERAS FINL CORP	41902R103	145.00	08/04/2015	SYSTEMATIC	1.02	2,365.78
HAYNES INTL INC	420877201	50.00	09/18/2015	SYSTEMATIC	0.35	1,822.48
HAYNES INTL INC	420877201	75.00	09/17/2015	SYSTEMATIC	0.53	2,710.06
HAYNES INTL INC	420877201	315.00	09/16/2015	SYSTEMATIC	2.21	11,635.54
HEALTHWAYS INC COM	422245100	255.00	09/16/2015	SYSTEMATIC	1.79	2,996.85
HEALTHWAYS INC COM	422245100	450.00	09/17/2015	SYSTEMATIC	3.15	5,332.55
HEALTHWAYS INC COM	422245100	230.00	09/18/2015	SYSTEMATIC	1.61	2,743.39
HEALTHWAYS INC COM	422245100	575.00	09/21/2015	SYSTEMATIC	4.03	6,995.22
HEALTHWAYS INC COM	422245100	145.00	10/26/2015	SYSTEMATIC	1.02	1,630.76
HEALTHWAYS INC COM	422245100	35.00	10/27/2015	SYSTEMATIC	0.25	381.74
HEARTLAND FINANCIAL USA INC	42234Q102	175.00	05/18/2015	SYSTEMATIC	1.23	5,975.76
HEARTLAND FINANCIAL USA INC	42234Q102	35.00	05/22/2015	SYSTEMATIC	0.25	1,226.14
HEARTLAND FINANCIAL USA INC	42234Q102	120.00	05/21/2015	SYSTEMATIC	0.84	4,180.93
HEARTLAND FINANCIAL USA INC	42234Q102	135.00	05/20/2015	SYSTEMATIC	0.95	4,611.96
HEARTLAND FINANCIAL USA INC	42234Q102	160.00	05/19/2015	SYSTEMATIC	1.12	5,493.42
HELEN OF TROY LTD	G4388N106	140.00	07/01/2015	SYSTEMATIC	0.98	13,936.08
HELEN OF TROY LTD	G4388N106	70.00	06/30/2015	SYSTEMATIC	0.49	6,876.79
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	320.00	02/26/2015	SYSTEMATIC	2.24	4,976.51
HERSHA HOSPITALITY TR	427825500	200.00	12/18/2015	SYSTEMATIC	1.40	4,492.58
HERSHA HOSPITALITY TR	427825500	280.00	12/16/2015	SYSTEMATIC	1.96	6,294.01
HERSHA HOSPITALITY TR	427825500	360.00	12/17/2015	SYSTEMATIC	2.52	7,983.38
HIBBETT SPORTS INC	428567101	20.00	10/27/2015	SYSTEMATIC	0.14	705.41
HIBBETT SPORTS INC	428567101	90.00	10/26/2015	SYSTEMATIC	0.63	3,233.19
HIBBETT SPORTS INC	428567101	425.00	06/30/2015	SYSTEMATIC	2.98	20,340.57

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HIGHWOODS PROPERTIES INC	431284108	40.00	07/02/2015	SYSTEMATIC	0.28	1,628.42
HIGHWOODS PROPERTIES INC	431284108	315.00	07/01/2015	SYSTEMATIC	2.21	12,776.58
HIGHWOODS PROPERTIES INC	431284108	140.00	06/30/2015	SYSTEMATIC	0.98	5,678.96
HMS HLDGS CORP	40425J101	1,115.00	02/26/2015	SYSTEMATIC	7.81	21,202.18
HMS HLDGS CORP	40425J101	205.00	04/14/2015	SYSTEMATIC	1.44	3,254.15
HMS HLDGS CORP	40425J101	630.00	08/04/2015	SYSTEMATIC	4.41	7,359.62
HOMESTREET INC	43785V102	115.00	04/23/2015	SYSTEMATIC	0.81	2,288.04
HOMESTREET INC	43785V102	240.00	04/15/2015	SYSTEMATIC	1.68	4,471.66
HOMESTREET INC	43785V102	95.00	04/16/2015	SYSTEMATIC	0.67	1,784.06
HOMESTREET INC	43785V102	135.00	04/17/2015	SYSTEMATIC	0.95	2,541.95
HOMESTREET INC	43785V102	70.00	04/20/2015	SYSTEMATIC	0.49	1,345.56
HOMESTREET INC	43785V102	170.00	04/21/2015	SYSTEMATIC	1.19	3,361.08
HOMESTREET INC	43785V102	80.00	04/14/2015	SYSTEMATIC	0.56	1,494.23
HOMESTREET INC	43785V102	205.00	04/22/2015	SYSTEMATIC	1.44	4,037.29
HORACE MANN EDUCATORS CORP NEW	440327104	120.00	07/01/2015	SYSTEMATIC	0.84	4,428.34
HORACE MANN EDUCATORS CORP NEW	440327104	15.00	07/02/2015	SYSTEMATIC	0.11	548.29
HORACE MANN EDUCATORS CORP NEW	440327104	425.00	06/30/2015	SYSTEMATIC	2.98	15,518.09
HORNBECK OFFSHORE SERVICES	440543106	595.00	12/17/2015	SYSTEMATIC	4.17	5,538.70
HORNBECK OFFSHORE SERVICES	440543106	1,375.00	12/16/2015	SYSTEMATIC	9.63	13,454.71
HORNBECK OFFSHORE SERVICES	440543106	1,010.00	02/26/2015	SYSTEMATIC	7.07	19,333.72
HOSPITALITY PROPERTIES TRUST	44106M102	690.00	06/30/2015	SYSTEMATIC	4.83	20,200.92
HUB GROUP INC CL A	443320106	250.00	12/18/2015	SYSTEMATIC	1.75	8,732.62
HUB GROUP INC CL A	443320106	135.00	12/17/2015	SYSTEMATIC	0.95	4,656.85
HUB GROUP INC CL A	443320106	155.00	12/16/2015	SYSTEMATIC	1.09	5,391.42
HUGOTON ROYALTY TRUST	444717102	365.00	04/15/2015	SYSTEMATIC	2.56	2,111.99
HUGOTON ROYALTY TRUST	444717102	115.00	05/18/2015	SYSTEMATIC	0.81	578.68
HUGOTON ROYALTY TRUST	444717102	300.00	04/16/2015	SYSTEMATIC	2.10	1,744.96
HUGOTON ROYALTY TRUST	444717102	525.00	05/19/2015	SYSTEMATIC	3.68	2,653.49
HUGOTON ROYALTY TRUST	444717102	250.00	04/14/2015	SYSTEMATIC	1.75	1,488.79
HYSTER-YALE MATLS HANDLING INC	449172105	35.00	08/04/2015	SYSTEMATIC	0.25	2,406.30

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HYSTER-YALE MATLS HANDLING INC	449172105	310.00	01/27/2015	SYSTEMATIC	2.17	20,166.00
ICON PLC	G4705A100	40.00	10/26/2015	SYSTEMATIC	0.28	2,860.88
ICONIX BRAND GROUP INC	451055107	95.00	02/26/2015	SYSTEMATIC	0.67	3,270.59
ICONIX BRAND GROUP INC	451055107	170.00	05/18/2015	SYSTEMATIC	1.19	4,566.85
ICU MED INC	44930G107	20.00	10/26/2015	SYSTEMATIC	0.14	2,158.21
IDACORP INC	451107106	335.00	02/26/2015	SYSTEMATIC	2.35	21,441.91
IDT CORP	448947507	100.00	08/05/2015	SYSTEMATIC	0.70	1,686.93
IDT CORP	448947507	75.00	08/04/2015	SYSTEMATIC	0.53	1,244.11
IDT CORP	448947507	160.00	08/07/2015	SYSTEMATIC	1.12	2,724.72
IDT CORP	448947507	90.00	08/10/2015	SYSTEMATIC	0.63	1,535.51
IDT CORP	448947507	115.00	08/11/2015	SYSTEMATIC	0.81	1,963.44
IDT CORP	448947507	145.00	08/12/2015	SYSTEMATIC	1.02	2,529.10
IDT CORP	448947507	155.00	10/26/2015	SYSTEMATIC	1.09	2,080.46
IDT CORP	448947507	200.00	08/06/2015	SYSTEMATIC	1.40	3,395.88
II-VI INC	902104108	240.00	03/03/2015	SYSTEMATIC	1.68	4,238.88
II-VI INC	902104108	530.00	02/26/2015	SYSTEMATIC	3.71	9,314.38
II-VI INC	902104108	300.00	02/27/2015	SYSTEMATIC	2.10	5,227.86
II-VI INC	902104108	115.00	08/04/2015	SYSTEMATIC	0.81	1,982.66
II-VI INC	902104108	160.00	03/02/2015	SYSTEMATIC	1.12	2,779.76
INDEPENDENT BANK CORP	453838609	945.00	10/26/2015	SYSTEMATIC	6.62	13,992.62
INGRAM MICRO INC CL A	457153104	655.00	09/16/2015	SYSTEMATIC	4.59	18,055.15
INLAND REAL ESTATE CORP	457461200	260.00	05/18/2015	SYSTEMATIC	1.82	2,708.92
INNOPHOS HLDGS INC	45774N108	40.00	02/26/2015	SYSTEMATIC	0.28	2,274.48
INSIGHT ENTERPRISES INC	45765U103	75.00	05/18/2015	SYSTEMATIC	0.53	2,133.72
INSIGHT ENTERPRISES INC	45765U103	220.00	05/19/2015	SYSTEMATIC	1.54	6,343.74
INSIGHT ENTERPRISES INC	45765U103	125.00	05/20/2015	SYSTEMATIC	0.88	3,627.48
INSIGHT ENTERPRISES INC	45765U103	355.00	05/21/2015	SYSTEMATIC	2.49	10,415.47
INSIGHT ENTERPRISES INC	45765U103	90.00	08/04/2015	SYSTEMATIC	0.63	2,367.82
INTEGRATED DEVICE TECHNOLOGY INC	458118106	125.00	08/04/2015	SYSTEMATIC	0.88	2,441.82
INTERSIL CORP CL A	46069S109	185.00	08/04/2015	SYSTEMATIC	1.30	2,086.88

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
INTERSIL CORP CL A	46069S109	190.00	05/18/2015	SYSTEMATIC	1.33	2,527.31
INVESTMENT TECHNOLOGY GROUP	46145F105	270.00	05/19/2015	SYSTEMATIC	1.89	7,903.76
INVESTMENT TECHNOLOGY GROUP	46145F105	445.00	05/18/2015	SYSTEMATIC	3.12	12,862.84
INVESTMENT TECHNOLOGY GROUP	46145F105	125.00	08/04/2015	SYSTEMATIC	0.88	2,337.85
INVESTORS BANCORP INC NEW	46146L101	1,630.00	06/30/2015	SYSTEMATIC	11.41	20,392.21
INVESTORS REAL ESTATE TR	461730103	2,300.00	09/16/2015	SYSTEMATIC	16.10	15,308.64
INVESTORS REAL ESTATE TR	461730103	170.00	09/17/2015	SYSTEMATIC	1.19	1,160.70
INVESTORS REAL ESTATE TR	461730103	250.00	09/18/2015	SYSTEMATIC	1.75	1,743.55
INVESTORS REAL ESTATE TR	461730103	420.00	05/18/2015	SYSTEMATIC	2.94	3,048.31
IPC THE HOSPITALIST CO INC	44984A105	60.00	01/28/2015	SYSTEMATIC	0.42	2,555.93
IPC THE HOSPITALIST CO INC	44984A105	415.00	01/27/2015	SYSTEMATIC	2.91	17,699.17
ISLE OF CAPRIS CASINOS INC COM	464592104	295.00	12/16/2015	SYSTEMATIC	2.07	4,214.74
ISLE OF CAPRIS CASINOS INC COM	464592104	265.00	06/30/2015	SYSTEMATIC	1.86	4,826.65
ISLE OF CAPRIS CASINOS INC COM	464592104	440.00	07/01/2015	SYSTEMATIC	3.08	8,189.67
ISLE OF CAPRIS CASINOS INC COM	464592104	455.00	07/02/2015	SYSTEMATIC	3.19	8,420.07
ITRON INC	465741106	110.00	02/26/2015	SYSTEMATIC	0.77	3,950.40
IXIA	45071R109	1,110.00	12/17/2015	SYSTEMATIC	7.77	13,875.80
IXIA	45071R109	360.00	12/16/2015	SYSTEMATIC	2.52	4,569.94
JABIL CIRCUIT INC	466313103	725.00	06/30/2015	SYSTEMATIC	5.08	16,049.59
JABIL CIRCUIT INC	466313103	180.00	07/01/2015	SYSTEMATIC	1.26	3,940.85
JABIL CIRCUIT INC	466313103	105.00	08/04/2015	SYSTEMATIC	0.74	2,112.66
JACOBS ENGR GROUP INC	469814107	360.00	09/16/2015	SYSTEMATIC	2.52	14,358.42
JACOBS ENGR GROUP INC	469814107	90.00	09/17/2015	SYSTEMATIC	0.63	3,579.17
K12 INC	48273U102	100.00	05/18/2015	SYSTEMATIC	0.70	1,407.10
K12 INC	48273U102	200.00	05/19/2015	SYSTEMATIC	1.40	2,815.59
KADANT INC	48282T104	150.00	07/02/2015	SYSTEMATIC	1.05	7,065.41
KADANT INC	48282T104	25.00	07/01/2015	SYSTEMATIC	0.18	1,169.34
KADANT INC	48282T104	140.00	07/06/2015	SYSTEMATIC	0.98	6,593.56
KADANT INC	48282T104	90.00	07/07/2015	SYSTEMATIC	0.63	4,272.52
KADANT INC	48282T104	45.00	06/30/2015	SYSTEMATIC	0.32	2,047.58

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
KAMAN CORP	483548103	200.00	06/30/2015	SYSTEMATIC	1.40	8,504.20
KAMAN CORP	483548103	280.00	07/01/2015	SYSTEMATIC	1.96	12,042.12
KBR INC	48242W106	390.00	04/15/2015	SYSTEMATIC	2.73	5,958.59
KBR INC	48242W106	1,055.00	09/16/2015	SYSTEMATIC	7.39	17,932.55
KBR INC	48242W106	1,020.00	04/14/2015	SYSTEMATIC	7.14	15,335.23
KENNAMETAL INC	489170100	110.00	10/26/2015	SYSTEMATIC	0.77	2,932.86
KENNAMETAL INC	489170100	20.00	10/27/2015	SYSTEMATIC	0.14	548.00
KENNAMETAL INC	489170100	600.00	02/26/2015	SYSTEMATIC	4.20	21,116.34
KIMBALL INTL INC CL B	494274103	845.00	02/02/2015	SYSTEMATIC	5.92	8,021.67
KIMBALL INTL INC CL B	494274103	235.00	01/29/2015	SYSTEMATIC	1.65	2,181.86
KIMBALL INTL INC CL B	494274103	735.00	01/30/2015	SYSTEMATIC	5.15	6,917.53
KIMBALL INTL INC CL B	494274103	240.00	01/27/2015	SYSTEMATIC	1.68	2,162.66
KIMBALL INTL INC CL B	494274103	270.00	01/28/2015	SYSTEMATIC	1.89	2,470.99
KINDRED HEALTHCARE INC	494580103	450.00	10/26/2015	SYSTEMATIC	3.15	6,153.77
KINDRED HEALTHCARE INC	494580103	130.00	08/04/2015	SYSTEMATIC	0.91	2,631.41
KIRKLAND'S INC	497498105	330.00	12/17/2015	SYSTEMATIC	2.31	4,527.97
KIRKLAND'S INC	497498105	330.00	12/16/2015	SYSTEMATIC	2.31	4,627.65
KIRKLAND'S INC	497498105	280.00	05/22/2015	SYSTEMATIC	1.96	6,922.93
KIRKLAND'S INC	497498105	145.00	05/21/2015	SYSTEMATIC	1.02	3,576.38
KIRKLAND'S INC	497498105	110.00	05/20/2015	SYSTEMATIC	0.77	2,651.64
KIRKLAND'S INC	497498105	120.00	05/19/2015	SYSTEMATIC	0.84	2,896.40
KIRKLAND'S INC	497498105	210.00	05/18/2015	SYSTEMATIC	1.47	5,061.20
KOPPERS HLDGS INC	50060P106	220.00	12/21/2015	SYSTEMATIC	1.54	4,233.81
KOPPERS HLDGS INC	50060P106	170.00	12/18/2015	SYSTEMATIC	1.19	3,183.19
KOPPERS HLDGS INC	50060P106	385.00	12/17/2015	SYSTEMATIC	2.70	7,142.14
KOPPERS HLDGS INC	50060P106	200.00	12/16/2015	SYSTEMATIC	1.40	3,839.49
KRONOS WORLDWIDE INC	50105F105	290.00	05/21/2015	SYSTEMATIC	2.03	3,654.16
KRONOS WORLDWIDE INC	50105F105	385.00	05/18/2015	SYSTEMATIC	2.70	4,672.59
KRONOS WORLDWIDE INC	50105F105	245.00	05/19/2015	SYSTEMATIC	1.72	3,022.20
KRONOS WORLDWIDE INC	50105F105	335.00	05/20/2015	SYSTEMATIC	2.35	4,175.94

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
KRONOS WORLDWIDE INC	50105F105	200.00	05/22/2015	SYSTEMATIC	1.40	2,525.96
KRONOS WORLDWIDE INC	50105F105	545.00	09/16/2015	SYSTEMATIC	3.82	3,595.26
KRONOS WORLDWIDE INC	50105F105	440.00	09/17/2015	SYSTEMATIC	3.08	2,899.73
KRONOS WORLDWIDE INC	50105F105	430.00	12/16/2015	SYSTEMATIC	3.01	2,396.53
KRONOS WORLDWIDE INC	50105F105	305.00	12/17/2015	SYSTEMATIC	2.14	1,603.49
KRONOS WORLDWIDE INC	50105F105	275.00	05/26/2015	SYSTEMATIC	1.93	3,468.83
KULICKE & SOFFA INDS INC	501242101	360.00	08/04/2015	SYSTEMATIC	2.52	3,741.12
KULICKE & SOFFA INDS INC	501242101	250.00	02/26/2015	SYSTEMATIC	1.75	4,012.05
KULICKE & SOFFA INDS INC	501242101	565.00	02/27/2015	SYSTEMATIC	3.96	9,203.46
KULICKE & SOFFA INDS INC	501242101	520.00	03/02/2015	SYSTEMATIC	3.64	8,522.02
KULICKE & SOFFA INDS INC	501242101	290.00	05/18/2015	SYSTEMATIC	2.03	3,759.43
LANCASTER COLONY CORP	513847103	65.00	10/27/2015	SYSTEMATIC	0.46	6,669.21
LANCASTER COLONY CORP	513847103	100.00	10/28/2015	SYSTEMATIC	0.70	10,276.51
LANCASTER COLONY CORP	513847103	25.00	10/26/2015	SYSTEMATIC	0.18	2,525.03
LANDAUER INC	51476K103	30.00	05/18/2015	SYSTEMATIC	0.21	921.17
LANDAUER INC	51476K103	65.00	05/19/2015	SYSTEMATIC	0.46	2,027.29
LANDSTAR SYSTEM INC	515098101	330.00	12/16/2015	SYSTEMATIC	2.31	18,875.52
LEGG MASON INC	524901105	420.00	09/16/2015	SYSTEMATIC	2.94	17,761.01
LEIDOS HLDGS INC	525327102	55.00	05/18/2015	SYSTEMATIC	0.39	2,211.55
LEMAITRE VASCULAR INC	525558201	170.00	09/16/2015	SYSTEMATIC	1.19	2,253.79
LEMAITRE VASCULAR INC	525558201	700.00	09/18/2015	SYSTEMATIC	4.90	9,788.42
LEMAITRE VASCULAR INC	525558201	160.00	09/17/2015	SYSTEMATIC	1.12	2,155.95
LEXINGTON CORP PPTY TRUST REIT	529043101	2,335.00	05/18/2015	SYSTEMATIC	16.35	21,111.53
LEXMARK INTL INC	529771107	100.00	08/04/2015	SYSTEMATIC	0.70	3,417.08
LHC GROUP INC	50187A107	260.00	04/17/2015	SYSTEMATIC	1.82	9,044.74
LHC GROUP INC	50187A107	190.00	04/16/2015	SYSTEMATIC	1.33	6,610.71
LHC GROUP INC	50187A107	125.00	04/15/2015	SYSTEMATIC	0.88	4,255.58
LHC GROUP INC	50187A107	35.00	04/14/2015	SYSTEMATIC	0.25	1,184.28
LIBERTY PROPERTY TRUST	531172104	590.00	09/16/2015	SYSTEMATIC	4.13	18,085.68
LIFEPOINT HOSPITALS INC	53219L109	165.00	02/26/2015	SYSTEMATIC	1.16	11,649.30

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LIFEPOINT HOSPITALS INC	53219L109	140.00	02/27/2015	SYSTEMATIC	0.98	9,980.57
LIFEPOINT HOSPITALS INC	53219L109	40.00	10/26/2015	SYSTEMATIC	0.28	2,886.17
LIQUIDITY SVCS INC COM	53635B107	700.00	02/27/2015	SYSTEMATIC	4.90	6,839.91
LIQUIDITY SVCS INC COM	53635B107	295.00	03/02/2015	SYSTEMATIC	2.07	2,914.31
LIQUIDITY SVCS INC COM	53635B107	450.00	12/17/2015	SYSTEMATIC	3.15	2,828.10
LIQUIDITY SVCS INC COM	53635B107	185.00	12/16/2015	SYSTEMATIC	1.30	1,198.44
LIQUIDITY SVCS INC COM	53635B107	680.00	03/03/2015	SYSTEMATIC	4.76	6,822.51
LIQUIDITY SVCS INC COM	53635B107	490.00	02/26/2015	SYSTEMATIC	3.43	4,792.79
LOGITECH INTERNATIONAL-REG	H50430232	50.00	07/02/2015	SYSTEMATIC	0.35	740.66
LOGITECH INTERNATIONAL-REG	H50430232	275.00	06/30/2015	SYSTEMATIC	1.93	4,140.95
LOGITECH INTERNATIONAL-REG	H50430232	525.00	07/06/2015	SYSTEMATIC	3.68	7,731.81
LOGITECH INTERNATIONAL-REG	H50430232	225.00	07/07/2015	SYSTEMATIC	1.58	3,351.82
LOGITECH INTERNATIONAL-REG	H50430232	275.00	07/01/2015	SYSTEMATIC	1.93	4,113.98
LUMINEX CORP DEL	55027E102	150.00	09/16/2015	SYSTEMATIC	1.05	2,764.46
LUMINEX CORP DEL	55027E102	210.00	09/17/2015	SYSTEMATIC	1.47	3,892.13
LUMINEX CORP DEL	55027E102	95.00	09/18/2015	SYSTEMATIC	0.67	1,782.09
LUMINEX CORP DEL	55027E102	265.00	09/21/2015	SYSTEMATIC	1.86	4,991.50
LUMINEX CORP DEL	55027E102	270.00	09/22/2015	SYSTEMATIC	1.89	5,084.48
MACK-CALI REALTY CORP	554489104	180.00	05/18/2015	SYSTEMATIC	1.26	3,172.89
MACK-CALI REALTY CORP	554489104	955.00	09/16/2015	SYSTEMATIC	6.69	18,706.28
MADDEN STEVEN LTD	556269108	375.00	10/26/2015	SYSTEMATIC	2.63	13,311.09
MADDEN STEVEN LTD	556269108	165.00	10/27/2015	SYSTEMATIC	1.16	5,822.59
MAGELLAN HEALTH SVCS INC	559079207	35.00	08/04/2015	SYSTEMATIC	0.25	2,139.08
MAGELLAN HEALTH SVCS INC	559079207	50.00	10/26/2015	SYSTEMATIC	0.35	2,453.36
MAGELLAN HEALTH SVCS INC	559079207	10.00	10/27/2015	SYSTEMATIC	0.07	470.53
MAGELLAN HEALTH SVCS INC	559079207	45.00	05/18/2015	SYSTEMATIC	0.32	2,860.06
MAIDEN HOLDINGS LTD	G5753U112	420.00	06/30/2015	SYSTEMATIC	2.94	6,640.31
MAIDEN HOLDINGS LTD	G5753U112	180.00	07/01/2015	SYSTEMATIC	1.26	2,865.25
MAIDEN HOLDINGS LTD	G5753U112	250.00	07/02/2015	SYSTEMATIC	1.75	3,888.32
MAIDEN HOLDINGS LTD	G5753U112	115.00	07/06/2015	SYSTEMATIC	0.81	1,806.73

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
MAIDEN HOLDINGS LTD	G5753U112	345.00	07/07/2015	SYSTEMATIC	2.42	5,542.52
MANNING & NAPIER INC	56382Q102	275.00	01/28/2015	SYSTEMATIC	1.93	3,415.75
MANNING & NAPIER INC	56382Q102	115.00	05/20/2015	SYSTEMATIC	0.81	1,271.40
MANNING & NAPIER INC	56382Q102	110.00	05/21/2015	SYSTEMATIC	0.77	1,235.65
MANNING & NAPIER INC	56382Q102	55.00	01/27/2015	SYSTEMATIC	0.39	674.83
MANNING & NAPIER INC	56382Q102	140.00	05/19/2015	SYSTEMATIC	0.98	1,539.41
MANNING & NAPIER INC	56382Q102	75.00	05/18/2015	SYSTEMATIC	0.53	803.50
MANTECH INTERNATIONAL CORP CL A	564563104	70.00	05/18/2015	SYSTEMATIC	0.49	2,005.91
MANTECH INTERNATIONAL CORP CL A	564563104	30.00	05/19/2015	SYSTEMATIC	0.21	868.35
MCDERMOTT INTERNATIONAL INC	580037109	3,400.00	12/16/2015	SYSTEMATIC	23.80	12,590.51
MCDERMOTT INTERNATIONAL INC	580037109	1,655.00	12/17/2015	SYSTEMATIC	11.59	5,794.69
MDU RESOURCES GROUP INC	552690109	705.00	04/14/2015	SYSTEMATIC	4.94	15,794.01
MDU RESOURCES GROUP INC	552690109	235.00	04/15/2015	SYSTEMATIC	1.65	5,301.34
MDU RESOURCES GROUP INC	552690109	105.00	05/18/2015	SYSTEMATIC	0.74	2,120.80
MERGE HEALTHCARE INC	589499102	2,225.00	01/28/2015	SYSTEMATIC	15.58	8,695.97
MERGE HEALTHCARE INC	589499102	1,345.00	01/29/2015	SYSTEMATIC	9.42	5,326.74
MERGE HEALTHCARE INC	589499102	1,925.00	01/27/2015	SYSTEMATIC	13.48	7,284.98
MERIDIAN BIOSCIENCE INC	589584101	100.00	05/18/2015	SYSTEMATIC	0.70	1,818.60
MERIT MED SYS INC	589889104	500.00	05/18/2015	SYSTEMATIC	3.50	10,193.70
MERIT MED SYS INC	589889104	540.00	05/19/2015	SYSTEMATIC	3.78	11,120.96
MERIT MED SYS INC	589889104	225.00	12/16/2015	SYSTEMATIC	1.58	4,151.52
MERITOR INC	59001K100	330.00	04/14/2015	SYSTEMATIC	2.31	4,138.40
MERITOR INC	59001K100	305.00	10/26/2015	SYSTEMATIC	2.14	3,229.17
METHODE ELECTRONICS INC CL A	591520200	310.00	08/04/2015	SYSTEMATIC	2.17	8,374.88
MICROSEMI CORP	595137100	625.00	05/18/2015	SYSTEMATIC	4.38	21,154.91
MICROSEMI CORP	595137100	60.00	08/04/2015	SYSTEMATIC	0.42	1,978.36
MINERALS TECHNOLOGIES INC	603158106	200.00	09/16/2015	SYSTEMATIC	1.40	10,202.13
MINERALS TECHNOLOGIES INC	603158106	150.00	09/17/2015	SYSTEMATIC	1.05	7,615.72
MKS INSTRUMENTS INC	55306N104	55.00	08/04/2015	SYSTEMATIC	0.39	1,964.67
MODINE MFG CO	607828100	285.00	08/05/2015	SYSTEMATIC	2.00	2,782.49

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MODINE MFG CO	607828100	275.00	08/06/2015	SYSTEMATIC	1.93	2,774.72
MODINE MFG CO	607828100	360.00	08/07/2015	SYSTEMATIC	2.52	3,642.68
MODINE MFG CO	607828100	410.00	08/10/2015	SYSTEMATIC	2.87	4,112.39
MODINE MFG CO	607828100	295.00	10/26/2015	SYSTEMATIC	2.07	2,437.99
MODINE MFG CO	607828100	65.00	08/04/2015	SYSTEMATIC	0.46	667.06
MOLINA HEALTHCARE INC	60855R100	40.00	10/26/2015	SYSTEMATIC	0.28	2,675.55
MOLINA HEALTHCARE INC	60855R100	45.00	12/16/2015	SYSTEMATIC	0.32	2,619.51
MONSTER WORLDWIDE INC	611742107	655.00	12/16/2015	SYSTEMATIC	4.59	3,780.93
MOVADO GROUP INC	624580106	20.00	05/19/2015	SYSTEMATIC	0.14	561.93
MOVADO GROUP INC	624580106	130.00	02/26/2015	SYSTEMATIC	0.91	3,237.38
MOVADO GROUP INC	624580106	60.00	05/18/2015	SYSTEMATIC	0.42	1,706.87
MULTI-FINELINE ELECTRONIX INC	62541B101	190.00	07/07/2015	SYSTEMATIC	1.33	4,182.46
MULTI-FINELINE ELECTRONIX INC	62541B101	70.00	06/30/2015	SYSTEMATIC	0.49	1,585.46
MULTI-FINELINE ELECTRONIX INC	62541B101	200.00	07/01/2015	SYSTEMATIC	1.40	4,477.24
MULTI-FINELINE ELECTRONIX INC	62541B101	95.00	07/02/2015	SYSTEMATIC	0.67	2,045.41
MULTI-FINELINE ELECTRONIX INC	62541B101	345.00	07/06/2015	SYSTEMATIC	2.42	7,412.15
MYR GROUP INC DEL	55405W104	405.00	03/04/2015	SYSTEMATIC	2.84	11,142.41
MYR GROUP INC DEL	55405W104	75.00	03/03/2015	SYSTEMATIC	0.53	2,020.57
MYR GROUP INC DEL	55405W104	135.00	02/26/2015	SYSTEMATIC	0.95	3,537.60
MYR GROUP INC DEL	55405W104	90.00	03/02/2015	SYSTEMATIC	0.63	2,422.96
MYR GROUP INC DEL	55405W104	95.00	02/27/2015	SYSTEMATIC	0.67	2,550.92
MYRIAD GENETICS INC	62855J104	70.00	02/26/2015	SYSTEMATIC	0.49	2,452.11
NABORS INDUSTRIES LTD	G6359F103	475.00	12/16/2015	SYSTEMATIC	3.33	4,251.54
NABORS INDUSTRIES LTD	G6359F103	1,270.00	06/30/2015	SYSTEMATIC	8.89	18,064.12
NABORS INDUSTRIES LTD	G6359F103	145.00	07/01/2015	SYSTEMATIC	1.02	2,054.14
NABORS INDUSTRIES LTD	G6359F103	225.00	08/04/2015	SYSTEMATIC	1.58	2,687.97
NATIONAL BK HLDGS CORP	633707104	175.00	12/18/2015	SYSTEMATIC	1.23	3,642.13
NATIONAL BK HLDGS CORP	633707104	365.00	12/16/2015	SYSTEMATIC	2.56	7,654.84
NATIONAL BK HLDGS CORP	633707104	375.00	12/17/2015	SYSTEMATIC	2.63	7,707.30
NATIONAL PENN BANCSHARES INC	637138108	1,065.00	02/26/2015	SYSTEMATIC	7.46	11,320.10

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NATIONAL PENN BANCSHARES INC	637138108	950.00	02/27/2015	SYSTEMATIC	6.65	10,250.79
NATIONSTAR MTG HLDGS INC	63861C109	780.00	01/27/2015	SYSTEMATIC	5.46	20,700.97
NATUS MEDICAL INC	639050103	50.00	05/18/2015	SYSTEMATIC	0.35	1,842.99
NAUTILUS INC	63910B102	280.00	04/17/2015	SYSTEMATIC	1.96	4,690.28
NAUTILUS INC	63910B102	95.00	04/14/2015	SYSTEMATIC	0.67	1,582.87
NAUTILUS INC	63910B102	270.00	04/15/2015	SYSTEMATIC	1.89	4,606.83
NAUTILUS INC	63910B102	125.00	04/20/2015	SYSTEMATIC	0.88	2,161.69
NAUTILUS INC	63910B102	235.00	04/21/2015	SYSTEMATIC	1.65	4,146.05
NAUTILUS INC	63910B102	245.00	04/16/2015	SYSTEMATIC	1.72	4,098.61
NAVIENT CORP	63938C108	1,570.00	10/26/2015	SYSTEMATIC	10.99	20,298.14
NAVIGATORS GROUP INC	638904102	80.00	01/30/2015	SYSTEMATIC	0.56	5,954.68
NAVIGATORS GROUP INC	638904102	10.00	01/27/2015	SYSTEMATIC	0.07	725.05
NAVIGATORS GROUP INC	638904102	80.00	01/28/2015	SYSTEMATIC	0.56	5,850.24
NAVIGATORS GROUP INC	638904102	120.00	01/29/2015	SYSTEMATIC	0.84	8,839.00
NCR CORP NEW	62886E108	725.00	09/16/2015	SYSTEMATIC	5.08	19,710.06
NELNET INC CL A	64031N108	65.00	10/26/2015	SYSTEMATIC	0.46	2,354.67
NEOPHOTONICS CORP COM	64051T100	845.00	09/16/2015	SYSTEMATIC	5.92	5,929.56
NEOPHOTONICS CORP COM	64051T100	425.00	09/17/2015	SYSTEMATIC	2.98	2,946.64
NEOPHOTONICS CORP COM	64051T100	175.00	09/18/2015	SYSTEMATIC	1.23	1,279.85
NEOPHOTONICS CORP COM	64051T100	1,080.00	09/21/2015	SYSTEMATIC	7.56	8,105.28
NETGEAR INC	64111Q104	70.00	02/26/2015	SYSTEMATIC	0.49	2,252.48
NEUSTAR INC COMMON STOCK CL A	64126X201	390.00	07/01/2015	SYSTEMATIC	2.73	11,670.89
NEUSTAR INC COMMON STOCK CL A	64126X201	100.00	07/02/2015	SYSTEMATIC	0.70	2,940.81
NEUSTAR INC COMMON STOCK CL A	64126X201	215.00	06/30/2015	SYSTEMATIC	1.51	6,369.30
NEW JERSEY RESOURCES CORP	646025106	235.00	08/05/2015	SYSTEMATIC	1.65	6,812.16
NEW JERSEY RESOURCES CORP	646025106	410.00	08/06/2015	SYSTEMATIC	2.87	11,830.29
NEW JERSEY RESOURCES CORP	646025106	65.00	08/04/2015	SYSTEMATIC	0.46	1,861.29
NEW YORK MTG TR INC	649604501	1,210.00	06/30/2015	SYSTEMATIC	8.47	9,403.03
NEW YORK MTG TR INC	649604501	895.00	07/01/2015	SYSTEMATIC	6.27	6,903.91
NEW YORK MTG TR INC	649604501	445.00	07/02/2015	SYSTEMATIC	3.12	3,380.84

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NEWCASTLE INVESTMENT CORP	65105M603	585.00	02/26/2015	SYSTEMATIC	4.10	2,757.23
NEWCASTLE INVESTMENT CORP	65105M603	3,930.00	01/27/2015	SYSTEMATIC	27.51	16,531.94
NEWPARK RESOURCES INC NEW	651718504	220.00	10/27/2015	SYSTEMATIC	1.54	1,324.28
NEWPARK RESOURCES INC NEW	651718504	445.00	10/26/2015	SYSTEMATIC	3.12	2,601.66
NEWPARK RESOURCES INC NEW	651718504	70.00	07/07/2015	SYSTEMATIC	0.49	561.92
NEWPARK RESOURCES INC NEW	651718504	110.00	07/06/2015	SYSTEMATIC	0.77	896.37
NEWPARK RESOURCES INC NEW	651718504	705.00	07/02/2015	SYSTEMATIC	4.94	5,696.27
NEWPARK RESOURCES INC NEW	651718504	1,350.00	06/30/2015	SYSTEMATIC	9.45	11,318.01
NEWPARK RESOURCES INC NEW	651718504	365.00	07/01/2015	SYSTEMATIC	2.56	2,957.41
NOBLE CORP PLC	G65431101	195.00	08/04/2015	SYSTEMATIC	1.37	2,459.79
NOBLE CORP PLC	G65431101	1,325.00	04/14/2015	SYSTEMATIC	9.28	21,408.92
NRG ENERGY INC	629377508	1,260.00	10/26/2015	SYSTEMATIC	8.82	18,864.92
NRG ENERGY INC	629377508	545.00	12/16/2015	SYSTEMATIC	3.82	5,600.47
NU SKIN ENTERPRISES INC	67018T105	80.00	09/17/2015	SYSTEMATIC	0.56	3,474.33
NU SKIN ENTERPRISES INC	67018T105	75.00	10/26/2015	SYSTEMATIC	0.53	2,850.41
NU SKIN ENTERPRISES INC	67018T105	20.00	10/27/2015	SYSTEMATIC	0.14	774.63
NU SKIN ENTERPRISES INC	67018T105	330.00	09/16/2015	SYSTEMATIC	2.31	14,393.46
NUTRI SYS INC NEW	67069D108	215.00	07/02/2015	SYSTEMATIC	1.51	5,360.80
NUTRI SYS INC NEW	67069D108	105.00	10/26/2015	SYSTEMATIC	0.74	2,559.92
NUTRI SYS INC NEW	67069D108	320.00	07/01/2015	SYSTEMATIC	2.24	8,132.41
NUTRI SYS INC NEW	67069D108	270.00	06/30/2015	SYSTEMATIC	1.89	6,872.23
NUTRI SYS INC NEW	67069D108	135.00	02/26/2015	SYSTEMATIC	0.95	2,352.07
NUTRI SYS INC NEW	67069D108	25.00	10/27/2015	SYSTEMATIC	0.18	603.16
OFG BANCORP	67103X102	370.00	02/26/2015	SYSTEMATIC	2.59	6,369.00
OFG BANCORP	67103X102	570.00	02/27/2015	SYSTEMATIC	3.99	9,922.67
OFG BANCORP	67103X102	320.00	03/02/2015	SYSTEMATIC	2.24	5,573.66
OIL STATES INTERNATIONAL INC	678026105	345.00	04/14/2015	SYSTEMATIC	2.42	14,875.44
OIL STATES INTERNATIONAL INC	678026105	150.00	04/15/2015	SYSTEMATIC	1.05	6,472.00
OLD REP INTL CORP	680223104	1,030.00	12/16/2015	SYSTEMATIC	7.21	18,957.78
OMEGA HEALTHCARE INVESTORS	681936100	20.00	05/19/2015	SYSTEMATIC	0.14	712.44

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
OMEGA HEALTHCARE INVESTORS	681936100	70.00	02/26/2015	SYSTEMATIC	0.49	2,841.93
OMEGA HEALTHCARE INVESTORS	681936100	45.00	05/18/2015	SYSTEMATIC	0.32	1,595.33
OMNICELL INC	68213N109	55.00	04/14/2015	SYSTEMATIC	0.39	1,958.06
OMNICELL INC	68213N109	180.00	04/15/2015	SYSTEMATIC	1.26	6,497.94
OMNICELL INC	68213N109	355.00	04/16/2015	SYSTEMATIC	2.49	12,967.50
OMNICELL INC	68213N109	90.00	10/26/2015	SYSTEMATIC	0.63	2,779.53
ONE GAS INC	68235P108	110.00	05/20/2015	SYSTEMATIC	0.77	4,699.05
ONE GAS INC	68235P108	115.00	05/21/2015	SYSTEMATIC	0.81	4,952.14
ONE GAS INC	68235P108	135.00	05/19/2015	SYSTEMATIC	0.95	5,701.52
ONE GAS INC	68235P108	145.00	05/18/2015	SYSTEMATIC	1.02	6,056.50
ORASURE TECHNOLOGIES INC	68554V108	640.00	05/18/2015	SYSTEMATIC	4.48	3,374.57
ORASURE TECHNOLOGIES INC	68554V108	1,180.00	01/28/2015	SYSTEMATIC	8.26	11,640.70
ORASURE TECHNOLOGIES INC	68554V108	345.00	01/29/2015	SYSTEMATIC	2.42	3,486.02
ORASURE TECHNOLOGIES INC	68554V108	425.00	02/26/2015	SYSTEMATIC	2.98	3,261.84
ORASURE TECHNOLOGIES INC	68554V108	145.00	02/27/2015	SYSTEMATIC	1.02	1,116.66
ORASURE TECHNOLOGIES INC	68554V108	660.00	05/19/2015	SYSTEMATIC	4.62	3,455.24
ORASURE TECHNOLOGIES INC	68554V108	445.00	08/04/2015	SYSTEMATIC	3.12	2,265.00
ORASURE TECHNOLOGIES INC	68554V108	615.00	01/27/2015	SYSTEMATIC	4.31	5,901.98
ORBOTECH LTD	M75253100	55.00	08/04/2015	SYSTEMATIC	0.39	1,038.46
ORBOTECH LTD	M75253100	180.00	08/07/2015	SYSTEMATIC	1.26	3,398.72
ORBOTECH LTD	M75253100	230.00	08/06/2015	SYSTEMATIC	1.61	4,376.94
ORBOTECH LTD	M75253100	665.00	08/05/2015	SYSTEMATIC	4.66	12,790.91
ORITANI FINL CORP DEL	68633D103	270.00	02/27/2015	SYSTEMATIC	1.89	3,915.35
ORITANI FINL CORP DEL	68633D103	1,215.00	02/26/2015	SYSTEMATIC	8.51	17,324.93
OUTERWALL INC	690070107	50.00	01/27/2015	SYSTEMATIC	0.35	3,161.74
OWENS & MINOR INC	690732102	170.00	06/30/2015	SYSTEMATIC	1.19	5,822.15
OWENS & MINOR INC	690732102	45.00	07/02/2015	SYSTEMATIC	0.32	1,546.68
OWENS & MINOR INC	690732102	380.00	07/01/2015	SYSTEMATIC	2.66	13,089.66
OWENS ILL INC	690768403	780.00	04/14/2015	SYSTEMATIC	5.46	19,120.17
OWENS ILL INC	690768403	90.00	04/15/2015	SYSTEMATIC	0.63	2,201.28

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PAREXEL INTERNATIONAL CORP	699462107	40.00	10/26/2015	SYSTEMATIC	0.28	2,486.43
PARKER DRILLING CO	701081101	655.00	04/15/2015	SYSTEMATIC	4.59	2,600.45
PARKER DRILLING CO	701081101	1,120.00	04/16/2015	SYSTEMATIC	7.84	4,492.82
PARKER DRILLING CO	701081101	1,055.00	04/17/2015	SYSTEMATIC	7.39	4,420.44
PARKER DRILLING CO	701081101	1,175.00	12/16/2015	SYSTEMATIC	8.23	2,717.25
PARKER DRILLING CO	701081101	2,560.00	04/14/2015	SYSTEMATIC	17.92	10,089.19
PARKWAY PPTYS INC	70159Q104	305.00	02/26/2015	SYSTEMATIC	2.14	5,482.96
PARKWAY PPTYS INC	70159Q104	915.00	02/27/2015	SYSTEMATIC	6.41	16,276.03
PATTERSON COS INC	703395103	330.00	04/14/2015	SYSTEMATIC	2.31	15,890.97
PATTERSON COS INC	703395103	100.00	04/15/2015	SYSTEMATIC	0.70	4,842.72
PATTERSON UTI ENERGY INC	703481101	1,190.00	09/16/2015	SYSTEMATIC	8.33	16,669.17
PATTERSON UTI ENERGY INC	703481101	80.00	09/17/2015	SYSTEMATIC	0.56	1,130.93
PDL BIOPHARMA INC	69329Y104	675.00	10/26/2015	SYSTEMATIC	4.73	3,179.94
PDL BIOPHARMA INC	69329Y104	190.00	07/02/2015	SYSTEMATIC	1.33	1,222.43
PDL BIOPHARMA INC	69329Y104	1,045.00	12/16/2015	SYSTEMATIC	7.32	3,795.64
PDL BIOPHARMA INC	69329Y104	350.00	08/04/2015	SYSTEMATIC	2.45	2,022.31
PDL BIOPHARMA INC	69329Y104	1,470.00	06/30/2015	SYSTEMATIC	10.29	9,596.73
PDL BIOPHARMA INC	69329Y104	1,420.00	07/01/2015	SYSTEMATIC	9.94	9,329.78
PEABODY ENERGY CORP	704549104	3,690.00	06/30/2015	SYSTEMATIC	25.83	8,783.49
PEABODY ENERGY CORP	704549104	445.00	05/18/2015	SYSTEMATIC	3.12	2,039.51
PEABODY ENERGY CORP	704549104	1,335.00	04/14/2015	SYSTEMATIC	9.35	6,910.43
PHARMERICA CORP	71714F104	290.00	06/30/2015	SYSTEMATIC	2.03	9,527.46
PHARMERICA CORP	71714F104	280.00	07/01/2015	SYSTEMATIC	1.96	9,269.69
PHARMERICA CORP	71714F104	60.00	07/02/2015	SYSTEMATIC	0.42	2,007.36
PHARMERICA CORP	71714F104	105.00	10/26/2015	SYSTEMATIC	0.74	3,120.06
PIER #1 INC	720279108	1,785.00	09/16/2015	SYSTEMATIC	12.50	18,193.99
PINNACLE FINANCIAL PARTNERS INC	72346Q104	65.00	03/04/2015	SYSTEMATIC	0.46	2,723.34
PINNACLE FINANCIAL PARTNERS INC	72346Q104	165.00	02/27/2015	SYSTEMATIC	1.16	6,700.42
PINNACLE FINANCIAL PARTNERS INC	72346Q104	150.00	02/26/2015	SYSTEMATIC	1.05	6,023.24
PINNACLE FINANCIAL PARTNERS INC	72346Q104	70.00	03/03/2015	SYSTEMATIC	0.49	2,891.03

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PINNACLE FINANCIAL PARTNERS INC	72346Q104	80.00	03/02/2015	SYSTEMATIC	0.56	3,267.09
PIONEER ENERGY SVCS CORP	723664108	2,305.00	08/04/2015	SYSTEMATIC	16.14	8,799.25
PIONEER ENERGY SVCS CORP	723664108	2,140.00	08/05/2015	SYSTEMATIC	14.98	7,887.40
PIONEER ENERGY SVCS CORP	723664108	1,030.00	08/06/2015	SYSTEMATIC	7.21	3,741.62
PIONEER ENERGY SVCS CORP	723664108	1,465.00	09/16/2015	SYSTEMATIC	10.26	3,685.53
PIONEER ENERGY SVCS CORP	723664108	1,195.00	12/16/2015	SYSTEMATIC	8.37	2,813.50
PIPER JAFFRAY COS	724078100	55.00	05/18/2015	SYSTEMATIC	0.39	2,703.45
PITNEY BOWES INC	724479100	810.00	04/14/2015	SYSTEMATIC	5.67	18,972.09
PITNEY BOWES INC	724479100	90.00	04/15/2015	SYSTEMATIC	0.63	2,136.85
PLANTRONICS INC NEW	727493108	250.00	07/01/2015	SYSTEMATIC	1.75	14,372.17
PLANTRONICS INC NEW	727493108	20.00	07/02/2015	SYSTEMATIC	0.14	1,136.88
PLANTRONICS INC NEW	727493108	80.00	06/30/2015	SYSTEMATIC	0.56	4,613.08
PLEXUS CORP	729132100	210.00	06/30/2015	SYSTEMATIC	1.47	9,380.42
PLEXUS CORP	729132100	235.00	07/01/2015	SYSTEMATIC	1.65	10,543.52
PLEXUS CORP	729132100	90.00	08/04/2015	SYSTEMATIC	0.63	3,436.26
PMC-SIERRA INC	69344F106	655.00	08/04/2015	SYSTEMATIC	4.59	4,475.97
PMC-SIERRA INC	69344F106	1,415.00	04/14/2015	SYSTEMATIC	9.91	13,003.05
PMC-SIERRA INC	69344F106	890.00	04/15/2015	SYSTEMATIC	6.23	8,228.48
POLYCOM INC	73172K104	175.00	08/04/2015	SYSTEMATIC	1.23	1,968.95
POPULAR INC	733174700	380.00	04/14/2015	SYSTEMATIC	2.66	13,301.95
POPULAR INC	733174700	220.00	04/15/2015	SYSTEMATIC	1.54	7,730.87
PREFERRED BK LOS ANGELES CA	740367404	25.00	10/26/2015	SYSTEMATIC	0.18	800.14
PREFERRED BK LOS ANGELES CA	740367404	45.00	10/27/2015	SYSTEMATIC	0.32	1,465.27
PREFERRED BK LOS ANGELES CA	740367404	65.00	10/28/2015	SYSTEMATIC	0.46	2,205.07
PREFERRED BK LOS ANGELES CA	740367404	105.00	10/29/2015	SYSTEMATIC	0.74	3,620.48
PREFERRED BK LOS ANGELES CA	740367404	205.00	10/30/2015	SYSTEMATIC	1.44	7,055.31
PROSPERITY BANCSHARES INC	743606105	400.00	04/14/2015	SYSTEMATIC	2.80	20,965.20
PS BUSINESS PKS INC CALIF	69360J107	155.00	06/30/2015	SYSTEMATIC	1.09	11,385.43
PS BUSINESS PKS INC CALIF	69360J107	120.00	07/01/2015	SYSTEMATIC	0.84	8,768.71
QEP RES INC	74733V100	1,535.00	08/04/2015	SYSTEMATIC	10.75	21,384.46

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
QLOGIC CORP	747277101	710.00	01/27/2015	SYSTEMATIC	4.97	9,411.69
QLOGIC CORP	747277101	835.00	01/28/2015	SYSTEMATIC	5.85	11,032.61
QLOGIC CORP	747277101	435.00	08/04/2015	SYSTEMATIC	3.05	4,977.10
QUAD / GRAPHICS INC CL A	747301109	395.00	12/16/2015	SYSTEMATIC	2.77	3,669.29
QUAD / GRAPHICS INC CL A	747301109	1,005.00	05/18/2015	SYSTEMATIC	7.04	20,600.50
QUAD / GRAPHICS INC CL A	747301109	175.00	08/04/2015	SYSTEMATIC	1.23	2,803.00
QUAD / GRAPHICS INC CL A	747301109	255.00	12/18/2015	SYSTEMATIC	1.79	2,373.12
QUAD / GRAPHICS INC CL A	747301109	70.00	08/05/2015	SYSTEMATIC	0.49	1,148.91
QUAD / GRAPHICS INC CL A	747301109	255.00	12/17/2015	SYSTEMATIC	1.79	2,288.29
QUALITY SYS INC	747582104	350.00	08/04/2015	SYSTEMATIC	2.45	4,425.64
QUANEX BUILDING PRODUCTS	747619104	730.00	02/27/2015	SYSTEMATIC	5.11	14,335.74
QUANEX BUILDING PRODUCTS	747619104	350.00	02/26/2015	SYSTEMATIC	2.45	6,843.69
QUANTA SVCS INC	74762E102	940.00	12/16/2015	SYSTEMATIC	6.58	18,892.32
REGIS CORP MINN	758932107	315.00	09/16/2015	SYSTEMATIC	2.21	3,709.44
RELIANCE STEEL & ALUMINUM CO	759509102	235.00	09/16/2015	SYSTEMATIC	1.65	13,591.37
RELIANCE STEEL & ALUMINUM CO	759509102	75.00	09/17/2015	SYSTEMATIC	0.53	4,226.89
RENAISSANCE RE HLDGS LTD	G7496G103	50.00	04/15/2015	SYSTEMATIC	0.35	5,091.44
RENAISSANCE RE HLDGS LTD	G7496G103	160.00	04/14/2015	SYSTEMATIC	1.12	16,140.02
RENT A CTR INC NEW	76009N100	225.00	08/04/2015	SYSTEMATIC	1.58	5,974.17
RENT A CTR INC NEW	76009N100	530.00	08/05/2015	SYSTEMATIC	3.71	14,322.50
RENT A CTR INC NEW	76009N100	530.00	12/16/2015	SYSTEMATIC	3.71	8,198.38
RESOURCES CONNECTION INC	76122Q105	550.00	01/28/2015	SYSTEMATIC	3.85	9,494.32
RESOURCES CONNECTION INC	76122Q105	110.00	05/18/2015	SYSTEMATIC	0.77	1,808.20
RESOURCES CONNECTION INC	76122Q105	630.00	01/27/2015	SYSTEMATIC	4.41	10,901.46
RLJ LODGING TR COM	74965L101	830.00	12/16/2015	SYSTEMATIC	5.81	18,658.94
ROFIN SINAR TECHNOLOGIES INC	775043102	20.00	01/27/2015	SYSTEMATIC	0.14	530.02
ROFIN SINAR TECHNOLOGIES INC	775043102	130.00	09/17/2015	SYSTEMATIC	0.91	3,262.83
ROFIN SINAR TECHNOLOGIES INC	775043102	55.00	09/18/2015	SYSTEMATIC	0.39	1,405.64
ROFIN SINAR TECHNOLOGIES INC	775043102	375.00	09/16/2015	SYSTEMATIC	2.63	9,305.57
ROFIN SINAR TECHNOLOGIES INC	775043102	170.00	02/02/2015	SYSTEMATIC	1.19	4,724.40

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ROFIN SINAR TECHNOLOGIES INC	775043102	135.00	01/30/2015	SYSTEMATIC	0.95	3,713.10
ROFIN SINAR TECHNOLOGIES INC	775043102	200.00	01/29/2015	SYSTEMATIC	1.40	5,511.26
ROFIN SINAR TECHNOLOGIES INC	775043102	65.00	09/21/2015	SYSTEMATIC	0.46	1,683.67
ROFIN SINAR TECHNOLOGIES INC	775043102	250.00	01/28/2015	SYSTEMATIC	1.75	6,808.70
ROFIN SINAR TECHNOLOGIES INC	775043102	125.00	12/16/2015	SYSTEMATIC	0.88	3,255.95
ROFIN SINAR TECHNOLOGIES INC	775043102	105.00	09/22/2015	SYSTEMATIC	0.74	2,784.26
ROGERS CORP	775133101	30.00	05/18/2015	SYSTEMATIC	0.21	2,131.71
ROVI CORP	779376102	455.00	08/04/2015	SYSTEMATIC	3.19	5,815.76
ROVI CORP	779376102	1,150.00	04/14/2015	SYSTEMATIC	8.05	21,009.50
ROWAN COMPANIES PLC	G7665A101	270.00	05/19/2015	SYSTEMATIC	1.89	6,363.20
ROWAN COMPANIES PLC	G7665A101	645.00	05/18/2015	SYSTEMATIC	4.52	15,518.63
ROWAN COMPANIES PLC	G7665A101	1,050.00	12/16/2015	SYSTEMATIC	7.35	18,618.26
RR DONNELLEY & SONS CO	257867101	190.00	12/16/2015	SYSTEMATIC	1.33	2,820.14
RUBY TUESDAY INC	781182100	235.00	08/10/2015	SYSTEMATIC	1.65	1,761.80
RUBY TUESDAY INC	781182100	500.00	09/16/2015	SYSTEMATIC	3.50	3,221.52
RUBY TUESDAY INC	781182100	500.00	10/26/2015	SYSTEMATIC	3.50	2,738.14
RUBY TUESDAY INC	781182100	670.00	08/07/2015	SYSTEMATIC	4.69	4,932.81
RUBY TUESDAY INC	781182100	785.00	08/06/2015	SYSTEMATIC	5.50	5,741.17
RUBY TUESDAY INC	781182100	270.00	08/05/2015	SYSTEMATIC	1.89	1,970.20
RUBY TUESDAY INC	781182100	100.00	08/04/2015	SYSTEMATIC	0.70	717.18
RUBY TUESDAY INC	781182100	940.00	01/27/2015	SYSTEMATIC	6.58	5,875.00
RUBY TUESDAY INC	781182100	975.00	01/29/2015	SYSTEMATIC	6.83	6,172.34
RUBY TUESDAY INC	781182100	1,080.00	01/28/2015	SYSTEMATIC	7.56	6,842.23
RUBY TUESDAY INC	781182100	310.00	01/30/2015	SYSTEMATIC	2.17	2,005.36
RUDOPH TECHNOLOGIES INC	781270103	275.00	12/18/2015	SYSTEMATIC	1.93	3,894.24
RUDOPH TECHNOLOGIES INC	781270103	490.00	12/17/2015	SYSTEMATIC	3.43	6,965.59
RUDOPH TECHNOLOGIES INC	781270103	535.00	12/16/2015	SYSTEMATIC	3.75	7,840.90
RUTHS CHRIS STEAK HSE INC	783332109	255.00	04/14/2015	SYSTEMATIC	1.79	3,974.86
RUTHS CHRIS STEAK HSE INC	783332109	135.00	05/18/2015	SYSTEMATIC	0.95	1,953.75
RUTHS CHRIS STEAK HSE INC	783332109	265.00	04/20/2015	SYSTEMATIC	1.86	4,175.16

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
RUTHS CHRIS STEAK HSE INC	783332109	295.00	04/17/2015	SYSTEMATIC	2.07	4,618.05
RUTHS CHRIS STEAK HSE INC	783332109	60.00	04/16/2015	SYSTEMATIC	0.42	943.27
RUTHS CHRIS STEAK HSE INC	783332109	450.00	04/15/2015	SYSTEMATIC	3.15	6,988.64
S & T BANCORP INC	783859101	130.00	04/15/2015	SYSTEMATIC	0.91	3,725.60
S & T BANCORP INC	783859101	80.00	04/21/2015	SYSTEMATIC	0.56	2,298.45
S & T BANCORP INC	783859101	105.00	04/14/2015	SYSTEMATIC	0.74	3,002.35
S & T BANCORP INC	783859101	70.00	05/18/2015	SYSTEMATIC	0.49	1,877.03
S & T BANCORP INC	783859101	30.00	04/17/2015	SYSTEMATIC	0.21	864.71
S & T BANCORP INC	783859101	110.00	04/22/2015	SYSTEMATIC	0.77	3,139.34
S & T BANCORP INC	783859101	225.00	04/20/2015	SYSTEMATIC	1.58	6,508.03
S & T BANCORP INC	783859101	45.00	04/16/2015	SYSTEMATIC	0.32	1,292.55
SAFETY INS GROUP INC	78648T100	35.00	04/16/2015	SYSTEMATIC	0.25	2,090.92
SAFETY INS GROUP INC	78648T100	50.00	04/17/2015	SYSTEMATIC	0.35	3,004.32
SAFETY INS GROUP INC	78648T100	30.00	04/20/2015	SYSTEMATIC	0.21	1,804.23
SAFETY INS GROUP INC	78648T100	75.00	04/21/2015	SYSTEMATIC	0.53	4,521.53
SAFETY INS GROUP INC	78648T100	40.00	04/14/2015	SYSTEMATIC	0.28	2,371.90
SAFETY INS GROUP INC	78648T100	80.00	04/22/2015	SYSTEMATIC	0.56	4,799.99
SAFETY INS GROUP INC	78648T100	40.00	04/15/2015	SYSTEMATIC	0.28	2,383.73
SANDERSON FARMS INC	800013104	40.00	04/14/2015	SYSTEMATIC	0.28	3,091.48
SANMINA CORP	801056102	30.00	05/19/2015	SYSTEMATIC	0.21	649.29
SANMINA CORP	801056102	130.00	05/18/2015	SYSTEMATIC	0.91	2,779.32
SAUL CENTERS INC	804395101	110.00	01/28/2015	SYSTEMATIC	0.77	6,450.90
SAUL CENTERS INC	804395101	35.00	01/27/2015	SYSTEMATIC	0.25	2,030.50
SAUL CENTERS INC	804395101	10.00	05/19/2015	SYSTEMATIC	0.07	521.09
SAUL CENTERS INC	804395101	30.00	01/29/2015	SYSTEMATIC	0.21	1,760.38
SAUL CENTERS INC	804395101	70.00	01/30/2015	SYSTEMATIC	0.49	4,157.70
SAUL CENTERS INC	804395101	50.00	05/18/2015	SYSTEMATIC	0.35	2,557.62
SAUL CENTERS INC	804395101	110.00	02/02/2015	SYSTEMATIC	0.77	6,618.12
SCHNITZER STEEL INDS INC CL A	806882106	130.00	08/04/2015	SYSTEMATIC	0.91	2,123.34
SCHNITZER STEEL INDS INC CL A	806882106	310.00	01/27/2015	SYSTEMATIC	2.17	5,248.15

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SCHOLASTIC CORP	807066105	60.00	08/04/2015	SYSTEMATIC	0.42	2,578.69
SCHOLASTIC CORP	807066105	80.00	08/07/2015	SYSTEMATIC	0.56	3,442.12
SCHOLASTIC CORP	807066105	80.00	08/05/2015	SYSTEMATIC	0.56	3,442.52
SCHOLASTIC CORP	807066105	250.00	08/06/2015	SYSTEMATIC	1.75	10,750.38
SCHULMAN A INC	808194104	45.00	05/18/2015	SYSTEMATIC	0.32	1,942.95
SEACOR HOLDINGS INC	811904101	115.00	04/14/2015	SYSTEMATIC	0.81	8,345.75
SEACOR HOLDINGS INC	811904101	75.00	04/16/2015	SYSTEMATIC	0.53	5,523.86
SEACOR HOLDINGS INC	811904101	70.00	04/17/2015	SYSTEMATIC	0.49	5,257.26
SEACOR HOLDINGS INC	811904101	30.00	04/15/2015	SYSTEMATIC	0.21	2,197.23
SELECT COMFORT CORP OC-CAP STK	81616X103	110.00	08/04/2015	SYSTEMATIC	0.77	2,819.93
SELECT COMFORT CORP OC-CAP STK	81616X103	70.00	05/18/2015	SYSTEMATIC	0.49	2,152.56
SELECT INCOME REIT	81618T100	15.00	05/19/2015	SYSTEMATIC	0.11	350.47
SELECT INCOME REIT	81618T100	90.00	05/18/2015	SYSTEMATIC	0.63	2,080.48
SELECT MED HLDGS CORP	81619Q105	50.00	10/27/2015	SYSTEMATIC	0.35	533.29
SELECT MED HLDGS CORP	81619Q105	225.00	09/16/2015	SYSTEMATIC	1.58	2,758.96
SELECT MED HLDGS CORP	81619Q105	195.00	10/26/2015	SYSTEMATIC	1.37	2,164.70
SELECTIVE INSURANCE GROUP INC	816300107	570.00	02/27/2015	SYSTEMATIC	3.99	15,913.09
SELECTIVE INSURANCE GROUP INC	816300107	195.00	02/26/2015	SYSTEMATIC	1.37	5,402.64
SENIOR HOUSING PROP TRUST	81721M109	90.00	04/15/2015	SYSTEMATIC	0.63	1,939.15
SENIOR HOUSING PROP TRUST	81721M109	870.00	04/14/2015	SYSTEMATIC	6.09	18,790.10
SENIOR HOUSING PROP TRUST	81721M109	115.00	05/18/2015	SYSTEMATIC	0.81	2,275.76
SENIOR HOUSING PROP TRUST	81721M109	265.00	12/16/2015	SYSTEMATIC	1.86	3,699.90
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	65.00	05/18/2015	SYSTEMATIC	0.46	2,030.25
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	25.00	04/17/2015	SYSTEMATIC	0.18	881.27
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	60.00	04/22/2015	SYSTEMATIC	0.42	2,113.43
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	275.00	04/21/2015	SYSTEMATIC	1.93	9,861.87
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	20.00	04/20/2015	SYSTEMATIC	0.14	700.27
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	95.00	04/15/2015	SYSTEMATIC	0.67	3,245.72
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	85.00	04/14/2015	SYSTEMATIC	0.60	2,860.30
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	50.00	04/16/2015	SYSTEMATIC	0.35	1,723.90

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SHOE CARNIVAL INC	824889109	135.00	05/21/2015	SYSTEMATIC	0.95	3,871.49
SHOE CARNIVAL INC	824889109	110.00	10/26/2015	SYSTEMATIC	0.77	2,609.07
SHOE CARNIVAL INC	824889109	140.00	05/20/2015	SYSTEMATIC	0.98	3,905.87
SHOE CARNIVAL INC	824889109	35.00	05/18/2015	SYSTEMATIC	0.25	980.79
SHOE CARNIVAL INC	824889109	85.00	05/19/2015	SYSTEMATIC	0.60	2,366.33
SHOE CARNIVAL INC	824889109	395.00	05/22/2015	SYSTEMATIC	2.77	11,347.10
SHORETEL INC	825211105	1,425.00	04/17/2015	SYSTEMATIC	9.98	9,984.81
SHORETEL INC	825211105	640.00	04/16/2015	SYSTEMATIC	4.48	4,548.34
SHORETEL INC	825211105	605.00	04/15/2015	SYSTEMATIC	4.24	4,287.39
SHORETEL INC	825211105	305.00	04/14/2015	SYSTEMATIC	2.14	2,151.34
SIERRA WIRELESS INC	826516106	70.00	05/18/2015	SYSTEMATIC	0.49	2,342.75
SIERRA WIRELESS INC	826516106	280.00	02/26/2015	SYSTEMATIC	1.96	10,502.52
SIERRA WIRELESS INC	826516106	285.00	02/27/2015	SYSTEMATIC	2.00	10,809.97
SIGMA DESIGNS INC	826565103	625.00	10/26/2015	SYSTEMATIC	4.38	5,422.88
SIGMA DESIGNS INC	826565103	880.00	12/16/2015	SYSTEMATIC	6.16	5,662.18
SIGMA DESIGNS INC	826565103	415.00	10/29/2015	SYSTEMATIC	2.91	3,674.80
SIGMA DESIGNS INC	826565103	810.00	10/27/2015	SYSTEMATIC	5.67	7,068.84
SIGMA DESIGNS INC	826565103	440.00	10/28/2015	SYSTEMATIC	3.08	3,984.42
SILGAN HOLDINGS INC	827048109	265.00	04/15/2015	SYSTEMATIC	1.86	15,334.12
SILGAN HOLDINGS INC	827048109	95.00	04/14/2015	SYSTEMATIC	0.67	5,513.70
SILICON LABORATORIES INC	826919102	360.00	12/16/2015	SYSTEMATIC	2.52	18,785.44
SILVER STANDARD RESOURCES INC	82823L106	1,080.00	04/14/2015	SYSTEMATIC	7.56	5,447.12
SILVER STANDARD RESOURCES INC	82823L106	1,510.00	04/16/2015	SYSTEMATIC	10.57	7,859.31
SILVER STANDARD RESOURCES INC	82823L106	1,360.00	04/15/2015	SYSTEMATIC	9.52	7,174.73
SONOCO PRODS CO	835495102	15.00	07/02/2015	SYSTEMATIC	0.11	655.09
SONOCO PRODS CO	835495102	130.00	07/01/2015	SYSTEMATIC	0.91	5,739.60
SONOCO PRODS CO	835495102	310.00	06/30/2015	SYSTEMATIC	2.17	13,679.98
SOUTH JERSEY INDUSTRIES	838518108	875.00	12/16/2015	SYSTEMATIC	6.13	18,900.45
SOUTHWEST GAS CORP	844895102	95.00	02/26/2015	SYSTEMATIC	0.67	5,434.72
SOUTHWEST GAS CORP	844895102	95.00	03/02/2015	SYSTEMATIC	0.67	5,488.93

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SOUTHWEST GAS CORP	844895102	145.00	06/30/2015	SYSTEMATIC	1.02	7,728.21
SOUTHWEST GAS CORP	844895102	75.00	07/01/2015	SYSTEMATIC	0.53	4,031.68
SOUTHWEST GAS CORP	844895102	100.00	07/02/2015	SYSTEMATIC	0.70	5,356.79
SOUTHWEST GAS CORP	844895102	65.00	07/06/2015	SYSTEMATIC	0.46	3,469.05
SOUTHWEST GAS CORP	844895102	180.00	02/27/2015	SYSTEMATIC	1.26	10,420.13
SOUTHWEST GAS CORP	844895102	365.00	12/16/2015	SYSTEMATIC	2.56	18,724.25
SPARTANNASH CO	847215100	360.00	07/02/2015	SYSTEMATIC	2.52	11,985.60
SPARTANNASH CO	847215100	275.00	12/16/2015	SYSTEMATIC	1.93	6,030.05
SPARTANNASH CO	847215100	80.00	06/30/2015	SYSTEMATIC	0.56	2,590.23
SPARTANNASH CO	847215100	180.00	07/01/2015	SYSTEMATIC	1.26	6,027.76
SPOK HLDGS INC	84863T106	70.00	05/18/2015	SYSTEMATIC	0.49	1,202.95
SPOK HLDGS INC	84863T106	110.00	05/19/2015	SYSTEMATIC	0.77	1,916.32
SPOK HLDGS INC	84863T106	50.00	05/20/2015	SYSTEMATIC	0.35	869.78
SPX CORP	784635104	45.00	08/04/2015	SYSTEMATIC	0.32	3,002.27
STAGE STORES INC	85254C305	490.00	05/18/2015	SYSTEMATIC	3.43	9,580.60
STAGE STORES INC	85254C305	105.00	08/04/2015	SYSTEMATIC	0.74	1,831.86
STAGE STORES INC	85254C305	535.00	09/16/2015	SYSTEMATIC	3.75	5,536.36
STAGE STORES INC	85254C305	560.00	05/19/2015	SYSTEMATIC	3.92	10,752.88
STEEL DYNAMICS INC	858119100	15.00	10/27/2015	SYSTEMATIC	0.11	273.44
STEEL DYNAMICS INC	858119100	145.00	10/26/2015	SYSTEMATIC	1.02	2,590.40
STEEL DYNAMICS INC	858119100	245.00	01/27/2015	SYSTEMATIC	1.72	4,313.28
STEPAN CO	858586100	50.00	08/04/2015	SYSTEMATIC	0.35	2,415.48
STRAYER EDUCATION INC	863236105	75.00	02/26/2015	SYSTEMATIC	0.53	4,630.60
STRAYER EDUCATION INC	863236105	95.00	05/18/2015	SYSTEMATIC	0.67	4,568.86
SUCAMPO PHARMACEUTICALS INC CL A	864909106	295.00	10/26/2015	SYSTEMATIC	2.07	5,081.12
SUCAMPO PHARMACEUTICALS INC CL A	864909106	75.00	10/27/2015	SYSTEMATIC	0.53	1,303.40
SUCAMPO PHARMACEUTICALS INC CL A	864909106	240.00	05/18/2015	SYSTEMATIC	1.68	3,654.44
SUCAMPO PHARMACEUTICALS INC CL A	864909106	795.00	04/15/2015	SYSTEMATIC	5.57	15,968.83
SUCAMPO PHARMACEUTICALS INC CL A	864909106	360.00	04/14/2015	SYSTEMATIC	2.52	7,136.25
SUPERIOR ENERGY SVCS INC	868157108	205.00	09/16/2015	SYSTEMATIC	1.44	2,802.03

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SUPERIOR ENERGY SVCS INC	868157108	210.00	08/04/2015	SYSTEMATIC	1.47	3,815.74
SUPERIOR INDS INTL INC	868168105	110.00	12/18/2015	SYSTEMATIC	0.77	2,012.18
SUPERIOR INDS INTL INC	868168105	115.00	12/16/2015	SYSTEMATIC	0.81	2,089.43
SUPERIOR INDS INTL INC	868168105	290.00	12/17/2015	SYSTEMATIC	2.03	5,213.48
SUPERIOR INDS INTL INC	868168105	225.00	12/21/2015	SYSTEMATIC	1.58	4,169.23
SUPERVALU INC	868536103	330.00	10/26/2015	SYSTEMATIC	2.31	2,301.86
SUPERVALU INC	868536103	555.00	05/18/2015	SYSTEMATIC	3.89	5,027.91
SURMODICS INC	868873100	150.00	05/26/2015	SYSTEMATIC	1.05	3,889.53
SURMODICS INC	868873100	85.00	05/22/2015	SYSTEMATIC	0.60	2,173.24
SURMODICS INC	868873100	45.00	05/18/2015	SYSTEMATIC	0.32	1,094.48
SURMODICS INC	868873100	120.00	05/20/2015	SYSTEMATIC	0.84	2,989.55
SURMODICS INC	868873100	315.00	05/27/2015	SYSTEMATIC	2.21	8,148.77
SURMODICS INC	868873100	85.00	05/19/2015	SYSTEMATIC	0.60	2,110.86
SURMODICS INC	868873100	60.00	05/21/2015	SYSTEMATIC	0.42	1,536.27
SYNAPTICS INC	87157D109	250.00	08/04/2015	SYSTEMATIC	1.75	19,798.80
SYNNEX CORP	87162W100	205.00	12/16/2015	SYSTEMATIC	1.44	18,689.82
TALMER BANCORP INC	87482X101	145.00	02/26/2015	SYSTEMATIC	1.02	1,980.46
TALMER BANCORP INC	87482X101	290.00	02/27/2015	SYSTEMATIC	2.03	4,034.07
TALMER BANCORP INC	87482X101	415.00	03/02/2015	SYSTEMATIC	2.91	5,820.21
TALMER BANCORP INC	87482X101	355.00	03/03/2015	SYSTEMATIC	2.49	5,010.23
TALMER BANCORP INC	87482X101	365.00	03/04/2015	SYSTEMATIC	2.56	5,167.20
TELETECH HOLDINGS INC	879939106	235.00	10/26/2015	SYSTEMATIC	1.65	6,745.94
TELETECH HOLDINGS INC	879939106	250.00	10/27/2015	SYSTEMATIC	1.75	7,248.00
TERADATA CORP DEL	88076W103	610.00	09/16/2015	SYSTEMATIC	4.27	18,034.97
TERADYNE INC	880770102	935.00	12/16/2015	SYSTEMATIC	6.55	18,959.73
TEREX CORP NEW	880779103	135.00	08/04/2015	SYSTEMATIC	0.95	2,964.13
TEREX CORP NEW	880779103	155.00	01/27/2015	SYSTEMATIC	1.09	3,612.56
TESSERA TECHNOLOGIES INC	88164L100	525.00	04/14/2015	SYSTEMATIC	3.68	21,461.09
TESSERA TECHNOLOGIES INC	88164L100	65.00	08/04/2015	SYSTEMATIC	0.46	2,277.35
THOMPSON CREEK METALS CO INC	884768102	2,845.00	05/19/2015	SYSTEMATIC	19.92	3,429.79

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
THOMPSON CREEK METALS CO INC	884768102	3,310.00	01/27/2015	SYSTEMATIC	23.17	4,200.39
THOMPSON CREEK METALS CO INC	884768102	2,370.00	05/18/2015	SYSTEMATIC	16.59	2,796.55
TIDEWATER INC	886423102	45.00	04/15/2015	SYSTEMATIC	0.32	1,127.80
TIDEWATER INC	886423102	110.00	04/14/2015	SYSTEMATIC	0.77	2,740.49
TIDEWATER INC	886423102	155.00	02/27/2015	SYSTEMATIC	1.09	4,380.97
TIDEWATER INC	886423102	570.00	02/26/2015	SYSTEMATIC	3.99	16,082.78
TILLYS INC	886885102	250.00	05/26/2015	SYSTEMATIC	1.75	3,555.65
TILLYS INC	886885102	360.00	05/27/2015	SYSTEMATIC	2.52	5,185.42
TILLYS INC	886885102	455.00	05/22/2015	SYSTEMATIC	3.19	6,416.51
TILLYS INC	886885102	160.00	05/21/2015	SYSTEMATIC	1.12	2,238.06
TILLYS INC	886885102	90.00	05/20/2015	SYSTEMATIC	0.63	1,229.85
TILLYS INC	886885102	145.00	05/19/2015	SYSTEMATIC	1.02	1,965.78
TILLYS INC	886885102	85.00	05/18/2015	SYSTEMATIC	0.60	1,146.92
TIMKEN CO	887389104	155.00	05/19/2015	SYSTEMATIC	1.09	6,307.91
TIMKEN CO	887389104	85.00	08/04/2015	SYSTEMATIC	0.60	2,796.78
TIMKEN CO	887389104	370.00	05/18/2015	SYSTEMATIC	2.59	14,978.30
TRICO BANCSHARES	896095106	585.00	08/04/2015	SYSTEMATIC	4.10	14,250.55
TRIPLE-S MGMT CORP	896749108	110.00	08/05/2015	SYSTEMATIC	0.77	2,363.52
TRIPLE-S MGMT CORP	896749108	310.00	02/26/2015	SYSTEMATIC	2.17	5,783.89
TRIPLE-S MGMT CORP	896749108	15.00	08/04/2015	SYSTEMATIC	0.11	314.21
TRIPLE-S MGMT CORP	896749108	35.00	08/06/2015	SYSTEMATIC	0.25	758.75
TRIUMPH GROUP INC NEW	896818101	35.00	08/04/2015	SYSTEMATIC	0.25	1,916.63
TRIUMPH GROUP INC NEW	896818101	20.00	10/27/2015	SYSTEMATIC	0.14	867.52
TRIUMPH GROUP INC NEW	896818101	85.00	10/26/2015	SYSTEMATIC	0.60	3,559.40
TRUEBLUE INC	89785X101	570.00	08/06/2015	SYSTEMATIC	3.99	14,572.96
TRUEBLUE INC	89785X101	130.00	08/04/2015	SYSTEMATIC	0.91	3,399.71
TRUEBLUE INC	89785X101	75.00	08/05/2015	SYSTEMATIC	0.53	1,950.79
TSAKOS ENERGY NAVIGATION LTD	G9108L108	365.00	12/16/2015	SYSTEMATIC	2.56	2,598.47
TSAKOS ENERGY NAVIGATION LTD	G9108L108	210.00	10/29/2015	SYSTEMATIC	1.47	1,867.99
TSAKOS ENERGY NAVIGATION LTD	G9108L108	710.00	10/26/2015	SYSTEMATIC	4.97	6,312.79

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TSAKOS ENERGY NAVIGATION LTD	G9108L108	860.00	10/27/2015	SYSTEMATIC	6.02	7,644.22
TSAKOS ENERGY NAVIGATION LTD	G9108L108	390.00	10/28/2015	SYSTEMATIC	2.73	3,496.02
TTM TECHNOLOGIES	87305R109	2,330.00	05/18/2015	SYSTEMATIC	16.31	21,570.93
TTM TECHNOLOGIES	87305R109	215.00	08/04/2015	SYSTEMATIC	1.51	1,976.30
TUPPERWARE CORP	899896104	285.00	09/16/2015	SYSTEMATIC	2.00	14,586.36
TUPPERWARE CORP	899896104	60.00	09/17/2015	SYSTEMATIC	0.42	3,075.32
TUTOR PERINI CORP	901109108	155.00	10/27/2015	SYSTEMATIC	1.09	2,533.30
TUTOR PERINI CORP	901109108	125.00	10/26/2015	SYSTEMATIC	0.88	1,998.60
TWO HBRS INVT CORP	90187B101	1,830.00	08/05/2015	SYSTEMATIC	12.81	18,748.99
TWO HBRS INVT CORP	90187B101	180.00	08/04/2015	SYSTEMATIC	1.26	1,818.80
TWO HBRS INVT CORP	90187B101	325.00	12/16/2015	SYSTEMATIC	2.28	2,637.13
U S PHYSICAL THERAPY INC	90337L108	80.00	04/20/2015	SYSTEMATIC	0.56	3,903.01
U S PHYSICAL THERAPY INC	90337L108	55.00	04/17/2015	SYSTEMATIC	0.39	2,673.85
U S PHYSICAL THERAPY INC	90337L108	165.00	04/16/2015	SYSTEMATIC	1.16	8,038.15
U S PHYSICAL THERAPY INC	90337L108	35.00	04/15/2015	SYSTEMATIC	0.25	1,676.91
U S PHYSICAL THERAPY INC	90337L108	100.00	04/14/2015	SYSTEMATIC	0.70	4,822.30
UIL HLDGS CORP	902748102	360.00	01/27/2015	SYSTEMATIC	2.52	16,735.57
UIL HLDGS CORP	902748102	75.00	01/28/2015	SYSTEMATIC	0.53	3,554.70
UIL HLDGS CORP	902748102	70.00	02/26/2015	SYSTEMATIC	0.49	2,972.49
UMPQUA HLDGS CORP	904214103	1,125.00	08/04/2015	SYSTEMATIC	7.88	20,121.87
UNIVERSAL ELECTRONICS INC	913483103	100.00	05/18/2015	SYSTEMATIC	0.70	4,991.00
UNIVERSAL FOREST PRODUCTS INC	913543104	105.00	12/16/2015	SYSTEMATIC	0.74	7,520.85
UNIVERSAL FOREST PRODUCTS INC	913543104	165.00	12/17/2015	SYSTEMATIC	1.16	11,728.09
URBAN OUTFITTERS INC	917047102	175.00	12/16/2015	SYSTEMATIC	1.23	3,943.38
URBAN OUTFITTERS INC	917047102	20.00	10/27/2015	SYSTEMATIC	0.14	563.62
URBAN OUTFITTERS INC	917047102	75.00	10/26/2015	SYSTEMATIC	0.53	2,130.47
URBAN OUTFITTERS INC	917047102	585.00	09/16/2015	SYSTEMATIC	4.10	17,653.55
US STEEL CORP	912909108	325.00	09/16/2015	SYSTEMATIC	2.28	4,589.41
US STEEL CORP	912909108	175.00	01/27/2015	SYSTEMATIC	1.23	3,829.48
USANA INC CDT-SHS	90328M107	25.00	10/26/2015	SYSTEMATIC	0.18	3,050.32

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
VAALCO ENERGY INC	91851C201	545.00	02/26/2015	SYSTEMATIC	3.82	2,791.17
VALIDUS HOLDINGS LTD	G9319H102	500.00	04/14/2015	SYSTEMATIC	3.50	20,847.80
VECTREN CORP	92240G101	210.00	04/15/2015	SYSTEMATIC	1.47	9,303.38
VECTREN CORP	92240G101	265.00	04/14/2015	SYSTEMATIC	1.86	11,585.54
VERIFONE HLDGS INC	92342Y109	705.00	12/16/2015	SYSTEMATIC	4.94	18,724.16
VISHAY INTERTECHNOLOGY	928298108	1,795.00	09/16/2015	SYSTEMATIC	12.57	17,801.49
VITAMIN SHOPPE INC	92849E101	515.00	09/16/2015	SYSTEMATIC	3.61	17,826.51
VONAGE HLDGS CORP	92886T201	845.00	05/18/2015	SYSTEMATIC	5.92	3,856.47
VONAGE HLDGS CORP	92886T201	1,305.00	05/19/2015	SYSTEMATIC	9.14	6,027.85
VONAGE HLDGS CORP	92886T201	810.00	05/20/2015	SYSTEMATIC	5.67	3,722.87
VONAGE HLDGS CORP	92886T201	1,685.00	05/21/2015	SYSTEMATIC	11.80	8,042.32
VONAGE HLDGS CORP	92886T201	20.00	05/22/2015	SYSTEMATIC	0.14	94.93
WABASH NATL CORP	929566107	610.00	04/14/2015	SYSTEMATIC	4.27	8,546.42
WABASH NATL CORP	929566107	805.00	04/15/2015	SYSTEMATIC	5.64	11,282.74
WABASH NATL CORP	929566107	80.00	04/16/2015	SYSTEMATIC	0.56	1,133.25
WABASH NATL CORP	929566107	225.00	10/26/2015	SYSTEMATIC	1.58	2,491.42
WABASH NATL CORP	929566107	60.00	10/27/2015	SYSTEMATIC	0.42	665.93
WADDELL & REED FINL INC CL A	930059100	20.00	10/27/2015	SYSTEMATIC	0.14	686.76
WADDELL & REED FINL INC CL A	930059100	460.00	08/04/2015	SYSTEMATIC	3.22	20,174.73
WADDELL & REED FINL INC CL A	930059100	85.00	10/26/2015	SYSTEMATIC	0.60	2,886.05
WASHINGTON FEDERAL INC	938824109	110.00	07/01/2015	SYSTEMATIC	0.77	2,636.69
WASHINGTON FEDERAL INC	938824109	490.00	12/16/2015	SYSTEMATIC	3.43	11,677.70
WASHINGTON FEDERAL INC	938824109	295.00	12/17/2015	SYSTEMATIC	2.07	7,011.38
WASHINGTON FEDERAL INC	938824109	740.00	06/30/2015	SYSTEMATIC	5.18	17,641.25
WATTS WATER TECHNOLOGIES INC	942749102	155.00	01/27/2015	SYSTEMATIC	1.09	9,065.43
WATTS WATER TECHNOLOGIES INC	942749102	105.00	01/28/2015	SYSTEMATIC	0.74	6,256.08
WATTS WATER TECHNOLOGIES INC	942749102	85.00	01/29/2015	SYSTEMATIC	0.60	5,087.93
WEBMD HEALTH CORP CL A COMMON	94770V102	165.00	09/16/2015	SYSTEMATIC	1.16	6,476.65
WEBMD HEALTH CORP CL A COMMON	94770V102	290.00	09/17/2015	SYSTEMATIC	2.03	11,262.15
WEIGHT WATCHERS INTL INC	948626106	770.00	01/27/2015	SYSTEMATIC	5.39	13,487.94

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
WEIGHT WATCHERS INTL INC	948626106	415.00	01/28/2015	SYSTEMATIC	2.91	7,210.67
WEIGHT WATCHERS INTL INC	948626106	665.00	04/14/2015	SYSTEMATIC	4.66	5,213.11
WEIGHT WATCHERS INTL INC	948626106	765.00	04/15/2015	SYSTEMATIC	5.36	6,195.66
WEINGARTEN RLTY INV SHS BEN INT	948741103	585.00	04/14/2015	SYSTEMATIC	4.10	20,490.40
WELLCARE HEALTH PLANS INC	94946T106	240.00	12/16/2015	SYSTEMATIC	1.68	19,172.64
WESCO INTERNATIONAL INC	95082P105	225.00	06/30/2015	SYSTEMATIC	1.58	16,206.19
WESCO INTERNATIONAL INC	95082P105	55.00	08/04/2015	SYSTEMATIC	0.39	3,318.39
WESCO INTERNATIONAL INC	95082P105	90.00	10/26/2015	SYSTEMATIC	0.63	4,051.52
WESCO INTERNATIONAL INC	95082P105	55.00	07/01/2015	SYSTEMATIC	0.39	3,966.02
WILEY JOHN & SONS INC CL A	968223206	345.00	04/14/2015	SYSTEMATIC	2.42	20,904.99
WILSHIRE BANCORP INC	97186T108	895.00	07/02/2015	SYSTEMATIC	6.27	11,434.17
WILSHIRE BANCORP INC	97186T108	335.00	06/30/2015	SYSTEMATIC	2.35	4,290.06
WILSHIRE BANCORP INC	97186T108	385.00	07/01/2015	SYSTEMATIC	2.70	4,961.52
WOLVERINE WORLD WIDE INC	978097103	30.00	10/27/2015	SYSTEMATIC	0.21	546.62
WOLVERINE WORLD WIDE INC	978097103	255.00	10/26/2015	SYSTEMATIC	1.79	4,773.98
WOLVERINE WORLD WIDE INC	978097103	470.00	05/18/2015	SYSTEMATIC	3.29	14,106.19
WOLVERINE WORLD WIDE INC	978097103	225.00	05/19/2015	SYSTEMATIC	1.58	6,768.76
WORLD FUEL SERVICES CORP	981475106	410.00	06/30/2015	SYSTEMATIC	2.87	20,158.54
WSFS FINANCIAL CORP	929328102	60.00	05/19/2015	SYSTEMATIC	0.42	4,515.08
WSFS FINANCIAL CORP	929328102	15.00	05/18/2015	SYSTEMATIC	0.11	1,117.92
WSFS FINANCIAL CORP	929328102	75.00	05/20/2015	SYSTEMATIC	0.53	5,619.12
WSFS FINANCIAL CORP	929328102	145.00	05/26/2015	SYSTEMATIC	1.02	3,680.31
WSFS FINANCIAL CORP	929328102	80.00	05/22/2015	SYSTEMATIC	0.56	2,009.13
WSFS FINANCIAL CORP	929328102	55.00	05/21/2015	SYSTEMATIC	0.39	4,147.55
XCERRA CORP	98400J108	555.00	08/04/2015	SYSTEMATIC	3.89	3,520.72
XCERRA CORP	98400J108	445.00	04/20/2015	SYSTEMATIC	3.12	4,374.03
XCERRA CORP	98400J108	445.00	04/17/2015	SYSTEMATIC	3.12	4,350.48
XCERRA CORP	98400J108	475.00	04/16/2015	SYSTEMATIC	3.33	4,624.95
XCERRA CORP	98400J108	445.00	04/15/2015	SYSTEMATIC	3.12	4,255.23
XCERRA CORP	98400J108	380.00	04/14/2015	SYSTEMATIC	2.66	3,627.50

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
YRC WORLDWIDE INC	984249607	1,180.00	09/16/2015	SYSTEMATIC	8.26	19,075.24
ZAGG INC	98884U108	460.00	09/17/2015	SYSTEMATIC	3.22	3,320.34
ZAGG INC	98884U108	420.00	09/18/2015	SYSTEMATIC	2.94	3,094.70
ZAGG INC	98884U108	470.00	09/21/2015	SYSTEMATIC	3.29	3,498.34
ZAGG INC	98884U108	785.00	09/22/2015	SYSTEMATIC	5.50	6,010.40
ZAGG INC	98884U108	430.00	09/16/2015	SYSTEMATIC	3.01	3,084.08
ZUMIEZ INC	989817101	240.00	10/26/2015	SYSTEMATIC	1.68	4,277.30
ZUMIEZ INC	989817101	120.00	05/18/2015	SYSTEMATIC	0.84	3,721.01
ZUMIEZ INC	989817101	85.00	08/04/2015	SYSTEMATIC	0.60	2,236.96
ZUMIEZ INC	989817101	235.00	12/16/2015	SYSTEMATIC	1.65	3,466.86
ZUMIEZ INC	989817101	60.00	10/27/2015	SYSTEMATIC	0.42	1,041.71
				TOTAL FOR: SYSTEMATIC	3,433.29	7,602,102.94
				Grand Total:	7,567.29	15,369,024.22

Schedule 4C

Annual Statement of the Franklin Regional Retirement System through the Month of December 2015

Equities Sold During Month - Equities defined as stocks or options

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
ADT CORP	00101J106	25.00	O'SHAUGHNESSY	01/15/2015	0.25	869.73	905.75	0.00	-36.02	0
ADT CORP	00101J106	92.00	O'SHAUGHNESSY	01/16/2015	0.92	3,214.93	3,333.16	0.00	-118.23	0
ADT CORP	00101J106	149.00	O'SHAUGHNESSY	01/28/2015	2.98	5,232.10	5,398.27	0.00	-166.17	0
ADT CORP	00101J106	854.00	O'SHAUGHNESSY	02/02/2015	8.54	30,437.42	30,940.42	0.00	-503.00	0
ALLSTATE CORP	020002101	186.00	O'SHAUGHNESSY	12/24/2015	3.72	11,452.99	13,066.50	0.00	-1,613.51	0
ALLSTATE CORP	020002101	384.00	O'SHAUGHNESSY	12/28/2015	7.68	23,632.84	26,976.00	0.00	-3,343.16	0
AMERICA MOVIL S A DE C V SPONS	02364W105	983.00	O'SHAUGHNESSY	04/17/2015	9.83	20,781.02	21,802.94	0.00	-1,021.92	0
AMERICA MOVIL S A DE C V SPONS	02364W105	2,169.00	O'SHAUGHNESSY	05/22/2015	43.38	44,503.37	48,108.42	0.00	-3,605.05	0
APPLE INC	037833100	77.00	O'SHAUGHNESSY	05/22/2015	1.54	10,048.53	8,499.26	1,549.27	0.00	0
APPLE INC	037833100	472.00	O'SHAUGHNESSY	06/19/2015	9.44	59,943.93	52,099.36	7,844.57	0.00	0
AT&T INC	00206R102	369.00	O'SHAUGHNESSY	02/12/2015	7.38	12,821.43	12,394.71	426.72	0.00	0
AT&T INC	00206R102	1,473.00	O'SHAUGHNESSY	03/20/2015	29.46	48,369.33	49,478.07	0.00	-1,108.74	0
AT&T INC	00206R102	683.00	O'SHAUGHNESSY	04/20/2015	13.66	22,426.16	22,941.97	0.00	-515.81	0
AT&T INC	00206R102	496.00	O'SHAUGHNESSY	04/23/2015	9.92	16,264.28	16,660.64	0.00	-396.36	0
AT&T INC	00206R102	190.00	O'SHAUGHNESSY	05/22/2015	1.90	6,530.97	6,382.10	148.87	0.00	0
AT&T INC	00206R102	1,042.00	O'SHAUGHNESSY	05/26/2015	10.42	36,016.06	35,000.78	1,015.28	0.00	0
AT&T INC	00206R102	1,289.00	O'SHAUGHNESSY	06/19/2015	25.78	44,321.96	43,297.51	1,024.45	0.00	0
AUTOZONE INC	053332102	12.00	O'SHAUGHNESSY	07/24/2015	0.12	8,078.36	7,429.32	649.04	0.00	0
AUTOZONE INC	053332102	26.00	O'SHAUGHNESSY	07/27/2015	0.26	17,513.86	16,096.86	1,417.00	0.00	0
BP PLC SPON ADR	055622104	760.00	O'SHAUGHNESSY	08/21/2015	15.20	26,791.86	28,971.20	0.00	-2,179.34	0
C H ROBINSON WORLDWIDE INC	12541W209	222.00	O'SHAUGHNESSY	06/19/2015	2.22	14,170.52	16,625.58	0.00	-2,455.06	0
C H ROBINSON WORLDWIDE INC	12541W209	204.00	O'SHAUGHNESSY	07/24/2015	2.04	13,311.48	15,277.56	0.00	-1,966.08	0
C H ROBINSON WORLDWIDE INC	12541W209	497.00	O'SHAUGHNESSY	07/24/2015	9.94	32,208.28	37,220.33	0.00	-5,012.05	0
C H ROBINSON WORLDWIDE INC	12541W209	628.00	O'SHAUGHNESSY	08/21/2015	12.56	43,796.91	47,030.92	0.00	-3,234.01	0
C H ROBINSON WORLDWIDE INC	12541W209	50.00	O'SHAUGHNESSY	08/21/2015	0.50	3,493.93	3,744.50	0.00	-250.57	0
C H ROBINSON WORLDWIDE INC	12541W209	237.00	O'SHAUGHNESSY	09/25/2015	4.74	15,865.81	17,748.93	0.00	-1,883.12	0
C H ROBINSON WORLDWIDE INC	12541W209	427.00	O'SHAUGHNESSY	09/28/2015	8.54	28,686.95	31,978.03	0.00	-3,291.08	0
C H ROBINSON WORLDWIDE INC	12541W209	42.00	O'SHAUGHNESSY	09/28/2015	0.42	2,806.65	3,145.38	0.00	-338.73	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
CAMERON INTL CORP	13342B105	4,110.00	O'SHAUGHNESSY	08/31/2015	82.20	246,379.27	197,746.17	48,633.10	0.00	0
CF INDS HLDGS INC	125269100	86.00	O'SHAUGHNESSY	01/15/2015	1.72	25,232.53	23,438.44	1,794.09	0.00	0
CF INDS HLDGS INC	125269100	71.00	O'SHAUGHNESSY	02/12/2015	1.42	20,972.28	19,350.34	1,621.94	0.00	0
CF INDS HLDGS INC	125269100	4.00	O'SHAUGHNESSY	03/20/2015	0.08	1,165.41	1,090.16	75.25	0.00	0
CF INDS HLDGS INC	125269100	21.00	O'SHAUGHNESSY	05/22/2015	0.42	6,473.13	5,723.34	749.79	0.00	0
CF INDS HLDGS INC	125269100	94.00	O'SHAUGHNESSY	06/16/2015	1.88	29,876.37	25,618.76	4,257.61	0.00	0
CF INDS HLDGS INC	125269100	324.00	O'SHAUGHNESSY	07/24/2015	6.48	21,083.04	17,660.59	3,422.45	0.00	0
CF INDS HLDGS INC	125269100	7.00	O'SHAUGHNESSY	08/24/2015	0.07	439.64	381.56	58.08	0.00	0
CF INDS HLDGS INC	125269100	35.00	O'SHAUGHNESSY	08/25/2015	0.35	2,146.30	1,907.78	238.52	0.00	0
CF INDS HLDGS INC	125269100	12.00	O'SHAUGHNESSY	08/26/2015	0.12	725.54	654.10	71.44	0.00	0
CF INDS HLDGS INC	125269100	76.00	O'SHAUGHNESSY	08/26/2015	0.76	4,314.84	4,142.61	172.23	0.00	0
CF INDS HLDGS INC	125269100	60.00	O'SHAUGHNESSY	08/27/2015	0.60	3,495.15	3,270.48	224.67	0.00	0
CF INDS HLDGS INC	125269100	401.00	O'SHAUGHNESSY	08/31/2015	4.01	22,181.79	21,857.71	324.08	0.00	0
CF INDS HLDGS INC	125269100	1,053.00	O'SHAUGHNESSY	09/25/2015	21.06	53,498.47	57,396.92	0.00	-3,898.45	0
CF INDS HLDGS INC	125269100	20.00	O'SHAUGHNESSY	10/23/2015	0.20	1,033.52	1,090.16	0.00	-56.64	0
CISCO SYS INC	17275R102	1,023.00	O'SHAUGHNESSY	10/23/2015	20.46	28,922.53	28,376.96	545.57	0.00	0
CIT GROUP INC	125581801	1,272.00	O'SHAUGHNESSY	11/27/2015	25.44	54,223.47	59,105.13	0.00	-4,881.66	0
CIT GROUP INC	125581801	445.00	O'SHAUGHNESSY	11/30/2015	8.90	18,804.37	21,098.57	0.00	-2,294.20	0
CIT GROUP INC	125581801	400.00	O'SHAUGHNESSY	12/01/2015	8.00	16,959.12	16,978.76	0.00	-19.64	0
COCA-COLA ENTERPRISES INC NEW	19122T109	539.00	O'SHAUGHNESSY	08/21/2015	5.39	28,528.74	23,834.58	4,694.16	0.00	0
COCA-COLA ENTERPRISES INC NEW	19122T109	17.00	O'SHAUGHNESSY	10/23/2015	0.17	870.72	751.74	118.98	0.00	0
DIRECTV	25490A309	586.00	O'SHAUGHNESSY	01/15/2015	11.72	49,845.69	50,806.20	0.00	-960.51	0
DIRECTV	25490A309	586.00	O'SHAUGHNESSY	02/12/2015	11.72	51,342.30	50,806.20	536.10	0.00	0
DIRECTV	25490A309	551.00	O'SHAUGHNESSY	03/20/2015	11.02	46,762.89	47,771.70	0.00	-1,008.81	0
DIRECTV	25490A309	404.00	O'SHAUGHNESSY	04/17/2015	8.08	35,278.73	35,026.80	251.93	0.00	0
DIRECTV	25490A309	132.00	O'SHAUGHNESSY	04/20/2015	2.64	11,555.31	11,444.40	110.91	0.00	0
DOLLAR TREE INC	256746108	420.00	O'SHAUGHNESSY	01/15/2015	8.40	29,069.86	29,559.60	0.00	-489.74	0
EVEREST RE GROUP LTD	G3223R108	174.00	O'SHAUGHNESSY	05/22/2015	3.48	31,983.99	29,632.20	2,351.79	0.00	0
EVEREST RE GROUP LTD	G3223R108	216.00	O'SHAUGHNESSY	06/19/2015	2.16	39,690.53	36,784.80	2,905.73	0.00	0
EVEREST RE GROUP LTD	G3223R108	52.00	O'SHAUGHNESSY	06/22/2015	0.52	9,558.06	8,855.60	702.46	0.00	0
FEDEX CORP	31428X106	54.00	O'SHAUGHNESSY	11/27/2015	0.54	8,846.10	9,377.64	0.00	-531.54	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
FEDEX CORP	31428X106	125.00	O'SHAUGHNESSY	12/24/2015	2.50	18,477.19	21,707.50	0.00	-3,230.31	0
FEDEX CORP	31428X106	158.00	O'SHAUGHNESSY	12/28/2015	3.16	23,399.83	27,438.28	0.00	-4,038.45	0
FOUR CORNERS PPTY TR INC	35086T109	118.00	O'SHAUGHNESSY	11/27/2015	2.36	2,272.17	0.00	2,272.17	0.00	0
FOUR CORNERS PPTY TR INC	35086T109	41.00	O'SHAUGHNESSY	11/27/2015	0.41	786.98	0.00	786.98	0.00	0
GAP INC	364760108	138.00	O'SHAUGHNESSY	09/25/2015	2.76	4,388.35	5,811.18	0.00	-1,422.83	0
GAP INC	364760108	854.00	O'SHAUGHNESSY	10/23/2015	17.07	23,155.19	35,961.94	0.00	-12,806.75	0
GAP INC	364760108	29.00	O'SHAUGHNESSY	10/23/2015	0.29	785.45	1,221.19	0.00	-435.74	0
GAP INC	364760108	378.00	O'SHAUGHNESSY	10/26/2015	7.56	10,254.04	15,917.58	0.00	-5,663.54	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	275.00	O'SHAUGHNESSY	02/12/2015	5.50	3,059.50	2,849.00	210.50	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	17.00	O'SHAUGHNESSY	02/18/2015	0.17	184.19	176.12	8.07	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	6.00	O'SHAUGHNESSY	02/18/2015	0.12	65.23	62.16	3.07	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	172.00	O'SHAUGHNESSY	02/19/2015	3.44	1,888.69	1,781.92	106.77	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	368.00	O'SHAUGHNESSY	02/20/2015	3.68	4,082.40	3,812.48	269.92	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	258.00	O'SHAUGHNESSY	02/23/2015	5.16	2,850.09	2,672.88	177.21	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	55.00	O'SHAUGHNESSY	02/24/2015	1.10	606.49	569.80	36.69	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	19.00	O'SHAUGHNESSY	02/27/2015	0.19	207.76	196.84	10.92	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	255.00	O'SHAUGHNESSY	02/27/2015	5.09	2,817.85	2,641.80	176.05	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	66.00	O'SHAUGHNESSY	03/02/2015	1.32	732.65	683.76	48.89	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	68.00	O'SHAUGHNESSY	03/04/2015	0.68	749.41	704.48	44.93	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	1,676.00	O'SHAUGHNESSY	03/20/2015	16.76	18,840.74	17,363.36	1,477.38	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	475.00	O'SHAUGHNESSY	03/23/2015	4.75	5,376.43	4,921.00	455.43	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	215.00	O'SHAUGHNESSY	04/17/2015	2.15	2,363.08	2,227.40	135.68	0.00	0

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GRUPO FINANCIERO SANTANDER MEXIC	40053C105	80.00	O'SHAUGHNESSY	04/20/2015	0.80	883.46	828.80	54.66	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	261.00	O'SHAUGHNESSY	04/21/2015	2.61	2,886.00	2,703.96	182.04	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	1.00	O'SHAUGHNESSY	04/22/2015	0.01	10.94	10.36	0.58	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	32.00	O'SHAUGHNESSY	04/23/2015	0.32	350.07	331.52	18.55	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	923.00	O'SHAUGHNESSY	04/24/2015	9.23	10,072.60	9,562.28	510.32	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	212.00	O'SHAUGHNESSY	04/27/2015	4.24	2,326.12	2,196.32	129.80	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	118.00	O'SHAUGHNESSY	04/28/2015	2.36	1,289.75	1,222.48	67.27	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	205.00	O'SHAUGHNESSY	04/29/2015	4.09	2,254.82	2,123.80	131.02	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	88.00	O'SHAUGHNESSY	04/30/2015	1.76	973.91	911.68	62.23	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	107.00	O'SHAUGHNESSY	05/08/2015	1.07	1,091.48	1,108.52	0.00	-17.04	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	23.00	O'SHAUGHNESSY	05/11/2015	0.23	236.81	238.28	0.00	-1.47	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	150.00	O'SHAUGHNESSY	05/14/2015	1.50	1,486.11	1,554.00	0.00	-67.89	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	648.00	O'SHAUGHNESSY	05/22/2015	12.96	6,465.04	6,713.28	0.00	-248.24	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	116.00	O'SHAUGHNESSY	05/26/2015	2.32	1,151.88	1,201.76	0.00	-49.88	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	202.00	O'SHAUGHNESSY	05/26/2015	2.02	2,008.14	2,092.72	0.00	-84.58	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	102.00	O'SHAUGHNESSY	05/29/2015	1.02	965.38	1,056.72	0.00	-91.34	0
HALLIBURTON CO	406216101	723.00	O'SHAUGHNESSY	03/20/2015	14.46	29,050.76	28,435.59	615.17	0.00	0
HALLIBURTON CO	406216101	733.00	O'SHAUGHNESSY	04/17/2015	14.66	33,468.16	28,828.89	4,639.27	0.00	0
HALLIBURTON CO	406216101	285.00	O'SHAUGHNESSY	05/22/2015	5.70	13,110.29	11,209.05	1,901.24	0.00	0
HALLIBURTON CO	406216101	118.00	O'SHAUGHNESSY	05/26/2015	2.36	5,343.51	4,640.94	702.57	0.00	0
HALLIBURTON CO	406216101	237.00	O'SHAUGHNESSY	05/27/2015	4.74	10,860.66	9,321.21	1,539.45	0.00	0

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HALLIBURTON CO	406216101	40.00	O'SHAUGHNESSY	05/27/2015	0.40	1,837.36	1,573.20	264.16	0.00	0
HALLIBURTON CO	406216101	654.00	O'SHAUGHNESSY	06/19/2015	13.08	29,786.01	25,721.82	4,064.19	0.00	0
HALLIBURTON CO	406216101	618.00	O'SHAUGHNESSY	07/24/2015	12.36	25,400.63	24,305.94	1,094.69	0.00	0
HOME DEPOT INC	437076102	12.00	O'SHAUGHNESSY	04/17/2015	0.24	1,370.73	1,259.64	111.09	0.00	0
HOME DEPOT INC	437076102	547.00	O'SHAUGHNESSY	06/19/2015	10.94	60,163.42	57,418.59	2,744.83	0.00	0
HOME DEPOT INC	437076102	538.00	O'SHAUGHNESSY	07/24/2015	10.76	60,941.14	56,473.86	4,467.28	0.00	0
INGERSOLL-RAND PLC	G47791101	367.00	O'SHAUGHNESSY	11/27/2015	7.34	21,505.80	23,264.13	0.00	-1,758.33	0
INGERSOLL-RAND PLC	G47791101	46.00	O'SHAUGHNESSY	11/27/2015	0.46	2,701.84	2,915.94	0.00	-214.10	0
INGERSOLL-RAND PLC	G47791101	786.00	O'SHAUGHNESSY	12/24/2015	15.72	41,567.00	49,824.54	0.00	-8,257.54	0
INTUITIVE SURGICAL INC	46120E602	1.00	O'SHAUGHNESSY	08/21/2015	0.01	531.77	528.94	2.83	0.00	0
INTUITIVE SURGICAL INC	46120E602	2.00	O'SHAUGHNESSY	08/31/2015	0.02	998.08	1,057.88	0.00	-59.80	0
INTUITIVE SURGICAL INC	46120E602	16.00	O'SHAUGHNESSY	09/25/2015	0.16	8,021.57	8,463.04	0.00	-441.47	0
INTUITIVE SURGICAL INC	46120E602	57.00	O'SHAUGHNESSY	10/23/2015	0.57	27,284.92	30,149.58	0.00	-2,864.66	0
INTUITIVE SURGICAL INC	46120E602	32.00	O'SHAUGHNESSY	10/26/2015	0.32	16,600.04	16,926.08	0.00	-326.04	0
KOHL'S CORP	500255104	579.00	O'SHAUGHNESSY	01/15/2015	11.58	34,891.80	35,342.16	0.00	-450.36	0
KOHL'S CORP	500255104	131.00	O'SHAUGHNESSY	02/12/2015	2.62	9,055.31	7,996.24	1,059.07	0.00	0
KOHL'S CORP	500255104	94.00	O'SHAUGHNESSY	04/17/2015	1.88	7,256.39	5,737.76	1,518.63	0.00	0
KOHL'S CORP	500255104	13.00	O'SHAUGHNESSY	04/27/2015	0.13	991.92	793.52	198.40	0.00	0
KOHL'S CORP	500255104	128.00	O'SHAUGHNESSY	04/28/2015	2.56	9,843.91	7,813.12	2,030.79	0.00	0
KOHL'S CORP	500255104	17.00	O'SHAUGHNESSY	05/14/2015	0.17	1,274.46	1,037.68	236.78	0.00	0
KOHL'S CORP	500255104	262.00	O'SHAUGHNESSY	06/19/2015	5.24	16,397.90	15,992.48	405.42	0.00	0
KOHL'S CORP	500255104	127.00	O'SHAUGHNESSY	06/22/2015	2.54	7,977.03	7,752.08	224.95	0.00	0
KOHL'S CORP	500255104	373.00	O'SHAUGHNESSY	07/24/2015	7.46	23,202.33	22,767.92	434.41	0.00	0
KOHL'S CORP	500255104	593.00	O'SHAUGHNESSY	09/25/2015	11.86	28,858.75	36,196.72	0.00	-7,337.97	0
KOHL'S CORP	500255104	820.00	O'SHAUGHNESSY	10/23/2015	16.40	37,504.95	50,052.80	0.00	-12,547.85	0
KONINKLIJKE (ROYAL) PHILIPS	500472303	1,183.00	O'SHAUGHNESSY	01/15/2015	23.66	33,235.29	34,307.00	0.00	-1,071.71	0
LABORATORY CORP OF AMER HLDGS	50540R409	302.00	O'SHAUGHNESSY	04/17/2015	6.04	37,603.62	32,585.80	5,017.82	0.00	0
LABORATORY CORP OF AMER HLDGS	50540R409	24.00	O'SHAUGHNESSY	04/20/2015	0.24	3,010.42	2,589.60	420.82	0.00	0
LOWES COS INC	548661107	121.00	O'SHAUGHNESSY	03/20/2015	2.42	9,069.58	8,324.80	744.78	0.00	0
LOWES COS INC	548661107	404.00	O'SHAUGHNESSY	04/17/2015	8.08	29,755.10	27,795.20	1,959.90	0.00	0
LOWES COS INC	548661107	846.00	O'SHAUGHNESSY	06/19/2015	16.92	58,485.10	58,204.80	280.30	0.00	0

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LOWES COS INC	548661107	901.00	O'SHAUGHNESSY	07/24/2015	18.02	59,865.20	61,988.80	0.00	-2,123.60	0
LOWES COS INC	548661107	504.00	O'SHAUGHNESSY	10/23/2015	10.08	36,759.06	34,675.20	2,083.86	0.00	0
LOWES COS INC	548661107	50.00	O'SHAUGHNESSY	10/26/2015	1.00	3,660.99	3,440.00	220.99	0.00	0
LOWES COS INC	548661107	124.00	O'SHAUGHNESSY	10/27/2015	2.48	9,101.24	8,531.20	570.04	0.00	0
LOWES COS INC	548661107	50.00	O'SHAUGHNESSY	10/28/2015	1.00	3,685.31	3,440.00	245.31	0.00	0
LOWES COS INC	548661107	108.00	O'SHAUGHNESSY	10/29/2015	2.16	7,981.17	7,430.40	550.77	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	16.00	O'SHAUGHNESSY	06/19/2015	0.32	1,657.72	1,270.24	387.48	0.00	0
MACYS INC	55616P104	389.00	O'SHAUGHNESSY	01/15/2015	7.78	25,618.74	25,576.75	41.99	0.00	0
MACYS INC	55616P104	2.00	O'SHAUGHNESSY	02/12/2015	0.04	126.92	131.50	0.00	-4.58	0
MACYS INC	55616P104	210.00	O'SHAUGHNESSY	04/17/2015	4.20	14,416.71	13,807.50	609.21	0.00	0
MARATHON PETE CORP	56585A102	37.00	O'SHAUGHNESSY	02/12/2015	0.37	3,645.41	3,339.62	305.79	0.00	0
MARATHON PETE CORP	56585A102	99.00	O'SHAUGHNESSY	05/22/2015	1.98	10,242.86	8,935.74	1,307.12	0.00	0
MARATHON PETE CORP	56585A102	390.00	O'SHAUGHNESSY	06/19/2015	7.80	19,887.60	17,600.70	2,286.90	0.00	0
MARATHON PETE CORP	56585A102	332.00	O'SHAUGHNESSY	07/24/2015	6.64	19,174.23	14,983.16	4,191.07	0.00	0
MARATHON PETE CORP	56585A102	347.00	O'SHAUGHNESSY	07/27/2015	6.94	19,873.40	15,660.11	4,213.29	0.00	0
MARATHON PETE CORP	56585A102	283.00	O'SHAUGHNESSY	08/21/2015	5.66	15,751.57	12,771.79	2,979.78	0.00	0
MARATHON PETE CORP	56585A102	146.00	O'SHAUGHNESSY	08/21/2015	1.46	8,120.46	6,588.98	1,531.48	0.00	0
MARATHON PETE CORP	56585A102	90.00	O'SHAUGHNESSY	08/24/2015	1.80	4,930.00	4,061.70	868.30	0.00	0
MARATHON PETE CORP	56585A102	411.00	O'SHAUGHNESSY	09/25/2015	8.22	18,797.10	18,548.43	248.67	0.00	0
MARATHON PETE CORP	56585A102	71.00	O'SHAUGHNESSY	10/23/2015	1.42	3,409.80	3,204.23	205.57	0.00	0
MARATHON PETE CORP	56585A102	48.00	O'SHAUGHNESSY	10/27/2015	0.96	2,303.44	2,166.24	137.20	0.00	0
MARATHON PETE CORP	56585A102	216.00	O'SHAUGHNESSY	10/28/2015	4.32	10,476.36	9,748.08	728.28	0.00	0
MARATHON PETE CORP	56585A102	75.00	O'SHAUGHNESSY	10/29/2015	1.50	3,689.50	3,384.75	304.75	0.00	0
MARATHON PETE CORP	56585A102	41.00	O'SHAUGHNESSY	10/29/2015	0.82	2,011.97	1,850.33	161.64	0.00	0
MARATHON PETE CORP	56585A102	220.00	O'SHAUGHNESSY	10/30/2015	4.40	10,722.51	9,928.60	793.91	0.00	0
MARATHON PETE CORP	56585A102	493.00	O'SHAUGHNESSY	11/27/2015	9.86	27,215.41	22,249.09	4,966.32	0.00	0
MARATHON PETE CORP	56585A102	483.00	O'SHAUGHNESSY	12/24/2015	9.66	24,457.07	21,797.79	2,659.28	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	211.00	O'SHAUGHNESSY	01/15/2015	4.22	13,565.16	14,153.88	0.00	-588.72	0
MOTOROLA SOLUTIONS INC.	620076307	127.00	O'SHAUGHNESSY	01/16/2015	2.54	8,279.23	8,519.16	0.00	-239.93	0
MOTOROLA SOLUTIONS INC.	620076307	324.00	O'SHAUGHNESSY	02/12/2015	6.48	22,673.01	21,733.92	939.09	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	323.00	O'SHAUGHNESSY	02/18/2015	6.46	22,477.76	21,666.84	810.92	0.00	0

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MOTOROLA SOLUTIONS INC.	620076307	674.00	O'SHAUGHNESSY	03/20/2015	13.48	43,935.97	45,211.92	0.00	-1,275.95	0
MOTOROLA SOLUTIONS INC.	620076307	122.00	O'SHAUGHNESSY	04/17/2015	1.22	7,555.39	8,183.76	0.00	-628.37	0
MOTOROLA SOLUTIONS INC.	620076307	5.00	O'SHAUGHNESSY	04/17/2015	0.10	309.89	335.40	0.00	-25.51	0
MOTOROLA SOLUTIONS INC.	620076307	132.00	O'SHAUGHNESSY	04/20/2015	2.64	8,189.12	8,854.56	0.00	-665.44	0
MOTOROLA SOLUTIONS INC.	620076307	322.00	O'SHAUGHNESSY	04/21/2015	3.22	19,969.78	21,599.76	0.00	-1,629.98	0
MOTOROLA SOLUTIONS INC.	620076307	69.00	O'SHAUGHNESSY	04/24/2015	1.38	4,244.00	4,628.52	0.00	-384.52	0
MOTOROLA SOLUTIONS INC.	620076307	210.00	O'SHAUGHNESSY	05/22/2015	2.10	12,612.82	14,086.80	0.00	-1,473.98	0
MOTOROLA SOLUTIONS INC.	620076307	62.00	O'SHAUGHNESSY	05/26/2015	0.62	3,713.90	4,158.96	0.00	-445.06	0
MOTOROLA SOLUTIONS INC.	620076307	10.00	O'SHAUGHNESSY	05/27/2015	0.10	598.83	670.80	0.00	-71.97	0
MOTOROLA SOLUTIONS INC.	620076307	8.00	O'SHAUGHNESSY	05/28/2015	0.08	477.29	536.64	0.00	-59.35	0
MOTOROLA SOLUTIONS INC.	620076307	53.00	O'SHAUGHNESSY	06/02/2015	0.53	3,165.26	3,555.24	0.00	-389.98	0
MOTOROLA SOLUTIONS INC.	620076307	6.00	O'SHAUGHNESSY	06/03/2015	0.06	358.07	402.48	0.00	-44.41	0
MOTOROLA SOLUTIONS INC.	620076307	141.00	O'SHAUGHNESSY	06/04/2015	1.41	8,401.23	9,458.28	0.00	-1,057.05	0
MOTOROLA SOLUTIONS INC.	620076307	156.00	O'SHAUGHNESSY	06/19/2015	3.12	9,045.07	10,464.48	0.00	-1,419.41	0
NIPPON T & T CORP ADR	654624105	302.00	O'SHAUGHNESSY	01/15/2015	3.02	7,997.93	7,734.22	263.71	0.00	0
NIPPON T & T CORP ADR	654624105	451.00	O'SHAUGHNESSY	01/16/2015	4.51	11,987.85	11,550.11	437.74	0.00	0
NIPPON T & T CORP ADR	654624105	73.00	O'SHAUGHNESSY	01/20/2015	0.73	1,992.88	1,869.53	123.35	0.00	0
NIPPON T & T CORP ADR	654624105	82.00	O'SHAUGHNESSY	02/12/2015	1.64	2,473.27	2,100.02	373.25	0.00	0
NIPPON T & T CORP ADR	654624105	404.00	O'SHAUGHNESSY	04/17/2015	4.04	13,458.00	10,346.44	3,111.56	0.00	0
NIPPON T & T CORP ADR	654624105	378.00	O'SHAUGHNESSY	04/20/2015	3.78	12,699.01	9,680.58	3,018.43	0.00	0
NIPPON T & T CORP ADR	654624105	23.00	O'SHAUGHNESSY	05/22/2015	0.23	805.90	589.03	216.87	0.00	0
NIPPON T & T CORP ADR	654624105	50.00	O'SHAUGHNESSY	06/19/2015	0.50	1,761.47	1,280.50	480.97	0.00	0
NIPPON T & T CORP ADR	654624105	32.00	O'SHAUGHNESSY	06/22/2015	0.32	1,131.18	819.52	311.66	0.00	0
NIPPON T & T CORP ADR	654624105	13.00	O'SHAUGHNESSY	06/23/2015	0.13	460.54	332.93	127.61	0.00	0
NIPPON T & T CORP ADR	654624105	7.00	O'SHAUGHNESSY	06/24/2015	0.07	246.49	179.27	67.22	0.00	0
NIPPON T & T CORP ADR	654624105	39.00	O'SHAUGHNESSY	06/25/2015	0.39	1,386.99	998.79	388.20	0.00	0
NIPPON T & T CORP ADR	654624105	138.00	O'SHAUGHNESSY	07/24/2015	1.38	5,142.95	3,534.18	1,608.77	0.00	0
NIPPON T & T CORP ADR	654624105	413.00	O'SHAUGHNESSY	07/28/2015	4.13	15,463.63	10,576.93	4,886.70	0.00	0
NIPPON T & T CORP ADR	654624105	359.00	O'SHAUGHNESSY	07/31/2015	3.59	13,533.04	9,193.99	4,339.05	0.00	0
NIPPON T & T CORP ADR	654624105	548.00	O'SHAUGHNESSY	08/21/2015	5.48	21,463.83	14,034.28	7,429.55	0.00	0
NIPPON T & T CORP ADR	654624105	810.00	O'SHAUGHNESSY	08/24/2015	8.10	31,630.96	20,744.10	10,886.86	0.00	0

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NORTHROP GRUMMAN CORP	666807102	68.00	O'SHAUGHNESSY	01/15/2015	0.68	10,362.59	10,022.52	340.07	0.00	0
NORTHROP GRUMMAN CORP	666807102	74.00	O'SHAUGHNESSY	02/12/2015	1.48	11,965.13	10,906.86	1,058.27	0.00	0
NORTHROP GRUMMAN CORP	666807102	1.00	O'SHAUGHNESSY	07/24/2015	0.01	166.60	147.39	19.21	0.00	0
NORTHROP GRUMMAN CORP	666807102	66.00	O'SHAUGHNESSY	07/27/2015	0.66	10,970.73	9,727.74	1,242.99	0.00	0
NORTHROP GRUMMAN CORP	666807102	45.00	O'SHAUGHNESSY	08/03/2015	0.45	7,614.51	6,632.55	981.96	0.00	0
NORTHROP GRUMMAN CORP	666807102	89.00	O'SHAUGHNESSY	08/21/2015	1.78	15,549.08	13,117.71	2,431.37	0.00	0
NORTHROP GRUMMAN CORP	666807102	68.00	O'SHAUGHNESSY	09/25/2015	1.36	11,393.12	10,022.52	1,370.60	0.00	0
NORTHROP GRUMMAN CORP	666807102	96.00	O'SHAUGHNESSY	11/27/2015	1.92	18,115.56	14,149.44	3,966.12	0.00	0
NORTHROP GRUMMAN CORP	666807102	78.00	O'SHAUGHNESSY	12/24/2015	0.78	14,601.89	11,496.42	3,105.47	0.00	0
NVIDIA CORP	67066G104	401.00	O'SHAUGHNESSY	01/15/2015	4.01	7,937.62	8,040.05	0.00	-102.43	0
NVIDIA CORP	67066G104	2,396.00	O'SHAUGHNESSY	01/15/2015	47.92	47,156.78	48,039.80	0.00	-883.02	0
NVIDIA CORP	67066G104	2,620.00	O'SHAUGHNESSY	02/12/2015	52.40	53,111.72	52,531.00	580.72	0.00	0
PFIZER INC	717081103	202.00	O'SHAUGHNESSY	01/15/2015	4.04	6,606.89	6,292.30	314.59	0.00	0
PFIZER INC	717081103	1,020.00	O'SHAUGHNESSY	02/12/2015	20.40	33,623.86	31,773.00	1,850.86	0.00	0
PFIZER INC	717081103	1,453.00	O'SHAUGHNESSY	03/20/2015	29.06	49,571.52	45,260.95	4,310.57	0.00	0
PFIZER INC	717081103	21.00	O'SHAUGHNESSY	03/23/2015	0.21	712.09	654.15	57.94	0.00	0
PFIZER INC	717081103	900.00	O'SHAUGHNESSY	04/17/2015	18.00	31,619.47	28,035.00	3,584.47	0.00	0
PFIZER INC	717081103	526.00	O'SHAUGHNESSY	04/20/2015	10.52	18,586.65	16,384.90	2,201.75	0.00	0
PFIZER INC	717081103	1,491.00	O'SHAUGHNESSY	05/22/2015	29.82	50,565.58	46,444.65	4,120.93	0.00	0
PFIZER INC	717081103	1,505.00	O'SHAUGHNESSY	06/19/2015	30.10	51,183.05	46,880.75	4,302.30	0.00	0
PHILLIPS 66	718546104	128.00	O'SHAUGHNESSY	07/24/2015	2.56	10,546.95	9,177.60	1,369.35	0.00	0
PHILLIPS 66	718546104	291.00	O'SHAUGHNESSY	08/21/2015	5.82	24,097.55	20,864.70	3,232.85	0.00	0
PHILLIPS 66	718546104	32.00	O'SHAUGHNESSY	08/21/2015	0.32	2,653.07	2,294.40	358.67	0.00	0
PHILLIPS 66	718546104	306.00	O'SHAUGHNESSY	09/25/2015	6.12	23,950.29	21,940.20	2,010.09	0.00	0
PHILLIPS 66	718546104	245.00	O'SHAUGHNESSY	10/23/2015	2.45	19,960.22	17,566.50	2,393.72	0.00	0
PHILLIPS 66	718546104	127.00	O'SHAUGHNESSY	10/27/2015	1.27	10,388.81	9,105.90	1,282.91	0.00	0
PHILLIPS 66	718546104	25.00	O'SHAUGHNESSY	10/28/2015	0.25	2,093.44	1,792.50	300.94	0.00	0
PHILLIPS 66	718546104	298.00	O'SHAUGHNESSY	11/27/2015	5.96	27,099.62	21,366.60	5,733.02	0.00	0
PHILLIPS 66	718546104	45.00	O'SHAUGHNESSY	12/23/2015	0.90	3,710.09	3,226.50	483.59	0.00	0
PHILLIPS 66	718546104	175.00	O'SHAUGHNESSY	12/24/2015	3.50	14,097.67	12,547.50	1,550.17	0.00	0
PHILLIPS 66	718546104	30.00	O'SHAUGHNESSY	12/28/2015	0.60	2,440.83	2,151.00	289.83	0.00	0

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PPG INDUSTRIALS INDS INC	693506107	233.00	O'SHAUGHNESSY	01/15/2015	4.66	52,859.82	53,857.95	0.00	-998.13	0
PPG INDUSTRIALS INDS INC	693506107	65.00	O'SHAUGHNESSY	02/12/2015	1.30	14,979.76	15,024.75	0.00	-44.99	0
PPG INDUSTRIALS INDS INC	693506107	14.00	O'SHAUGHNESSY	02/13/2015	0.14	3,195.07	3,236.10	0.00	-41.03	0
PPG INDUSTRIALS INDS INC	693506107	148.00	O'SHAUGHNESSY	02/18/2015	2.96	34,169.20	34,210.20	0.00	-41.00	0
PPG INDUSTRIALS INDS INC	693506107	165.00	O'SHAUGHNESSY	03/20/2015	3.30	37,522.20	38,139.75	0.00	-617.55	0
PPG INDUSTRIALS INDS INC	693506107	48.00	O'SHAUGHNESSY	03/23/2015	0.96	10,976.15	11,095.20	0.00	-119.05	0
QUEST DIAGNOSTICS INC	74834L100	250.00	O'SHAUGHNESSY	01/15/2015	5.00	17,049.07	16,765.00	284.07	0.00	0
QUEST DIAGNOSTICS INC	74834L100	137.00	O'SHAUGHNESSY	01/16/2015	2.74	9,430.14	9,187.22	242.92	0.00	0
QUEST DIAGNOSTICS INC	74834L100	28.00	O'SHAUGHNESSY	01/20/2015	0.28	1,908.64	1,877.68	30.96	0.00	0
QUEST DIAGNOSTICS INC	74834L100	86.00	O'SHAUGHNESSY	01/20/2015	1.72	5,858.29	5,767.16	91.13	0.00	0
QUEST DIAGNOSTICS INC	74834L100	64.00	O'SHAUGHNESSY	02/12/2015	0.64	4,456.82	4,291.84	164.98	0.00	0
QUEST DIAGNOSTICS INC	74834L100	298.00	O'SHAUGHNESSY	02/13/2015	2.98	20,744.39	19,983.88	760.51	0.00	0
QUEST DIAGNOSTICS INC	74834L100	305.00	O'SHAUGHNESSY	03/20/2015	6.10	22,350.44	20,453.30	1,897.14	0.00	0
QUEST DIAGNOSTICS INC	74834L100	27.00	O'SHAUGHNESSY	04/17/2015	0.54	2,039.95	1,810.62	229.33	0.00	0
QUEST DIAGNOSTICS INC	74834L100	252.00	O'SHAUGHNESSY	04/20/2015	5.04	19,110.01	16,899.12	2,210.89	0.00	0
QUEST DIAGNOSTICS INC	74834L100	59.00	O'SHAUGHNESSY	04/20/2015	0.59	4,466.64	3,956.54	510.10	0.00	0
QUEST DIAGNOSTICS INC	74834L100	759.00	O'SHAUGHNESSY	05/22/2015	7.59	55,202.19	50,898.54	4,303.65	0.00	0
QUEST DIAGNOSTICS INC	74834L100	464.00	O'SHAUGHNESSY	06/19/2015	9.28	33,627.59	31,115.84	2,511.75	0.00	0
QUEST DIAGNOSTICS INC	74834L100	75.00	O'SHAUGHNESSY	06/22/2015	0.75	5,464.67	5,029.50	435.17	0.00	0
QUEST DIAGNOSTICS INC	74834L100	56.00	O'SHAUGHNESSY	06/22/2015	1.12	4,090.49	3,755.36	335.13	0.00	0
QUEST DIAGNOSTICS INC	74834L100	56.00	O'SHAUGHNESSY	06/23/2015	1.12	4,087.66	3,755.36	332.30	0.00	0
QUEST DIAGNOSTICS INC	74834L100	56.00	O'SHAUGHNESSY	06/24/2015	1.12	4,087.94	3,755.36	332.58	0.00	0
SANDISK CORP	80004C101	224.00	O'SHAUGHNESSY	04/17/2015	4.48	15,759.58	21,947.52	0.00	-6,187.94	0
SEAGATE TECHNOLOGY	G7945M107	44.00	O'SHAUGHNESSY	03/20/2015	0.44	2,388.99	2,926.00	0.00	-537.01	0
SEAGATE TECHNOLOGY	G7945M107	90.00	O'SHAUGHNESSY	03/23/2015	0.90	4,948.04	5,985.00	0.00	-1,036.96	0
SEAGATE TECHNOLOGY	G7945M107	274.00	O'SHAUGHNESSY	04/17/2015	2.74	15,303.27	18,221.00	0.00	-2,917.73	0
SEAGATE TECHNOLOGY	G7945M107	85.00	O'SHAUGHNESSY	04/20/2015	0.85	4,799.27	5,652.50	0.00	-853.23	0
SEAGATE TECHNOLOGY	G7945M107	213.00	O'SHAUGHNESSY	05/22/2015	2.13	11,783.15	14,164.50	0.00	-2,381.35	0
SEAGATE TECHNOLOGY	G7945M107	92.00	O'SHAUGHNESSY	05/27/2015	0.92	5,099.19	6,118.00	0.00	-1,018.81	0
SEAGATE TECHNOLOGY	G7945M107	175.00	O'SHAUGHNESSY	05/28/2015	1.75	9,772.66	11,637.50	0.00	-1,864.84	0
SEAGATE TECHNOLOGY	G7945M107	30.00	O'SHAUGHNESSY	06/01/2015	0.30	1,664.09	1,995.00	0.00	-330.91	0

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SEAGATE TECHNOLOGY	G7945M107	101.00	O'SHAUGHNESSY	06/02/2015	1.01	5,733.27	6,716.50	0.00	-983.23	0
SEAGATE TECHNOLOGY	G7945M107	196.00	O'SHAUGHNESSY	06/19/2015	1.96	10,439.27	13,034.00	0.00	-2,594.73	0
SEAGATE TECHNOLOGY	G7945M107	27.00	O'SHAUGHNESSY	06/22/2015	0.27	1,442.85	1,795.50	0.00	-352.65	0
SEAGATE TECHNOLOGY	G7945M107	110.00	O'SHAUGHNESSY	06/23/2015	1.10	5,937.53	7,315.00	0.00	-1,377.47	0
SEAGATE TECHNOLOGY	G7945M107	31.00	O'SHAUGHNESSY	06/24/2015	0.31	1,661.56	2,061.50	0.00	-399.94	0
SEAGATE TECHNOLOGY	G7945M107	78.00	O'SHAUGHNESSY	06/25/2015	0.78	4,194.00	5,187.00	0.00	-993.00	0
SEAGATE TECHNOLOGY	G7945M107	318.00	O'SHAUGHNESSY	07/24/2015	3.18	15,348.36	21,147.00	0.00	-5,798.64	0
SEAGATE TECHNOLOGY	G7945M107	403.00	O'SHAUGHNESSY	08/21/2015	4.03	21,067.81	26,799.50	0.00	-5,731.69	0
SEAGATE TECHNOLOGY	G7945M107	2.00	O'SHAUGHNESSY	09/25/2015	0.02	90.83	133.00	0.00	-42.17	0
SEAGATE TECHNOLOGY	G7945M107	11.00	O'SHAUGHNESSY	09/28/2015	0.11	486.82	731.50	0.00	-244.68	0
SEAGATE TECHNOLOGY	G7945M107	141.00	O'SHAUGHNESSY	09/29/2015	1.41	6,177.02	9,376.50	0.00	-3,199.48	0
SEAGATE TECHNOLOGY	G7945M107	100.00	O'SHAUGHNESSY	10/23/2015	1.00	3,865.41	6,650.00	0.00	-2,784.59	0
SEAGATE TECHNOLOGY	G7945M107	262.00	O'SHAUGHNESSY	10/27/2015	2.62	10,173.53	17,423.00	0.00	-7,249.47	0
STARWOOD HOTELS & RESORT COM	85590A401	289.00	O'SHAUGHNESSY	11/27/2015	2.89	21,108.43	23,647.34	0.00	-2,538.91	0
STARWOOD HOTELS & RESORT COM	85590A401	279.00	O'SHAUGHNESSY	12/01/2015	2.79	20,219.64	23,341.07	0.00	-3,121.43	0
STARWOOD HOTELS & RESORT COM	85590A401	277.00	O'SHAUGHNESSY	12/02/2015	2.77	20,073.32	23,114.86	0.00	-3,041.54	0
STARWOOD HOTELS & RESORT COM	85590A401	254.00	O'SHAUGHNESSY	12/03/2015	2.54	18,283.85	21,002.98	0.00	-2,719.13	0
STARWOOD HOTELS & RESORT COM	85590A401	808.00	O'SHAUGHNESSY	12/04/2015	8.08	58,625.54	61,856.76	0.00	-3,231.22	0
STARWOOD HOTELS & RESORT COM	85590A401	259.00	O'SHAUGHNESSY	12/07/2015	2.59	18,831.64	18,097.64	734.00	0.00	0
STARWOOD HOTELS & RESORT COM	85590A401	4.00	O'SHAUGHNESSY	12/10/2015	0.04	279.64	275.53	4.11	0.00	0
STARWOOD HOTELS & RESORT COM	85590A401	16.00	O'SHAUGHNESSY	12/11/2015	0.16	1,109.17	1,102.14	7.03	0.00	0
STARWOOD HOTELS & RESORT COM	85590A401	191.00	O'SHAUGHNESSY	12/24/2015	1.91	12,729.89	13,104.16	0.00	-374.27	0
TELEFONICA BRASIL SA ADR	87936R106	1,194.00	O'SHAUGHNESSY	01/15/2015	23.88	20,681.05	21,109.92	0.00	-428.87	0
TELEFONICA BRASIL SA ADR	87936R106	1,886.00	O'SHAUGHNESSY	02/12/2015	18.86	35,465.06	33,344.48	2,120.58	0.00	0
TELEFONICA BRASIL SA ADR	87936R106	388.00	O'SHAUGHNESSY	02/13/2015	3.88	7,322.09	6,859.84	462.25	0.00	0
TELUS CORPORATION	87971M103	573.00	O'SHAUGHNESSY	01/15/2015	5.73	19,959.20	20,650.92	0.00	-691.72	0
TELUS CORPORATION	87971M103	41.00	O'SHAUGHNESSY	02/12/2015	0.82	1,404.31	1,477.64	0.00	-73.33	0
TELUS CORPORATION	87971M103	40.00	O'SHAUGHNESSY	02/13/2015	0.80	1,369.82	1,441.60	0.00	-71.78	0
TELUS CORPORATION	87971M103	45.00	O'SHAUGHNESSY	04/17/2015	0.90	1,566.54	1,621.80	0.00	-55.26	0
TELUS CORPORATION	87971M103	56.00	O'SHAUGHNESSY	05/22/2015	0.56	1,901.48	2,018.24	0.00	-116.76	0
TELUS CORPORATION	87971M103	15.00	O'SHAUGHNESSY	07/24/2015	0.30	516.74	540.60	0.00	-23.86	0

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TELUS CORPORATION	87971M103	1,000.00	O'SHAUGHNESSY	08/21/2015	10.00	34,123.57	36,040.00	0.00	-1,916.43	0
TELUS CORPORATION	87971M103	325.00	O'SHAUGHNESSY	08/24/2015	3.25	11,055.64	11,713.00	0.00	-657.36	0
TIME WARNER INC	887317303	13.00	O'SHAUGHNESSY	10/23/2015	0.13	926.23	1,110.46	0.00	-184.23	0
TIME WARNER INC	887317303	607.00	O'SHAUGHNESSY	11/27/2015	6.07	42,834.05	51,849.94	0.00	-9,015.89	0
TRAVELERS COS INC	89417E109	66.00	O'SHAUGHNESSY	10/23/2015	0.66	7,158.88	6,986.10	172.78	0.00	0
TRAVELERS COS INC	89417E109	169.00	O'SHAUGHNESSY	11/27/2015	1.69	19,571.45	17,888.65	1,682.80	0.00	0
TRAVELERS COS INC	89417E109	60.00	O'SHAUGHNESSY	12/24/2015	0.60	6,657.34	6,351.00	306.34	0.00	0
VODAFONE GROUP PLC ADR	92857W308	122.00	O'SHAUGHNESSY	10/23/2015	2.44	3,926.00	4,168.74	0.00	-242.74	0
VODAFONE GROUP PLC ADR	92857W308	110.00	O'SHAUGHNESSY	10/27/2015	2.20	3,629.81	3,758.70	0.00	-128.89	0
WYNDHAM WORLDWIDE CORP COM	98310W108	9.00	O'SHAUGHNESSY	01/15/2015	0.09	773.74	771.84	1.90	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	2.00	O'SHAUGHNESSY	02/12/2015	0.02	162.47	171.52	0.00	-9.05	0
WYNDHAM WORLDWIDE CORP COM	98310W108	339.00	O'SHAUGHNESSY	03/20/2015	3.39	30,609.44	29,072.64	1,536.80	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	74.00	O'SHAUGHNESSY	03/23/2015	0.74	6,694.79	6,346.24	348.55	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	153.00	O'SHAUGHNESSY	03/24/2015	1.53	13,924.30	13,121.28	803.02	0.00	0
TOTAL FOR: O'SHAUGHNESSY					1,562.80	4,668,156.30	4,589,610.93	282,110.66	-203,565.29	
ABBOTT LABS	002824100	820.00	POLEN	01/22/2015	12.30	36,192.92	36,916.40	0.00	-723.48	0
ABBOTT LABS	002824100	260.00	POLEN	02/20/2015	3.90	12,059.87	11,705.20	354.67	0.00	0
ABBOTT LABS	002824100	285.00	POLEN	04/24/2015	4.28	13,313.52	12,830.70	482.82	0.00	0
ABBOTT LABS	002824100	465.00	POLEN	05/21/2015	6.98	22,786.25	20,934.30	1,851.95	0.00	0
ACCENTURE PLC CL A	G1151C101	305.00	POLEN	01/22/2015	4.58	26,807.68	27,239.55	0.00	-431.87	0
ACCENTURE PLC CL A	G1151C101	100.00	POLEN	02/20/2015	1.50	8,920.33	8,931.00	0.00	-10.67	0
ACCENTURE PLC CL A	G1151C101	105.00	POLEN	04/24/2015	1.58	9,775.79	9,377.55	398.24	0.00	0
ACCENTURE PLC CL A	G1151C101	170.00	POLEN	05/21/2015	2.55	16,564.64	15,182.70	1,381.94	0.00	0
ADOBE SYS INC	00724F101	55.00	POLEN	04/24/2015	0.83	4,096.04	4,254.43	0.00	-158.39	0
ADOBE SYS INC	00724F101	90.00	POLEN	05/21/2015	1.35	7,085.11	6,961.79	123.32	0.00	0
ALLERGAN INC	018490102	135.00	POLEN	01/22/2015	2.03	29,271.40	28,699.65	571.75	0.00	0
ALLERGAN INC	018490102	466.00	POLEN	02/12/2015	8.31	104,345.84	99,066.94	5,278.90	0.00	0
ALLERGAN INC	018490102	1,345.00	POLEN	02/13/2015	36.02	304,065.38	285,933.55	18,131.83	0.00	0
ALPHABET INC CL A	02079K305	91.00	POLEN	10/28/2015	1.37	66,899.63	48,290.06	18,609.57	0.00	0
ALPHABET INC CL A	02079K305	101.00	POLEN	12/07/2015	1.52	78,628.24	53,596.66	25,031.58	0.00	0
APPLE INC	037833100	230.00	POLEN	01/22/2015	3.45	24,478.97	25,387.40	0.00	-908.43	0

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APPLE INC	037833100	80.00	POLEN	02/20/2015	1.20	10,225.81	8,830.40	1,395.41	0.00	0
APPLE INC	037833100	81.00	POLEN	04/24/2015	1.22	10,276.68	8,940.78	1,335.90	0.00	0
APPLE INC	037833100	135.00	POLEN	05/21/2015	2.03	17,560.29	14,901.30	2,658.99	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	275.00	POLEN	01/22/2015	4.13	23,022.49	22,926.75	95.74	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	90.00	POLEN	02/20/2015	1.35	7,810.95	7,503.30	307.65	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	90.00	POLEN	04/24/2015	1.35	7,687.20	7,503.30	183.90	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	150.00	POLEN	05/21/2015	2.25	13,118.00	12,505.50	612.50	0.00	0
CELGENE CORP	151020104	305.00	POLEN	01/22/2015	4.58	36,448.79	34,117.30	2,331.49	0.00	0
CELGENE CORP	151020104	60.00	POLEN	02/20/2015	0.90	6,974.57	6,711.60	262.97	0.00	0
CELGENE CORP	151020104	65.00	POLEN	04/24/2015	0.98	7,510.93	7,270.90	240.03	0.00	0
CELGENE CORP	151020104	110.00	POLEN	05/21/2015	1.65	12,835.11	12,304.60	530.51	0.00	0
FACEBOOK INC	30303M102	140.00	POLEN	05/21/2015	2.10	11,342.88	11,400.69	0.00	-57.81	0
FACTSET RESEARCH SYSTEMS INC	303075105	145.00	POLEN	01/22/2015	2.18	20,139.32	20,408.75	0.00	-269.43	0
FACTSET RESEARCH SYSTEMS INC	303075105	50.00	POLEN	02/20/2015	0.75	7,678.60	7,037.50	641.10	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	77.00	POLEN	03/10/2015	1.54	11,902.79	10,837.75	1,065.04	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	80.00	POLEN	03/11/2015	1.85	12,209.50	11,260.00	949.50	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	206.00	POLEN	03/12/2015	5.58	31,453.09	28,994.50	2,458.59	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	91.00	POLEN	03/13/2015	2.59	13,779.13	12,808.25	970.88	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	194.00	POLEN	03/16/2015	5.04	29,173.30	27,305.50	1,867.80	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	157.00	POLEN	03/17/2015	3.44	23,903.33	22,097.75	1,805.58	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	35.00	POLEN	04/24/2015	0.53	5,555.61	4,926.25	629.36	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	45.00	POLEN	05/21/2015	0.68	7,446.23	6,333.75	1,112.48	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	235.00	POLEN	06/19/2015	4.95	38,083.23	33,076.25	5,006.98	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	368.00	POLEN	06/22/2015	9.98	60,595.19	51,796.00	8,799.19	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	237.00	POLEN	06/23/2015	5.85	39,066.81	33,357.75	5,709.06	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	90.00	POLEN	06/24/2015	2.48	14,816.64	12,667.50	2,149.14	0.00	0
FASTENAL CO	311900104	335.00	POLEN	01/22/2015	5.03	14,854.50	15,932.60	0.00	-1,078.10	0
FASTENAL CO	311900104	100.00	POLEN	02/20/2015	1.50	4,248.42	4,756.00	0.00	-507.58	0
FASTENAL CO	311900104	265.00	POLEN	04/24/2015	3.98	10,928.70	12,603.40	0.00	-1,674.70	0
FASTENAL CO	311900104	335.00	POLEN	05/21/2015	5.03	14,192.00	15,932.60	0.00	-1,740.60	0
GARTNER INC CL A	366651107	255.00	POLEN	01/22/2015	3.83	21,041.95	21,473.55	0.00	-431.60	0

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GARTNER INC CL A	366651107	80.00	POLEN	02/20/2015	1.20	6,444.28	6,736.80	0.00	-292.52	0
GARTNER INC CL A	366651107	90.00	POLEN	04/24/2015	1.35	7,533.31	7,578.90	0.00	-45.59	0
GARTNER INC CL A	366651107	140.00	POLEN	05/21/2015	2.10	12,232.27	11,789.40	442.87	0.00	0
GOOGLE INC CL A	38259P508	40.00	POLEN	01/22/2015	0.60	20,208.55	21,226.40	0.00	-1,017.85	0
GOOGLE INC CL A	38259P508	10.00	POLEN	02/20/2015	0.15	5,464.84	5,306.60	158.24	0.00	0
GOOGLE INC CL A	38259P508	16.00	POLEN	04/24/2015	0.24	8,717.03	8,490.56	226.47	0.00	0
GOOGLE INC CL A	38259P508	20.00	POLEN	05/21/2015	0.30	10,889.69	10,613.20	276.49	0.00	0
GOOGLE INC CL C	38259P706	60.00	POLEN	01/22/2015	0.90	30,152.63	31,584.00	0.00	-1,431.37	0
GOOGLE INC CL C	38259P706	20.00	POLEN	02/20/2015	0.30	10,878.99	10,528.00	350.99	0.00	0
GOOGLE INC CL C	38259P706	21.00	POLEN	04/24/2015	0.32	11,266.81	11,054.40	212.41	0.00	0
GOOGLE INC CL C	38259P706	35.00	POLEN	05/21/2015	0.53	18,587.62	18,373.55	214.07	0.00	0
GOOGLE INC CL C	38259P706	0.97	POLEN	05/28/2015	0.00	521.07	507.11	13.96	0.00	0
GRAINGER W W INC	384802104	70.00	POLEN	01/22/2015	1.05	16,699.18	17,842.30	0.00	-1,143.12	0
GRAINGER W W INC	384802104	20.00	POLEN	02/20/2015	0.30	4,647.61	5,097.80	0.00	-450.19	0
GRAINGER W W INC	384802104	25.00	POLEN	04/24/2015	0.38	6,072.75	6,372.25	0.00	-299.50	0
GRAINGER W W INC	384802104	40.00	POLEN	05/21/2015	0.60	9,834.41	10,195.60	0.00	-361.19	0
GRAINGER W W INC	384802104	291.00	POLEN	08/17/2015	7.79	66,870.83	74,172.99	0.00	-7,302.16	0
GRAINGER W W INC	384802104	158.00	POLEN	08/18/2015	3.57	35,749.94	40,272.62	0.00	-4,522.68	0
GRAINGER W W INC	384802104	169.00	POLEN	08/19/2015	4.68	37,984.92	43,076.41	0.00	-5,091.49	0
GRAINGER W W INC	384802104	204.00	POLEN	08/20/2015	4.40	45,942.75	51,997.56	0.00	-6,054.81	0
MASTERCARD INC	57636Q104	135.00	POLEN	01/22/2015	2.03	11,142.98	11,631.60	0.00	-488.62	0
MASTERCARD INC	57636Q104	40.00	POLEN	02/20/2015	0.60	3,506.93	3,446.40	60.53	0.00	0
MASTERCARD INC	57636Q104	55.00	POLEN	04/24/2015	0.83	4,839.08	4,738.80	100.28	0.00	0
MASTERCARD INC	57636Q104	75.00	POLEN	05/21/2015	1.13	6,945.24	6,462.00	483.24	0.00	0
NESTLE SA SPONSORED ADR REPSTG	641069406	295.00	POLEN	01/22/2015	4.43	22,344.27	21,657.72	686.55	0.00	0
NESTLE SA SPONSORED ADR REPSTG	641069406	90.00	POLEN	02/20/2015	1.35	6,856.52	6,607.44	249.08	0.00	0
NESTLE SA SPONSORED ADR REPSTG	641069406	110.00	POLEN	04/24/2015	1.65	8,577.09	8,075.76	501.33	0.00	0
NESTLE SA SPONSORED ADR REPSTG	641069406	165.00	POLEN	05/21/2015	2.48	12,895.33	12,113.64	781.69	0.00	0
NIKE INC CL B	654106103	400.00	POLEN	01/22/2015	6.00	36,984.50	38,460.00	0.00	-1,475.50	0
NIKE INC CL B	654106103	120.00	POLEN	02/20/2015	1.80	11,051.19	11,538.00	0.00	-486.81	0
NIKE INC CL B	654106103	140.00	POLEN	04/24/2015	2.10	13,999.64	13,461.00	538.64	0.00	0

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NIKE INC CL B	654106103	225.00	POLEN	05/21/2015	3.38	23,511.92	21,633.75	1,878.17	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	120.00	POLEN	01/22/2015	1.80	21,608.39	23,114.40	0.00	-1,506.01	0
O REILLY AUTOMOTIVE INC NEW	67103H107	30.00	POLEN	02/20/2015	0.45	6,166.23	5,778.60	387.63	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	40.00	POLEN	04/24/2015	0.60	8,670.04	7,704.80	965.24	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	60.00	POLEN	05/21/2015	0.90	13,389.65	11,557.20	1,832.45	0.00	0
ORACLE CORPORATION	68389X105	825.00	POLEN	01/22/2015	12.38	35,437.66	37,100.25	0.00	-1,662.59	0
ORACLE CORPORATION	68389X105	260.00	POLEN	02/20/2015	3.90	11,389.58	11,692.20	0.00	-302.62	0
ORACLE CORPORATION	68389X105	290.00	POLEN	04/24/2015	4.35	12,610.50	13,041.30	0.00	-430.80	0
ORACLE CORPORATION	68389X105	460.00	POLEN	05/21/2015	6.90	20,353.33	20,686.20	0.00	-332.87	0
PRICELINE.COM	741503403	31.00	POLEN	01/22/2015	0.47	31,111.68	35,346.51	0.00	-4,234.83	0
PRICELINE.COM	741503403	9.00	POLEN	02/20/2015	0.14	10,063.29	10,261.89	0.00	-198.60	0
PRICELINE.COM	741503403	10.00	POLEN	04/24/2015	0.15	11,930.93	11,402.10	528.83	0.00	0
PRICELINE.COM	741503403	15.00	POLEN	05/21/2015	0.23	18,181.68	17,103.15	1,078.53	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	79.00	POLEN	01/22/2015	1.19	31,640.77	32,409.75	0.00	-768.98	0
REGENERON PHARMACEUTICALS INC	75886F107	20.00	POLEN	02/20/2015	0.30	8,080.15	8,205.00	0.00	-124.85	0
REGENERON PHARMACEUTICALS INC	75886F107	22.00	POLEN	04/24/2015	0.33	10,148.74	9,025.50	1,123.24	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	35.00	POLEN	05/21/2015	0.53	17,397.65	14,358.75	3,038.90	0.00	0
STARBUCKS CORP	855244109	360.00	POLEN	01/22/2015	5.40	28,818.66	29,538.00	0.00	-719.34	0
STARBUCKS CORP	855244109	110.00	POLEN	02/20/2015	1.65	10,117.06	9,025.50	1,091.56	0.00	0
STARBUCKS CORP	855244109	265.00	POLEN	04/24/2015	3.98	12,795.36	10,871.62	1,923.74	0.00	0
STARBUCKS CORP	855244109	405.00	POLEN	05/21/2015	6.08	20,563.49	16,615.12	3,948.37	0.00	0
TJX COMPANIES INC NEW	872540109	410.00	POLEN	01/22/2015	6.15	27,053.46	28,117.80	0.00	-1,064.34	0
TJX COMPANIES INC NEW	872540109	140.00	POLEN	02/20/2015	2.10	9,607.32	9,601.20	6.12	0.00	0
TJX COMPANIES INC NEW	872540109	165.00	POLEN	04/24/2015	2.48	10,945.89	11,315.70	0.00	-369.81	0
TJX COMPANIES INC NEW	872540109	260.00	POLEN	05/21/2015	3.90	17,314.38	17,830.80	0.00	-516.42	0
VISA INC CL A	92826C839	165.00	POLEN	01/22/2015	2.48	41,702.39	43,263.00	0.00	-1,560.61	0
VISA INC CL A	92826C839	50.00	POLEN	02/20/2015	0.75	13,522.00	13,110.00	412.00	0.00	0
VISA INC CL A	92826C839	255.00	POLEN	04/24/2015	3.83	16,699.64	16,715.25	0.00	-15.61	0
VISA INC CL A	92826C839	375.00	POLEN	05/21/2015	5.63	26,152.12	24,581.25	1,570.87	0.00	0
			TOTAL FOR: POLEN		320.69	2,343,999.86	2,255,845.35	140,418.85	-52,264.34	
CHECK POINT SOFTWARE TECH ADR	M22465104	662.00	SEIZERT	01/29/2015	19.86	52,617.90	52,013.34	604.56	0.00	0

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CHECK POINT SOFTWARE TECH ADR	M22465104	353.00	SEIZERT	05/20/2015	10.59	30,692.36	27,735.21	2,957.15	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	217.00	SEIZERT	05/21/2015	4.34	18,712.28	17,049.69	1,662.59	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	74.00	SEIZERT	09/25/2015	2.22	5,923.96	5,814.18	109.78	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	265.00	SEIZERT	09/25/2015	7.95	21,208.88	20,821.05	387.83	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	467.00	SEIZERT	09/28/2015	14.01	37,348.38	36,692.19	656.19	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	705.00	SEIZERT	10/02/2015	21.15	55,313.28	55,391.85	0.00	-78.57	0
CHECK POINT SOFTWARE TECH ADR	M22465104	672.00	SEIZERT	10/06/2015	20.16	53,347.42	52,799.04	548.38	0.00	0
CIGNA CORP CD	125509109	200.00	SEIZERT	06/18/2015	3.60	30,513.83	20,582.00	9,931.83	0.00	0
CIGNA CORP CD	125509109	657.00	SEIZERT	06/18/2015	19.71	100,590.16	67,611.87	32,978.29	0.00	0
CIGNA CORP CD	125509109	453.00	SEIZERT	08/31/2015	13.59	62,324.18	46,618.23	15,705.95	0.00	0
CIGNA CORP CD	125509109	785.00	SEIZERT	09/01/2015	23.55	109,076.41	80,784.35	28,292.06	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	6,140.00	SEIZERT	08/10/2015	184.20	18,866.63	49,918.20	0.00	-31,051.57	0
DENBURY RESOURCES INC COM NEW	247916208	1,583.00	SEIZERT	08/10/2015	28.50	5,015.31	12,869.79	0.00	-7,854.48	0
DENBURY RESOURCES INC COM NEW	247916208	6,757.00	SEIZERT	08/11/2015	202.71	20,918.61	54,934.41	0.00	-34,015.80	0
DILLARDS INC	254067101	163.00	SEIZERT	03/18/2015	4.89	21,493.46	20,404.34	1,089.12	0.00	0
DILLARDS INC	254067101	166.00	SEIZERT	03/19/2015	4.98	21,888.91	20,779.88	1,109.03	0.00	0
DISH NETWORK CORP A	25470M109	228.00	SEIZERT	08/21/2015	4.10	15,213.47	16,618.92	0.00	-1,405.45	0
DISH NETWORK CORP A	25470M109	276.00	SEIZERT	08/24/2015	8.28	18,256.81	20,117.64	0.00	-1,860.83	0
DISH NETWORK CORP A	25470M109	99.00	SEIZERT	08/25/2015	2.97	6,325.49	7,216.11	0.00	-890.62	0
DISH NETWORK CORP A	25470M109	853.00	SEIZERT	08/25/2015	25.59	54,496.22	62,175.17	0.00	-7,678.95	0
DISH NETWORK CORP A	25470M109	239.00	SEIZERT	08/26/2015	7.17	14,808.06	17,420.71	0.00	-2,612.65	0
DISH NETWORK CORP A	25470M109	1,646.00	SEIZERT	08/26/2015	29.62	102,042.23	119,976.94	0.00	-17,934.71	0
DISH NETWORK CORP A	25470M109	420.00	SEIZERT	08/27/2015	7.56	24,026.66	29,476.50	0.00	-5,449.84	0
ENDO INTERNATIONAL PLC	G30401106	202.00	SEIZERT	02/24/2015	1.82	17,185.03	14,568.24	2,616.79	0.00	0
ENDO INTERNATIONAL PLC	G30401106	93.00	SEIZERT	02/24/2015	2.79	7,902.57	6,707.16	1,195.41	0.00	0
ENDO INTERNATIONAL PLC	G30401106	26.00	SEIZERT	02/25/2015	0.78	2,221.65	1,875.12	346.53	0.00	0
ENDO INTERNATIONAL PLC	G30401106	81.00	SEIZERT	03/18/2015	0.73	7,025.89	5,841.72	1,184.17	0.00	0
ENDO INTERNATIONAL PLC	G30401106	101.00	SEIZERT	09/24/2015	3.03	7,848.06	7,284.12	563.94	0.00	0
ENDO INTERNATIONAL PLC	G30401106	120.00	SEIZERT	09/24/2015	3.60	9,764.86	8,654.40	1,110.46	0.00	0
HCC INS HLDGS INC	404132102	143.00	SEIZERT	05/20/2015	4.29	8,229.79	7,653.36	576.43	0.00	0
HCC INS HLDGS INC	404132102	155.00	SEIZERT	05/21/2015	3.10	8,935.55	8,295.60	639.95	0.00	0

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HCC INS HLDGS INC	404132102	707.00	SEIZERT	06/15/2015	21.21	54,452.13	37,838.64	16,613.49	0.00	0
HCC INS HLDGS INC	404132102	2,050.00	SEIZERT	06/15/2015	61.50	157,805.48	109,716.00	48,089.48	0.00	0
LIBERTY BROADBAND CORP RIS	530307115	449.00	SEIZERT	01/22/2015	0.00	0.00	4,265.50	0.00	-4,265.50	0
MALLINCKRODT PLC	G5785G107	299.00	SEIZERT	02/11/2015	5.98	32,697.34	29,609.97	3,087.37	0.00	0
MALLINCKRODT PLC	G5785G107	166.00	SEIZERT	03/18/2015	4.98	20,509.04	16,438.98	4,070.06	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	2,791.00	SEIZERT	01/29/2015	55.82	43,031.79	40,469.50	2,562.29	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	386.00	SEIZERT	03/16/2015	11.58	6,246.48	5,597.00	649.48	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	2,414.00	SEIZERT	03/16/2015	72.42	39,135.52	35,003.00	4,132.52	0.00	0
SYMANTEC CORP	871503108	1,315.00	SEIZERT	01/29/2015	26.30	34,781.24	33,736.32	1,044.92	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	399.00	SEIZERT	01/28/2015	15.96	14,852.21	14,268.24	583.97	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	366.00	SEIZERT	01/30/2015	10.98	13,660.24	13,088.16	572.08	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	131.00	SEIZERT	01/30/2015	2.62	4,906.85	4,684.56	222.29	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	162.00	SEIZERT	02/23/2015	3.24	6,481.42	5,793.12	688.30	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	185.00	SEIZERT	02/25/2015	5.55	7,403.63	6,615.60	788.03	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	36.00	SEIZERT	02/26/2015	1.08	1,439.36	1,287.36	152.00	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	199.00	SEIZERT	02/27/2015	5.97	7,981.04	7,116.24	864.80	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	51.00	SEIZERT	03/02/2015	1.53	2,039.46	1,823.76	215.70	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	126.00	SEIZERT	03/04/2015	3.78	5,069.75	4,505.76	563.99	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	173.00	SEIZERT	03/05/2015	5.19	7,031.30	6,186.48	844.82	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	521.00	SEIZERT	03/11/2015	15.63	20,810.54	18,630.96	2,179.58	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	106.00	SEIZERT	03/24/2015	1.90	4,539.32	3,790.56	748.76	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	280.00	SEIZERT	03/25/2015	8.40	11,826.64	10,012.80	1,813.84	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	242.00	SEIZERT	03/26/2015	7.26	10,511.68	8,653.92	1,857.76	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	122.00	SEIZERT	03/27/2015	2.44	5,279.18	4,362.72	916.46	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	219.00	SEIZERT	05/11/2015	6.57	8,407.25	7,831.44	575.81	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	355.00	SEIZERT	05/11/2015	10.65	13,568.45	12,694.80	873.65	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	180.00	SEIZERT	07/02/2015	5.40	6,830.49	6,436.80	393.69	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	67.00	SEIZERT	07/02/2015	2.01	2,543.91	2,395.92	147.99	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	85.00	SEIZERT	09/18/2015	0.60	2,932.74	3,039.60	0.00	-106.86	0
TESSERA TECHNOLOGIES INC	88164L100	261.00	SEIZERT	09/21/2015	1.83	8,963.70	9,333.36	0.00	-369.66	0
TESSERA TECHNOLOGIES INC	88164L100	439.00	SEIZERT	09/22/2015	3.07	15,084.86	15,698.64	0.00	-613.78	0

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TESSERA TECHNOLOGIES INC	88164L100	182.00	SEIZERT	09/22/2015	5.46	6,251.40	6,508.32	0.00	-256.92	0
TESSERA TECHNOLOGIES INC	88164L100	261.00	SEIZERT	09/24/2015	7.83	9,049.54	9,333.36	0.00	-283.82	0
TESSERA TECHNOLOGIES INC	88164L100	175.00	SEIZERT	09/25/2015	5.25	5,809.28	6,258.00	0.00	-448.72	0
TESSERA TECHNOLOGIES INC	88164L100	260.00	SEIZERT	09/28/2015	7.80	8,503.71	9,297.60	0.00	-793.89	0
TESSERA TECHNOLOGIES INC	88164L100	495.00	SEIZERT	10/05/2015	14.85	16,064.73	17,701.20	0.00	-1,636.47	0
TESSERA TECHNOLOGIES INC	88164L100	356.00	SEIZERT	10/06/2015	10.68	11,330.31	12,730.56	0.00	-1,400.25	0
TESSERA TECHNOLOGIES INC	88164L100	55.00	SEIZERT	10/08/2015	1.00	1,775.19	1,966.80	0.00	-191.61	0
TESSERA TECHNOLOGIES INC	88164L100	696.00	SEIZERT	10/08/2015	20.88	22,402.50	24,888.96	0.00	-2,486.46	0
TESSERA TECHNOLOGIES INC	88164L100	485.00	SEIZERT	10/20/2015	14.55	16,174.89	17,343.60	0.00	-1,168.71	0
TESSERA TECHNOLOGIES INC	88164L100	827.00	SEIZERT	10/21/2015	24.81	27,439.18	29,573.52	0.00	-2,134.34	0
TESSERA TECHNOLOGIES INC	88164L100	199.00	SEIZERT	10/22/2015	1.39	6,564.65	7,116.24	0.00	-551.59	0
TESSERA TECHNOLOGIES INC	88164L100	209.00	SEIZERT	10/22/2015	6.27	6,900.65	7,473.84	0.00	-573.19	0
VISTEON CORP	92839U206	60.00	SEIZERT	12/01/2015	1.80	7,148.67	6,411.60	737.07	0.00	0
VISTEON CORP	92839U206	125.00	SEIZERT	12/04/2015	3.75	15,059.06	13,357.50	1,701.56	0.00	0
WESTERN UN CO	959802109	591.00	SEIZERT	04/29/2015	17.73	12,131.11	10,584.81	1,546.30	0.00	0
WESTERN UN CO	959802109	1,235.00	SEIZERT	04/29/2015	37.05	25,364.95	22,118.85	3,246.10	0.00	0
WESTERN UN CO	959802109	315.00	SEIZERT	04/29/2015	5.68	6,469.56	5,641.65	827.91	0.00	0
WESTERN UN CO	959802109	2,231.00	SEIZERT	05/11/2015	66.93	49,285.00	39,957.21	9,327.79	0.00	0
WESTERN UN CO	959802109	281.00	SEIZERT	05/11/2015	5.06	6,303.44	5,032.71	1,270.73	0.00	0
			TOTAL FOR: SEIZERT		1,331.66	1,800,985.16	1,710,923.37	218,177.03	-128,115.24	
AAR CORP	000361105	335.00	SYSTEMATIC	04/14/2015	2.35	10,151.47	9,306.30	845.17	0.00	0
AAR CORP	000361105	455.00	SYSTEMATIC	04/15/2015	3.19	13,798.19	12,639.90	1,158.29	0.00	0
AAR CORP	000361105	265.00	SYSTEMATIC	12/16/2015	1.86	5,830.30	7,118.44	0.00	-1,288.14	0
AAR CORP	000361105	585.00	SYSTEMATIC	12/17/2015	4.10	12,709.38	15,383.58	0.00	-2,674.20	0
AARON'S INC	002535300	85.00	SYSTEMATIC	09/16/2015	0.60	3,252.29	3,108.03	144.26	0.00	0
ABERCROMBIE & FITCH CO CL A	002896207	960.00	SYSTEMATIC	06/30/2015	6.72	22,098.55	26,066.50	0.00	-3,967.95	0
ABERCROMBIE & FITCH CO CL A	002896207	170.00	SYSTEMATIC	12/16/2015	1.19	4,374.63	3,646.71	727.92	0.00	0
ABM INDS INC	000957100	305.00	SYSTEMATIC	01/27/2015	2.14	8,960.39	8,738.25	222.14	0.00	0
ABM INDS INC	000957100	225.00	SYSTEMATIC	01/28/2015	1.58	6,624.00	6,446.25	177.75	0.00	0
ABM INDS INC	000957100	275.00	SYSTEMATIC	01/29/2015	1.93	8,032.57	7,878.75	153.82	0.00	0
ACCO BRANDS CORP	00081T108	290.00	SYSTEMATIC	09/16/2015	2.03	2,078.63	2,612.90	0.00	-534.27	0

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ACTUANT CORP CL A	00508X203	855.00	SYSTEMATIC	10/26/2015	5.99	18,318.19	22,781.21	0.00	-4,463.02	0
ADDUS HOMECARE CORP	006739106	30.00	SYSTEMATIC	10/26/2015	0.21	1,031.67	995.33	36.34	0.00	0
ADDUS HOMECARE CORP	006739106	15.00	SYSTEMATIC	10/27/2015	0.11	491.60	497.66	0.00	-6.06	0
ADDUS HOMECARE CORP	006739106	5.00	SYSTEMATIC	10/28/2015	0.04	116.47	165.89	0.00	-49.42	0
ADVANCED ENERGY INDS INC	007973100	110.00	SYSTEMATIC	06/30/2015	0.77	3,180.59	2,847.65	332.94	0.00	0
ADVANCED ENERGY INDS INC	007973100	710.00	SYSTEMATIC	12/16/2015	4.97	20,727.44	18,447.32	2,280.12	0.00	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	450.00	SYSTEMATIC	02/26/2015	3.15	12,967.86	13,666.50	0.00	-698.64	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	325.00	SYSTEMATIC	02/27/2015	2.28	9,525.79	9,242.52	283.27	0.00	0
AEGION CORP	00770F104	150.00	SYSTEMATIC	04/14/2015	1.05	2,769.43	2,791.50	0.00	-22.07	0
AEGION CORP	00770F104	105.00	SYSTEMATIC	09/16/2015	0.74	1,902.52	1,954.05	0.00	-51.53	0
AEGION CORP	00770F104	40.00	SYSTEMATIC	09/17/2015	0.28	716.80	744.40	0.00	-27.60	0
AFFYMETRIX INC	00826T108	635.00	SYSTEMATIC	01/27/2015	4.45	6,882.79	6,267.45	615.34	0.00	0
AFFYMETRIX INC	00826T108	225.00	SYSTEMATIC	04/14/2015	1.58	2,860.92	2,220.75	640.17	0.00	0
AG MTG INVT TR INC	001228105	570.00	SYSTEMATIC	09/16/2015	3.99	9,242.14	10,827.23	0.00	-1,585.09	0
AG MTG INVT TR INC	001228105	315.00	SYSTEMATIC	09/17/2015	2.21	5,134.43	6,045.77	0.00	-911.34	0
AG MTG INVT TR INC	001228105	215.00	SYSTEMATIC	09/18/2015	1.51	3,504.69	4,154.55	0.00	-649.86	0
AGCO CORP	001084102	70.00	SYSTEMATIC	06/30/2015	0.49	3,810.75	3,309.25	501.50	0.00	0
AGCO CORP	001084102	55.00	SYSTEMATIC	12/16/2015	0.39	2,687.30	2,600.13	87.17	0.00	0
AGREE REALTY CORP	008492100	130.00	SYSTEMATIC	01/27/2015	0.91	4,503.02	4,041.70	461.32	0.00	0
AGREE REALTY CORP	008492100	80.00	SYSTEMATIC	08/04/2015	0.56	2,441.66	2,487.20	0.00	-45.54	0
AGREE REALTY CORP	008492100	45.00	SYSTEMATIC	08/05/2015	0.32	1,389.94	1,399.05	0.00	-9.11	0
AIRCASTLE LTD	G0129K104	390.00	SYSTEMATIC	05/18/2015	2.73	9,763.99	9,065.93	698.06	0.00	0
AIRCASTLE LTD	G0129K104	170.00	SYSTEMATIC	05/19/2015	1.19	4,278.79	3,991.43	287.36	0.00	0
AIRCASTLE LTD	G0129K104	295.00	SYSTEMATIC	05/20/2015	2.07	7,444.72	6,926.31	518.41	0.00	0
AIRCASTLE LTD	G0129K104	55.00	SYSTEMATIC	05/21/2015	0.39	1,383.02	1,291.34	91.68	0.00	0
ALERE INC	01449J105	95.00	SYSTEMATIC	04/14/2015	0.67	4,770.27	3,610.00	1,160.27	0.00	0
ALERE INC	01449J105	75.00	SYSTEMATIC	09/16/2015	0.53	3,917.64	2,850.00	1,067.64	0.00	0
ALLIANCE IMAGING INC	018606301	55.00	SYSTEMATIC	06/30/2015	0.39	1,094.52	1,154.45	0.00	-59.93	0
ALLIANCE IMAGING INC	018606301	10.00	SYSTEMATIC	07/01/2015	0.07	199.97	209.90	0.00	-9.93	0
ALLIANCE IMAGING INC	018606301	5.00	SYSTEMATIC	07/02/2015	0.04	95.97	104.95	0.00	-8.98	0

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ALLIANCE IMAGING INC	018606301	35.00	SYSTEMATIC	07/07/2015	0.25	641.38	734.65	0.00	-93.27	0
ALLIANCE IMAGING INC	018606301	35.00	SYSTEMATIC	07/08/2015	0.25	637.13	734.65	0.00	-97.52	0
ALLIANCE IMAGING INC	018606301	5.00	SYSTEMATIC	07/09/2015	0.04	89.22	104.95	0.00	-15.73	0
ALLIANCE IMAGING INC	018606301	55.00	SYSTEMATIC	07/10/2015	0.39	945.38	1,154.45	0.00	-209.07	0
ALLIANCE IMAGING INC	018606301	30.00	SYSTEMATIC	07/13/2015	0.21	503.77	629.70	0.00	-125.93	0
ALLIANCE IMAGING INC	018606301	45.00	SYSTEMATIC	07/14/2015	0.32	759.51	944.55	0.00	-185.04	0
ALLIANCE IMAGING INC	018606301	90.00	SYSTEMATIC	07/15/2015	0.63	1,531.36	1,889.10	0.00	-357.74	0
ALLIANCE IMAGING INC	018606301	100.00	SYSTEMATIC	07/16/2015	0.70	1,726.09	2,099.00	0.00	-372.91	0
ALLIANCE IMAGING INC	018606301	110.00	SYSTEMATIC	07/17/2015	0.77	1,907.80	2,308.90	0.00	-401.10	0
ALLIANCE IMAGING INC	018606301	60.00	SYSTEMATIC	07/20/2015	0.42	1,033.27	1,259.40	0.00	-226.13	0
ALLIANCE IMAGING INC	018606301	10.00	SYSTEMATIC	07/21/2015	0.07	171.29	209.90	0.00	-38.61	0
ALLIANCE IMAGING INC	018606301	55.00	SYSTEMATIC	07/22/2015	0.39	927.82	1,154.45	0.00	-226.63	0
ALLIANCE IMAGING INC	018606301	30.00	SYSTEMATIC	07/23/2015	0.21	497.81	629.70	0.00	-131.89	0
ALLIANCE IMAGING INC	018606301	20.00	SYSTEMATIC	07/24/2015	0.14	324.69	419.80	0.00	-95.11	0
ALLIANCE IMAGING INC	018606301	35.00	SYSTEMATIC	07/27/2015	0.25	567.73	734.65	0.00	-166.92	0
ALLIANCE IMAGING INC	018606301	35.00	SYSTEMATIC	07/28/2015	0.25	564.12	734.65	0.00	-170.53	0
ALLIANCE IMAGING INC	018606301	25.00	SYSTEMATIC	07/29/2015	0.18	395.38	524.75	0.00	-129.37	0
ALLIANCE IMAGING INC	018606301	50.00	SYSTEMATIC	07/30/2015	0.35	786.92	1,049.50	0.00	-262.58	0
ALLIANCE IMAGING INC	018606301	45.00	SYSTEMATIC	07/31/2015	0.32	707.62	940.90	0.00	-233.28	0
ALLIANCE IMAGING INC	018606301	65.00	SYSTEMATIC	08/03/2015	0.46	977.38	1,366.16	0.00	-388.78	0
ALLIANCE IMAGING INC	018606301	25.00	SYSTEMATIC	08/04/2015	0.18	357.61	532.78	0.00	-175.17	0
ALMOST FAMILY INC	020409108	10.00	SYSTEMATIC	01/27/2015	0.07	309.02	289.50	19.52	0.00	0
ALMOST FAMILY INC	020409108	50.00	SYSTEMATIC	01/28/2015	0.35	1,588.77	1,447.50	141.27	0.00	0
ALMOST FAMILY INC	020409108	40.00	SYSTEMATIC	01/29/2015	0.28	1,242.55	1,158.00	84.55	0.00	0
ALMOST FAMILY INC	020409108	75.00	SYSTEMATIC	04/14/2015	0.53	3,342.28	2,171.25	1,171.03	0.00	0
ALMOST FAMILY INC	020409108	45.00	SYSTEMATIC	04/15/2015	0.32	1,920.67	1,302.75	617.92	0.00	0
ALMOST FAMILY INC	020409108	65.00	SYSTEMATIC	04/16/2015	0.46	2,890.23	1,881.75	1,008.48	0.00	0
ALMOST FAMILY INC	020409108	85.00	SYSTEMATIC	08/04/2015	0.60	3,357.31	2,460.75	896.56	0.00	0
ALMOST FAMILY INC	020409108	60.00	SYSTEMATIC	09/16/2015	0.42	2,725.28	1,737.00	988.28	0.00	0
ALMOST FAMILY INC	020409108	25.00	SYSTEMATIC	09/17/2015	0.18	1,136.32	723.75	412.57	0.00	0
ALPHA NAT RES INC	02076X102	3,865.00	SYSTEMATIC	02/26/2015	27.06	5,179.00	6,454.55	0.00	-1,275.55	0

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ALPHA NAT RES INC	02076X102	930.00	SYSTEMATIC	02/27/2015	6.51	1,269.89	1,553.10	0.00	-283.21	0
ALPHA NAT RES INC	02076X102	4,475.00	SYSTEMATIC	05/18/2015	31.33	3,454.98	7,473.25	0.00	-4,018.27	0
ALPHA NAT RES INC	02076X102	3,740.00	SYSTEMATIC	05/19/2015	26.18	2,858.61	6,245.80	0.00	-3,387.19	0
ALPHA NAT RES INC	02076X102	1,100.00	SYSTEMATIC	05/20/2015	7.70	844.26	1,496.54	0.00	-652.28	0
ALPHA NAT RES INC	02076X102	2,470.00	SYSTEMATIC	05/26/2015	12.35	1,645.18	2,711.57	0.00	-1,066.39	0
ALPHA NAT RES INC	02076X102	6,705.00	SYSTEMATIC	05/26/2015	46.94	4,407.97	7,160.05	0.00	-2,752.08	0
ALPHA NAT RES INC	02076X102	70.00	SYSTEMATIC	05/26/2015	0.70	45.15	73.50	0.00	-28.35	0
ALPHA NAT RES INC	02076X102	2,150.00	SYSTEMATIC	05/27/2015	10.75	1,442.23	2,228.65	0.00	-786.42	0
AMERICAN CAP MTG INVT CORP	02504A104	280.00	SYSTEMATIC	06/30/2015	1.96	4,835.17	5,275.20	0.00	-440.03	0
AMERICAN CAP MTG INVT CORP	02504A104	620.00	SYSTEMATIC	07/01/2015	4.34	10,146.63	11,680.80	0.00	-1,534.17	0
AMERICAN CAP MTG INVT CORP	02504A104	320.00	SYSTEMATIC	07/02/2015	2.24	5,146.94	5,763.98	0.00	-617.04	0
AMERICAN EAGLE OUTFITTERS	02553E106	315.00	SYSTEMATIC	04/14/2015	2.21	5,459.48	4,372.20	1,087.28	0.00	0
AMERICAN EAGLE OUTFITTERS	02553E106	105.00	SYSTEMATIC	09/16/2015	0.74	1,664.38	1,457.40	206.98	0.00	0
AMERICAN PUB ED INC	02913V103	170.00	SYSTEMATIC	05/18/2015	1.19	3,826.57	6,267.90	0.00	-2,441.33	0
AMERICAN PUB ED INC	02913V103	435.00	SYSTEMATIC	05/19/2015	3.05	9,891.89	16,038.45	0.00	-6,146.56	0
AMERICAS CAR-MART INC	03062T105	35.00	SYSTEMATIC	10/26/2015	0.25	1,213.22	1,614.11	0.00	-400.89	0
AMERICAS CAR-MART INC	03062T105	35.00	SYSTEMATIC	10/27/2015	0.25	1,177.51	1,612.26	0.00	-434.75	0
AMERICAS CAR-MART INC	03062T105	60.00	SYSTEMATIC	10/28/2015	0.42	2,008.64	2,767.52	0.00	-758.88	0
AMERICAS CAR-MART INC	03062T105	85.00	SYSTEMATIC	10/29/2015	0.60	2,809.85	3,974.48	0.00	-1,164.63	0
AMERICAS CAR-MART INC	03062T105	100.00	SYSTEMATIC	10/30/2015	0.70	3,289.63	4,656.39	0.00	-1,366.76	0
AMSURG CORP	03232P405	50.00	SYSTEMATIC	01/27/2015	0.35	2,706.17	2,736.50	0.00	-30.33	0
AMSURG CORP	03232P405	45.00	SYSTEMATIC	04/14/2015	0.32	2,818.75	2,462.85	355.90	0.00	0
AMSURG CORP	03232P405	40.00	SYSTEMATIC	06/30/2015	0.28	2,874.24	2,189.20	685.04	0.00	0
AMSURG CORP	03232P405	50.00	SYSTEMATIC	09/16/2015	0.35	3,990.08	2,736.50	1,253.58	0.00	0
ANALOGIC CORP COM PAR \$0.05	032657207	40.00	SYSTEMATIC	09/16/2015	0.28	3,357.88	3,384.40	0.00	-26.52	0
ANDERSONS INC	034164103	50.00	SYSTEMATIC	04/14/2015	0.35	2,000.35	2,312.85	0.00	-312.50	0
ANDERSONS INC	034164103	385.00	SYSTEMATIC	04/15/2015	2.70	15,344.88	17,808.95	0.00	-2,464.07	0
ANIKA THERAPEUTICS INC	035255108	75.00	SYSTEMATIC	09/16/2015	0.53	2,663.78	3,042.78	0.00	-379.00	0
ANIKA THERAPEUTICS INC	035255108	55.00	SYSTEMATIC	09/17/2015	0.39	1,948.78	2,258.86	0.00	-310.08	0
ANIKA THERAPEUTICS INC	035255108	100.00	SYSTEMATIC	12/16/2015	0.70	3,728.87	4,107.03	0.00	-378.16	0
ANIKA THERAPEUTICS INC	035255108	15.00	SYSTEMATIC	12/17/2015	0.11	558.30	616.05	0.00	-57.75	0

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APOLLO COML REAL ESTATE FIN INC	03762U105	220.00	SYSTEMATIC	04/14/2015	1.54	3,771.63	3,599.20	172.43	0.00	0
APOLLO COML REAL ESTATE FIN INC	03762U105	770.00	SYSTEMATIC	04/15/2015	5.39	13,271.04	12,597.20	673.84	0.00	0
APOLLO COML REAL ESTATE FIN INC	03762U105	260.00	SYSTEMATIC	04/16/2015	1.82	4,483.94	4,253.60	230.34	0.00	0
ARCH COAL INC	039380100	3,470.00	SYSTEMATIC	05/18/2015	24.29	3,047.54	4,439.87	0.00	-1,392.33	0
ARCH COAL INC	039380100	3,985.00	SYSTEMATIC	05/19/2015	27.90	3,241.48	5,159.38	0.00	-1,917.90	0
ARCH COAL INC	039380100	3,040.00	SYSTEMATIC	05/20/2015	21.28	2,506.86	4,084.55	0.00	-1,577.69	0
ARCH COAL INC	039380100	9,620.00	SYSTEMATIC	05/26/2015	67.34	6,758.21	12,041.14	0.00	-5,282.93	0
ARGAN INC	04010E109	50.00	SYSTEMATIC	04/14/2015	0.35	1,825.55	1,682.00	143.55	0.00	0
ARGAN INC	04010E109	360.00	SYSTEMATIC	04/15/2015	2.52	12,189.89	12,110.40	79.49	0.00	0
ARGAN INC	04010E109	80.00	SYSTEMATIC	04/16/2015	0.56	2,693.68	2,691.20	2.48	0.00	0
ARGAN INC	04010E109	185.00	SYSTEMATIC	04/17/2015	1.30	6,411.27	6,223.40	187.87	0.00	0
ARGO GROUP INTL HOLDINGS LTD	G0464B107	0.50	SYSTEMATIC	03/16/2015	0.00	24.93	25.21	0.00	-0.28	0
ARGO GROUP INTL HOLDINGS LTD	G0464B107	434.00	SYSTEMATIC	04/14/2015	3.04	21,847.35	21,885.44	0.00	-38.09	0
ARLINGTON ASSET INVT CORP	041356205	125.00	SYSTEMATIC	02/26/2015	0.88	3,093.31	3,326.25	0.00	-232.94	0
ARLINGTON ASSET INVT CORP	041356205	625.00	SYSTEMATIC	02/27/2015	4.38	15,461.27	16,631.25	0.00	-1,169.98	0
ARRIS GROUP INC	04270V106	760.00	SYSTEMATIC	04/14/2015	5.32	22,410.73	22,944.40	0.00	-533.67	0
ARUBA NETWORKS INC	043176106	680.00	SYSTEMATIC	03/05/2015	8.16	16,590.36	12,362.40	4,227.96	0.00	0
ARUBA NETWORKS INC	043176106	375.00	SYSTEMATIC	03/05/2015	3.00	9,151.87	6,817.50	2,334.37	0.00	0
ASPEN INSURANCE HOLDINGS LTD	G05384105	60.00	SYSTEMATIC	04/14/2015	0.42	2,829.20	2,626.20	203.00	0.00	0
ASPEN INSURANCE HOLDINGS LTD	G05384105	40.00	SYSTEMATIC	09/16/2015	0.28	1,824.67	1,750.80	73.87	0.00	0
ASPEN INSURANCE HOLDINGS LTD	G05384105	15.00	SYSTEMATIC	09/17/2015	0.11	686.62	656.55	30.07	0.00	0
ASSURED GUARANTY LTD	G0585R106	610.00	SYSTEMATIC	05/18/2015	4.27	16,871.68	16,947.08	0.00	-75.40	0
ASSURED GUARANTY LTD	G0585R106	150.00	SYSTEMATIC	05/19/2015	1.05	4,203.37	4,167.32	36.05	0.00	0
ASSURED GUARANTY LTD	G0585R106	110.00	SYSTEMATIC	09/16/2015	0.77	2,797.49	2,790.80	6.69	0.00	0
ATLANTIC PWR CORP	04878Q863	1,365.00	SYSTEMATIC	06/30/2015	9.56	4,388.30	3,699.15	689.15	0.00	0
ATLANTIC PWR CORP	04878Q863	450.00	SYSTEMATIC	08/04/2015	3.15	1,122.01	1,219.50	0.00	-97.49	0
ATLANTIC PWR CORP	04878Q863	2,020.00	SYSTEMATIC	08/05/2015	14.14	5,030.85	5,474.20	0.00	-443.35	0
ATLANTIC PWR CORP	04878Q863	1,165.00	SYSTEMATIC	08/06/2015	8.16	2,741.70	3,157.15	0.00	-415.45	0
ATLANTIC PWR CORP	04878Q863	1,345.00	SYSTEMATIC	08/07/2015	9.42	3,153.06	3,644.95	0.00	-491.89	0
ATLANTIC PWR CORP	04878Q863	1,480.00	SYSTEMATIC	08/10/2015	10.36	3,439.78	4,010.80	0.00	-571.02	0
ATWOOD OCEANICS INC	050095108	1,085.00	SYSTEMATIC	12/16/2015	7.60	14,337.56	26,516.50	0.00	-12,178.94	0

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AVERY DENNISON CORP	053611109	60.00	SYSTEMATIC	06/30/2015	0.42	3,694.30	3,229.35	464.95	0.00	0
AVISTA CORP	05379B107	50.00	SYSTEMATIC	09/16/2015	0.35	1,513.51	1,589.04	0.00	-75.53	0
AVISTA CORP	05379B107	20.00	SYSTEMATIC	09/17/2015	0.14	612.12	635.62	0.00	-23.50	0
AVX CORP NEW	002444107	110.00	SYSTEMATIC	09/16/2015	0.77	1,405.29	1,523.22	0.00	-117.93	0
AVX CORP NEW	002444107	45.00	SYSTEMATIC	09/17/2015	0.32	577.13	623.13	0.00	-46.00	0
AVX CORP NEW	002444107	145.00	SYSTEMATIC	10/26/2015	1.02	2,018.76	2,007.87	10.89	0.00	0
AVX CORP NEW	002444107	885.00	SYSTEMATIC	10/27/2015	6.20	12,394.04	12,377.71	16.33	0.00	0
AVX CORP NEW	002444107	300.00	SYSTEMATIC	10/28/2015	2.10	4,221.12	4,236.87	0.00	-15.75	0
AVX CORP NEW	002444107	55.00	SYSTEMATIC	10/29/2015	0.39	770.75	776.76	0.00	-6.01	0
BANC CALIF INC	05990K106	405.00	SYSTEMATIC	08/04/2015	2.84	5,104.09	5,729.78	0.00	-625.69	0
BANC CALIF INC	05990K106	140.00	SYSTEMATIC	08/05/2015	0.98	1,701.36	1,980.66	0.00	-279.30	0
BANC CALIF INC	05990K106	145.00	SYSTEMATIC	08/06/2015	1.02	1,725.43	2,044.51	0.00	-319.08	0
BANC CALIF INC	05990K106	770.00	SYSTEMATIC	08/07/2015	5.39	9,181.89	10,849.41	0.00	-1,667.52	0
BANCO LATINOAMERICANO DE EXP CL	P16994132	205.00	SYSTEMATIC	02/26/2015	1.44	6,359.59	5,872.64	486.95	0.00	0
BANCO LATINOAMERICANO DE EXP CL	P16994132	215.00	SYSTEMATIC	02/27/2015	1.51	6,691.74	6,159.11	532.63	0.00	0
BANCO LATINOAMERICANO DE EXP CL	P16994132	305.00	SYSTEMATIC	03/02/2015	2.14	9,457.50	8,737.33	720.17	0.00	0
BANCORPSOUTH INC	059692103	655.00	SYSTEMATIC	10/26/2015	4.59	15,784.82	15,757.23	27.59	0.00	0
BANCORPSOUTH INC	059692103	100.00	SYSTEMATIC	10/27/2015	0.70	2,419.62	2,420.84	0.00	-1.22	0
BANKUNITED INC COM	06652K103	545.00	SYSTEMATIC	05/18/2015	3.82	18,470.40	17,985.12	485.28	0.00	0
BANKUNITED INC COM	06652K103	90.00	SYSTEMATIC	05/19/2015	0.63	3,070.87	2,975.47	95.40	0.00	0
BANNER CORPORATION	06652V208	70.00	SYSTEMATIC	02/26/2015	0.49	3,085.05	3,011.40	73.65	0.00	0
BANNER CORPORATION	06652V208	15.00	SYSTEMATIC	06/30/2015	0.11	730.14	645.30	84.84	0.00	0
BANNER CORPORATION	06652V208	40.00	SYSTEMATIC	07/01/2015	0.28	1,963.94	1,720.80	243.14	0.00	0
BANNER CORPORATION	06652V208	100.00	SYSTEMATIC	12/16/2015	0.70	4,643.85	4,302.00	341.85	0.00	0
BANNER CORPORATION	06652V208	320.00	SYSTEMATIC	12/17/2015	2.24	14,694.53	13,766.40	928.13	0.00	0
BARNES & NOBLE INC	067774109	240.00	SYSTEMATIC	04/14/2015	1.68	5,392.65	5,917.18	0.00	-524.53	0
BARNES & NOBLE INC	067774109	235.00	SYSTEMATIC	04/15/2015	1.65	5,250.73	5,793.90	0.00	-543.17	0
BARNES & NOBLE INC	067774109	400.00	SYSTEMATIC	04/16/2015	2.80	9,405.13	9,811.60	0.00	-406.47	0
BASIC ENERGY SVCS INC NEW	06985P100	3,325.00	SYSTEMATIC	12/16/2015	23.28	9,422.96	19,605.82	0.00	-10,182.86	0
BASIC ENERGY SVCS INC NEW	06985P100	1,620.00	SYSTEMATIC	12/17/2015	11.34	4,054.93	6,284.16	0.00	-2,229.23	0
BBCN BANCORP INC	073295107	120.00	SYSTEMATIC	09/16/2015	0.84	1,785.45	1,823.94	0.00	-38.49	0

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BBCN BANCORP INC	073295107	20.00	SYSTEMATIC	09/17/2015	0.14	298.17	305.75	0.00	-7.58	0
BERKSHIRE HILLS BANCORP INC	084680107	225.00	SYSTEMATIC	10/26/2015	1.58	6,225.58	6,514.41	0.00	-288.83	0
BERKSHIRE HILLS BANCORP INC	084680107	290.00	SYSTEMATIC	10/27/2015	2.03	8,041.80	8,501.39	0.00	-459.59	0
BERKSHIRE HILLS BANCORP INC	084680107	185.00	SYSTEMATIC	10/28/2015	1.30	5,160.47	5,466.56	0.00	-306.09	0
BIG LOTS INC	089302103	40.00	SYSTEMATIC	01/27/2015	0.28	1,802.12	1,600.80	201.32	0.00	0
BIG LOTS INC	089302103	55.00	SYSTEMATIC	09/16/2015	0.39	2,450.82	2,201.10	249.72	0.00	0
BIO RAD LABORATORIES INC CL A	090572207	25.00	SYSTEMATIC	04/14/2015	0.18	3,448.79	3,014.00	434.79	0.00	0
BIO RAD LABORATORIES INC CL A	090572207	15.00	SYSTEMATIC	06/30/2015	0.11	2,236.51	1,808.40	428.11	0.00	0
BIOMED REALTY TRUST INC	09063H107	970.00	SYSTEMATIC	10/14/2015	9.70	22,747.93	18,257.69	4,490.24	0.00	0
BIO-REFERENCE LABS INC	09057G602	90.00	SYSTEMATIC	06/30/2015	0.63	3,599.63	3,152.82	446.81	0.00	0
BIO-REFERENCE LABS INC	09057G602	105.00	SYSTEMATIC	08/04/2015	0.74	4,672.73	3,675.48	997.25	0.00	0
BIO-REFERENCE LABS INC	09057G602	410.00	SYSTEMATIC	08/05/2015	2.87	18,252.17	14,598.17	3,654.00	0.00	0
BLACK BOX CORPORATION	091826107	80.00	SYSTEMATIC	05/18/2015	0.56	1,591.51	1,912.00	0.00	-320.49	0
BLACK BOX CORPORATION	091826107	155.00	SYSTEMATIC	05/19/2015	1.09	3,067.67	3,704.50	0.00	-636.83	0
BLACK BOX CORPORATION	091826107	70.00	SYSTEMATIC	05/20/2015	0.49	1,366.24	1,673.00	0.00	-306.76	0
BLACK BOX CORPORATION	091826107	170.00	SYSTEMATIC	05/21/2015	1.19	3,333.41	4,063.00	0.00	-729.59	0
BLACK BOX CORPORATION	091826107	255.00	SYSTEMATIC	05/22/2015	1.79	5,021.37	6,094.50	0.00	-1,073.13	0
BLACK BOX CORPORATION	091826107	150.00	SYSTEMATIC	05/26/2015	1.05	2,952.96	3,585.00	0.00	-632.04	0
BLOUNT INTERNATIONAL INC	095180105	2,555.00	SYSTEMATIC	12/16/2015	17.89	25,084.31	34,249.29	0.00	-9,164.98	0
BLUCORA INC	095229100	290.00	SYSTEMATIC	05/18/2015	2.03	4,683.56	3,920.71	762.85	0.00	0
BLUCORA INC	095229100	405.00	SYSTEMATIC	05/19/2015	2.84	6,585.80	5,505.98	1,079.82	0.00	0
BLUCORA INC	095229100	180.00	SYSTEMATIC	05/20/2015	1.26	2,932.64	2,494.53	438.11	0.00	0
BLUCORA INC	095229100	305.00	SYSTEMATIC	05/21/2015	2.14	4,965.74	4,305.79	659.95	0.00	0
BLUCORA INC	095229100	235.00	SYSTEMATIC	05/22/2015	1.65	3,774.61	3,370.25	404.36	0.00	0
BLUCORA INC	095229100	180.00	SYSTEMATIC	05/26/2015	1.26	2,868.82	2,604.48	264.34	0.00	0
BLUE NILE INC	09578R103	745.00	SYSTEMATIC	06/30/2015	5.22	22,830.78	21,238.54	1,592.24	0.00	0
BRADY CORPORATION CL A	104674106	255.00	SYSTEMATIC	12/16/2015	1.79	6,228.59	6,971.70	0.00	-743.11	0
BRADY CORPORATION CL A	104674106	545.00	SYSTEMATIC	12/17/2015	3.82	13,103.75	14,900.30	0.00	-1,796.55	0
BRIGGS & STRATTON CORP	109043109	135.00	SYSTEMATIC	09/16/2015	0.95	2,659.96	2,756.70	0.00	-96.74	0
BRIGGS & STRATTON CORP	109043109	30.00	SYSTEMATIC	09/17/2015	0.21	593.09	612.60	0.00	-19.51	0
BRINKER INTL INC	109641100	405.00	SYSTEMATIC	12/16/2015	2.84	18,126.62	23,184.39	0.00	-5,057.77	0

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BRINK'S CO	109696104	130.00	SYSTEMATIC	01/27/2015	0.91	3,045.82	3,173.30	0.00	-127.48	0
BRINK'S CO	109696104	80.00	SYSTEMATIC	04/14/2015	0.56	2,198.80	1,952.80	246.00	0.00	0
BRINK'S CO	109696104	30.00	SYSTEMATIC	04/15/2015	0.21	824.25	732.30	91.95	0.00	0
BRINK'S CO	109696104	650.00	SYSTEMATIC	05/18/2015	4.55	21,605.18	15,866.50	5,738.68	0.00	0
BRINK'S CO	109696104	105.00	SYSTEMATIC	05/19/2015	0.74	3,498.13	2,563.05	935.08	0.00	0
BROCADE COMMUNICATIONS SYS INC	111621306	200.00	SYSTEMATIC	01/27/2015	1.40	2,290.86	2,368.00	0.00	-77.14	0
BROCADE COMMUNICATIONS SYS INC	111621306	205.00	SYSTEMATIC	09/16/2015	1.44	2,093.42	2,427.20	0.00	-333.78	0
BROOKLINE BANCORP INC	11373M107	255.00	SYSTEMATIC	06/30/2015	1.79	2,936.81	2,763.93	172.88	0.00	0
BROOKLINE BANCORP INC	11373M107	650.00	SYSTEMATIC	07/01/2015	4.55	7,460.52	7,108.92	351.60	0.00	0
BROOKLINE BANCORP INC	11373M107	380.00	SYSTEMATIC	07/02/2015	2.66	4,308.79	4,158.37	150.42	0.00	0
BROOKLINE BANCORP INC	11373M107	315.00	SYSTEMATIC	07/06/2015	2.21	3,557.01	3,485.16	71.85	0.00	0
BROOKLINE BANCORP INC	11373M107	355.00	SYSTEMATIC	07/07/2015	2.49	4,036.49	3,944.43	92.06	0.00	0
BROOKS AUTOMATION INC	114340102	245.00	SYSTEMATIC	01/27/2015	1.72	3,132.35	3,123.75	8.60	0.00	0
BROOKS AUTOMATION INC	114340102	195.00	SYSTEMATIC	02/26/2015	1.37	2,332.36	2,486.25	0.00	-153.89	0
BROOKS AUTOMATION INC	114340102	370.00	SYSTEMATIC	02/27/2015	2.59	4,452.71	4,717.50	0.00	-264.79	0
BROOKS AUTOMATION INC	114340102	715.00	SYSTEMATIC	03/02/2015	5.01	8,551.66	9,116.25	0.00	-564.59	0
BROOKS AUTOMATION INC	114340102	325.00	SYSTEMATIC	03/03/2015	2.28	3,883.83	4,143.75	0.00	-259.92	0
BRUKER BIOSCIENCES CORP	116794108	170.00	SYSTEMATIC	12/16/2015	1.19	3,789.48	3,335.40	454.08	0.00	0
BUCKLE INC	118440106	195.00	SYSTEMATIC	08/04/2015	1.37	8,578.77	10,241.40	0.00	-1,662.63	0
BUCKLE INC	118440106	75.00	SYSTEMATIC	08/05/2015	0.53	3,329.31	3,939.00	0.00	-609.69	0
BUCKLE INC	118440106	170.00	SYSTEMATIC	08/06/2015	1.19	7,478.84	8,928.40	0.00	-1,449.56	0
BUILD-A-BEAR WORKSHOP INC	120076104	135.00	SYSTEMATIC	09/16/2015	0.95	2,619.67	2,713.50	0.00	-93.83	0
BUILD-A-BEAR WORKSHOP INC	120076104	45.00	SYSTEMATIC	09/17/2015	0.32	876.16	904.50	0.00	-28.34	0
BUILD-A-BEAR WORKSHOP INC	120076104	140.00	SYSTEMATIC	09/18/2015	0.98	2,686.78	2,814.00	0.00	-127.22	0
CABOT CORP	127055101	55.00	SYSTEMATIC	04/14/2015	0.39	2,495.15	2,412.30	82.85	0.00	0
CABOT CORP	127055101	35.00	SYSTEMATIC	09/16/2015	0.25	1,185.63	1,535.10	0.00	-349.47	0
CABOT CORP	127055101	15.00	SYSTEMATIC	09/17/2015	0.11	503.87	657.90	0.00	-154.03	0
CACI INTL INC CL A	127190304	40.00	SYSTEMATIC	12/16/2015	0.28	3,770.26	3,379.06	391.20	0.00	0
CAL MAINE FOODS INC	128030202	165.00	SYSTEMATIC	05/18/2015	1.16	8,761.99	6,139.67	2,622.32	0.00	0
CAL MAINE FOODS INC	128030202	415.00	SYSTEMATIC	08/04/2015	2.91	22,597.31	15,609.87	6,987.44	0.00	0
CALERES INC	129500104	310.00	SYSTEMATIC	09/16/2015	2.17	9,705.50	9,966.50	0.00	-261.00	0

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CALERES INC	129500104	200.00	SYSTEMATIC	09/17/2015	1.40	6,278.40	6,430.00	0.00	-151.60	0
CALERES INC	129500104	155.00	SYSTEMATIC	09/18/2015	1.09	4,875.81	4,983.25	0.00	-107.44	0
CAMBREX CORP	132011107	130.00	SYSTEMATIC	02/26/2015	0.91	4,342.49	2,810.60	1,531.89	0.00	0
CAMBREX CORP	132011107	175.00	SYSTEMATIC	02/27/2015	1.23	5,643.29	3,783.50	1,859.79	0.00	0
CAMBREX CORP	132011107	145.00	SYSTEMATIC	04/14/2015	1.02	6,088.92	3,134.90	2,954.02	0.00	0
CAMBREX CORP	132011107	100.00	SYSTEMATIC	06/30/2015	0.70	4,485.49	2,162.00	2,323.49	0.00	0
CAMBREX CORP	132011107	65.00	SYSTEMATIC	09/16/2015	0.46	2,958.51	1,405.30	1,553.21	0.00	0
CAMBREX CORP	132011107	85.00	SYSTEMATIC	12/16/2015	0.60	4,371.08	1,837.70	2,533.38	0.00	0
CAPELLA ED CO	139594105	50.00	SYSTEMATIC	06/30/2015	0.35	2,790.39	3,848.00	0.00	-1,057.61	0
CAPSTEAD MORTGAGE CORP	14067E506	760.00	SYSTEMATIC	05/18/2015	5.32	8,984.81	9,332.80	0.00	-347.99	0
CAPSTEAD MORTGAGE CORP	14067E506	255.00	SYSTEMATIC	05/19/2015	1.79	3,025.41	3,131.40	0.00	-105.99	0
CAPSTEAD MORTGAGE CORP	14067E506	465.00	SYSTEMATIC	05/20/2015	3.26	5,530.60	5,710.20	0.00	-179.60	0
CAPSTEAD MORTGAGE CORP	14067E506	155.00	SYSTEMATIC	05/21/2015	1.09	1,839.96	1,903.40	0.00	-63.44	0
CARDINAL FINANCIAL CORP	14149F109	80.00	SYSTEMATIC	09/16/2015	0.56	1,804.48	1,850.84	0.00	-46.36	0
CARDINAL FINANCIAL CORP	14149F109	15.00	SYSTEMATIC	09/17/2015	0.11	341.88	349.54	0.00	-7.66	0
CASH AMER INTL INC	14754D100	110.00	SYSTEMATIC	06/30/2015	0.77	3,008.12	2,729.28	278.84	0.00	0
CASH AMER INTL INC	14754D100	110.00	SYSTEMATIC	12/16/2015	0.77	3,370.04	2,787.58	582.46	0.00	0
CATHAY BANCORP INC	149150104	65.00	SYSTEMATIC	04/14/2015	0.46	1,847.98	1,663.48	184.50	0.00	0
CATHAY BANCORP INC	149150104	30.00	SYSTEMATIC	04/15/2015	0.21	854.05	767.76	86.29	0.00	0
CATHAY BANCORP INC	149150104	115.00	SYSTEMATIC	06/30/2015	0.81	3,820.40	2,943.08	877.32	0.00	0
CATO CORP NEW CL A	149205106	50.00	SYSTEMATIC	12/16/2015	0.35	1,912.60	2,109.00	0.00	-196.40	0
CATO CORP NEW CL A	149205106	65.00	SYSTEMATIC	12/17/2015	0.46	2,432.31	2,741.70	0.00	-309.39	0
CATO CORP NEW CL A	149205106	390.00	SYSTEMATIC	12/18/2015	2.73	14,620.25	16,450.20	0.00	-1,829.95	0
CELESTICA INC	15101Q108	85.00	SYSTEMATIC	01/27/2015	0.60	956.22	997.90	0.00	-41.68	0
CELESTICA INC	15101Q108	90.00	SYSTEMATIC	01/28/2015	0.63	1,012.68	1,056.60	0.00	-43.92	0
CELESTICA INC	15101Q108	235.00	SYSTEMATIC	08/04/2015	1.65	3,122.04	2,758.90	363.14	0.00	0
CELESTICA INC	15101Q108	60.00	SYSTEMATIC	08/05/2015	0.42	800.54	704.40	96.14	0.00	0
CELESTICA INC	15101Q108	220.00	SYSTEMATIC	10/26/2015	1.54	2,450.47	2,582.80	0.00	-132.33	0
CENTENE CORP	15135B101	200.00	SYSTEMATIC	01/27/2015	1.40	21,913.27	20,770.00	1,143.27	0.00	0
CENTERSTATE BKS FLA INC	15201P109	725.00	SYSTEMATIC	12/16/2015	5.08	10,922.14	10,207.26	714.88	0.00	0
CENTERSTATE BKS FLA INC	15201P109	580.00	SYSTEMATIC	12/17/2015	4.06	8,666.69	8,368.28	298.41	0.00	0

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CHARLES RIVER LABORATORIES	159864107	40.00	SYSTEMATIC	01/27/2015	0.28	2,726.42	2,545.60	180.82	0.00	0
CHARLES RIVER LABORATORIES	159864107	35.00	SYSTEMATIC	04/14/2015	0.25	2,748.82	2,227.40	521.42	0.00	0
CHARLES RIVER LABORATORIES	159864107	40.00	SYSTEMATIC	08/04/2015	0.28	2,953.98	2,545.60	408.38	0.00	0
CHARLES RIVER LABORATORIES	159864107	40.00	SYSTEMATIC	12/16/2015	0.28	3,040.24	2,545.60	494.64	0.00	0
CHECKPOINT SYS INC	162825103	25.00	SYSTEMATIC	08/04/2015	0.18	217.81	328.18	0.00	-110.37	0
CHECKPOINT SYS INC	162825103	160.00	SYSTEMATIC	08/05/2015	1.12	1,395.34	2,100.32	0.00	-704.98	0
CHECKPOINT SYS INC	162825103	220.00	SYSTEMATIC	08/06/2015	1.54	1,896.20	2,887.94	0.00	-991.74	0
CHECKPOINT SYS INC	162825103	35.00	SYSTEMATIC	08/07/2015	0.25	297.39	459.44	0.00	-162.05	0
CHEMED CORP	16359R103	30.00	SYSTEMATIC	04/14/2015	0.21	3,572.71	3,170.10	402.61	0.00	0
CHEMED CORP	16359R103	20.00	SYSTEMATIC	06/30/2015	0.14	2,628.23	2,113.40	514.83	0.00	0
CHEMED CORP	16359R103	20.00	SYSTEMATIC	08/04/2015	0.14	2,929.09	2,113.40	815.69	0.00	0
CHEMICAL FINL CORP	163731102	85.00	SYSTEMATIC	04/14/2015	0.60	2,621.59	2,604.40	17.19	0.00	0
CHEMICAL FINL CORP	163731102	40.00	SYSTEMATIC	05/18/2015	0.28	1,219.76	1,225.60	0.00	-5.84	0
CHEMICAL FINL CORP	163731102	185.00	SYSTEMATIC	05/19/2015	1.30	5,647.14	5,668.40	0.00	-21.26	0
CHEMICAL FINL CORP	163731102	90.00	SYSTEMATIC	05/20/2015	0.63	2,718.94	2,757.60	0.00	-38.66	0
CHEMICAL FINL CORP	163731102	310.00	SYSTEMATIC	05/21/2015	2.17	9,447.35	9,498.40	0.00	-51.05	0
CHEMICAL FINL CORP	163731102	50.00	SYSTEMATIC	05/22/2015	0.35	1,525.40	1,532.00	0.00	-6.60	0
CHEMICAL FINL CORP	163731102	75.00	SYSTEMATIC	12/16/2015	0.53	2,571.77	2,472.44	99.33	0.00	0
CHEMICAL FINL CORP	163731102	455.00	SYSTEMATIC	12/17/2015	3.19	15,506.76	15,189.96	316.80	0.00	0
CHEMICAL FINL CORP	163731102	80.00	SYSTEMATIC	12/18/2015	0.56	2,749.98	2,689.58	60.40	0.00	0
CHICOS FAS INC	168615102	155.00	SYSTEMATIC	01/27/2015	1.09	2,558.60	2,512.55	46.05	0.00	0
CHILDRENS PLACE RETAIL STS INC	168905107	45.00	SYSTEMATIC	01/27/2015	0.32	2,830.67	2,565.00	265.67	0.00	0
CHILDRENS PLACE RETAIL STS INC	168905107	45.00	SYSTEMATIC	04/14/2015	0.32	2,821.42	2,565.00	256.42	0.00	0
CITI TRENDS INC	17306X102	85.00	SYSTEMATIC	01/27/2015	0.60	2,020.65	2,146.25	0.00	-125.60	0
CITI TRENDS INC	17306X102	40.00	SYSTEMATIC	08/04/2015	0.28	948.21	1,010.00	0.00	-61.79	0
CITI TRENDS INC	17306X102	90.00	SYSTEMATIC	08/05/2015	0.63	2,138.98	2,272.50	0.00	-133.52	0
CLEARWATER PAPER CORP	18538R103	15.00	SYSTEMATIC	01/27/2015	0.11	1,083.61	1,028.25	55.36	0.00	0
CLEARWATER PAPER CORP	18538R103	150.00	SYSTEMATIC	01/28/2015	1.05	11,039.06	10,282.50	756.56	0.00	0
CLEARWATER PAPER CORP	18538R103	150.00	SYSTEMATIC	01/29/2015	1.05	11,034.55	10,282.50	752.05	0.00	0
CLIFFS NAT RES INC	18683K101	745.00	SYSTEMATIC	01/27/2015	5.22	6,501.01	5,319.30	1,181.71	0.00	0
CLIFFS NAT RES INC	18683K101	75.00	SYSTEMATIC	01/28/2015	0.53	596.38	535.50	60.88	0.00	0

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CLIFFS NAT RES INC	18683K101	3,640.00	SYSTEMATIC	05/18/2015	25.48	21,645.08	24,329.41	0.00	-2,684.33	0
CLIFFS NAT RES INC	18683K101	710.00	SYSTEMATIC	05/19/2015	4.97	4,059.59	3,471.82	587.77	0.00	0
CLOUD PEAK ENERGY INC	18911Q102	1,585.00	SYSTEMATIC	09/11/2015	11.10	6,039.09	12,686.66	0.00	-6,647.57	0
COHERENT INC	192479103	30.00	SYSTEMATIC	06/30/2015	0.21	1,968.14	1,863.99	104.15	0.00	0
COHU INC	192576106	70.00	SYSTEMATIC	08/04/2015	0.49	839.61	924.03	0.00	-84.42	0
COHU INC	192576106	145.00	SYSTEMATIC	08/05/2015	1.02	1,493.64	1,914.06	0.00	-420.42	0
COHU INC	192576106	145.00	SYSTEMATIC	08/06/2015	1.02	1,377.45	1,913.12	0.00	-535.67	0
COLUMBIA SPORTSWEAR CO	198516106	40.00	SYSTEMATIC	06/30/2015	0.28	2,453.19	2,282.02	171.17	0.00	0
COLUMBIA SPORTSWEAR CO	198516106	330.00	SYSTEMATIC	09/16/2015	2.31	20,518.91	18,853.57	1,665.34	0.00	0
COMFORT SYSTEM USA INC	199908104	215.00	SYSTEMATIC	09/16/2015	1.51	6,102.32	4,961.09	1,141.23	0.00	0
COMFORT SYSTEM USA INC	199908104	45.00	SYSTEMATIC	09/17/2015	0.32	1,282.15	1,042.52	239.63	0.00	0
COMMERCE BANCSHARES INC	200525103	165.00	SYSTEMATIC	10/26/2015	1.16	7,358.63	7,753.69	0.00	-395.06	0
COMMERCE BANCSHARES INC	200525103	265.00	SYSTEMATIC	10/27/2015	1.86	11,865.42	12,452.90	0.00	-587.48	0
COMMERCIAL METAL CO	201723103	1,545.00	SYSTEMATIC	04/14/2015	10.82	24,699.64	24,295.79	403.85	0.00	0
CONMED CORP	207410101	45.00	SYSTEMATIC	01/27/2015	0.32	2,108.52	2,023.20	85.32	0.00	0
CONMED CORP	207410101	85.00	SYSTEMATIC	06/30/2015	0.60	4,974.90	3,821.60	1,153.30	0.00	0
CONSTANT CONTACT INC	210313102	785.00	SYSTEMATIC	11/09/2015	9.42	24,778.28	19,583.49	5,194.79	0.00	0
CONVERGYS CORP	212485106	90.00	SYSTEMATIC	04/14/2015	0.63	2,061.55	1,833.30	228.25	0.00	0
CONVERGYS CORP	212485106	120.00	SYSTEMATIC	06/30/2015	0.84	3,139.46	2,444.40	695.06	0.00	0
CON-WAY INC	205944101	520.00	SYSTEMATIC	09/16/2015	3.64	24,670.99	25,031.96	0.00	-360.97	0
COOPER TIRE & RUBBER	216831107	105.00	SYSTEMATIC	01/27/2015	0.74	3,661.20	3,638.25	22.95	0.00	0
COOPER TIRE & RUBBER	216831107	80.00	SYSTEMATIC	04/14/2015	0.56	3,376.05	2,772.00	604.05	0.00	0
COOPER TIRE & RUBBER	216831107	35.00	SYSTEMATIC	04/15/2015	0.25	1,467.67	1,212.75	254.92	0.00	0
COOPER TIRE & RUBBER	216831107	135.00	SYSTEMATIC	09/16/2015	0.95	5,323.30	4,677.75	645.55	0.00	0
COOPER TIRE & RUBBER	216831107	310.00	SYSTEMATIC	10/26/2015	2.17	12,926.12	10,741.50	2,184.62	0.00	0
COOPER TIRE & RUBBER	216831107	145.00	SYSTEMATIC	10/27/2015	1.02	6,052.94	5,203.99	848.95	0.00	0
CORPORATE OFFICE PPTYS TR	22002T108	70.00	SYSTEMATIC	01/27/2015	0.49	2,067.50	1,985.90	81.60	0.00	0
COUSINS PROPERTIES INC	222795106	2,165.00	SYSTEMATIC	06/30/2015	15.16	22,765.09	24,221.70	0.00	-1,456.61	0
CRA INTL INC	12618T105	50.00	SYSTEMATIC	09/16/2015	0.35	1,159.68	1,516.00	0.00	-356.32	0
CRA INTL INC	12618T105	255.00	SYSTEMATIC	09/17/2015	1.79	5,832.56	7,731.60	0.00	-1,899.04	0
CRA INTL INC	12618T105	385.00	SYSTEMATIC	09/18/2015	2.70	8,880.79	11,673.20	0.00	-2,792.41	0

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CRACKER BARREL OLD CTRY STORE IN	22410J106	15.00	SYSTEMATIC	06/30/2015	0.11	2,203.78	2,214.68	0.00	-10.90	0
CRACKER BARREL OLD CTRY STORE IN	22410J106	140.00	SYSTEMATIC	09/16/2015	0.98	21,024.60	20,559.26	465.34	0.00	0
CSG SYSTEMS INTL INC	126349109	90.00	SYSTEMATIC	04/14/2015	0.63	2,747.24	2,256.30	490.94	0.00	0
CSG SYSTEMS INTL INC	126349109	85.00	SYSTEMATIC	09/16/2015	0.60	2,530.16	2,130.95	399.21	0.00	0
CULP INC	230215105	150.00	SYSTEMATIC	09/11/2015	1.05	5,035.36	4,437.27	598.09	0.00	0
CURTISS WRIGHT CORP	231561101	25.00	SYSTEMATIC	04/16/2015	0.18	1,932.66	1,764.75	167.91	0.00	0
CURTISS WRIGHT CORP	231561101	75.00	SYSTEMATIC	06/30/2015	0.53	5,568.38	5,294.25	274.13	0.00	0
CURTISS WRIGHT CORP	231561101	195.00	SYSTEMATIC	07/01/2015	1.37	14,409.10	13,765.05	644.05	0.00	0
CUSTOMERS BANCORP INC	23204G100	35.00	SYSTEMATIC	04/14/2015	0.25	852.25	777.83	74.42	0.00	0
CUSTOMERS BANCORP INC	23204G100	180.00	SYSTEMATIC	04/15/2015	1.26	4,345.06	4,007.26	337.80	0.00	0
CUSTOMERS BANCORP INC	23204G100	145.00	SYSTEMATIC	04/16/2015	1.02	3,489.33	3,239.38	249.95	0.00	0
CUSTOMERS BANCORP INC	23204G100	600.00	SYSTEMATIC	04/17/2015	4.20	14,481.34	13,504.35	976.99	0.00	0
CVB FINANCIAL CORP	126600105	1,360.00	SYSTEMATIC	05/18/2015	9.52	21,794.87	20,764.31	1,030.56	0.00	0
CYBERONICS INC	23251P102	60.00	SYSTEMATIC	04/14/2015	0.42	3,924.18	3,340.80	583.38	0.00	0
CYBERONICS INC	23251P102	50.00	SYSTEMATIC	09/16/2015	0.35	3,300.65	2,784.00	516.65	0.00	0
CYBERONICS INC	23251P102	270.00	SYSTEMATIC	10/19/2015	2.70	18,425.68	15,033.60	3,392.08	0.00	0
CYS INVTS INC	12673A108	565.00	SYSTEMATIC	06/30/2015	3.96	4,619.97	4,926.80	0.00	-306.83	0
CYS INVTS INC	12673A108	1,660.00	SYSTEMATIC	07/01/2015	11.62	13,072.68	14,475.20	0.00	-1,402.52	0
DANA HOLDING CORP	235825205	100.00	SYSTEMATIC	01/27/2015	0.70	2,150.14	2,174.00	0.00	-23.86	0
DANA HOLDING CORP	235825205	820.00	SYSTEMATIC	05/18/2015	5.74	17,907.45	17,826.80	80.65	0.00	0
DANA HOLDING CORP	235825205	130.00	SYSTEMATIC	05/19/2015	0.91	2,842.17	2,826.20	15.97	0.00	0
DELUXE CORPORATION	248019101	355.00	SYSTEMATIC	02/26/2015	2.49	24,104.29	22,098.75	2,005.54	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	725.00	SYSTEMATIC	10/26/2015	5.08	2,574.97	4,784.04	0.00	-2,209.07	0
DEVRY INC DEL	251893103	580.00	SYSTEMATIC	05/18/2015	4.06	18,314.74	26,241.20	0.00	-7,926.46	0
DHI GROUP INC	23331S100	390.00	SYSTEMATIC	08/04/2015	2.73	3,103.46	3,903.90	0.00	-800.44	0
DHI GROUP INC	23331S100	255.00	SYSTEMATIC	12/16/2015	1.79	2,288.10	2,552.55	0.00	-264.45	0
DIAMOND OFFSHORE DRILLING INC	25271C102	595.00	SYSTEMATIC	08/04/2015	4.17	13,296.36	15,720.49	0.00	-2,424.13	0
DIAMOND OFFSHORE DRILLING INC	25271C102	150.00	SYSTEMATIC	08/05/2015	1.05	3,338.00	3,969.15	0.00	-631.15	0
DIME CMNTY BANCORP INC	253922108	210.00	SYSTEMATIC	05/18/2015	1.47	3,409.23	3,310.58	98.65	0.00	0
DIME CMNTY BANCORP INC	253922108	230.00	SYSTEMATIC	05/19/2015	1.61	3,724.60	3,647.43	77.17	0.00	0
DIME CMNTY BANCORP INC	253922108	265.00	SYSTEMATIC	05/20/2015	1.86	4,246.11	4,202.48	43.63	0.00	0

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DIME CMNTY BANCORP INC	253922108	505.00	SYSTEMATIC	05/21/2015	3.54	8,162.81	8,008.50	154.31	0.00	0
DIME CMNTY BANCORP INC	253922108	145.00	SYSTEMATIC	05/22/2015	1.02	2,354.60	2,296.60	58.00	0.00	0
DIODES INC	254543101	75.00	SYSTEMATIC	01/27/2015	0.53	1,980.21	2,067.75	0.00	-87.54	0
DIODES INC	254543101	175.00	SYSTEMATIC	04/14/2015	1.23	4,935.45	4,824.75	110.70	0.00	0
DIODES INC	254543101	105.00	SYSTEMATIC	04/15/2015	0.74	2,954.52	2,894.85	59.67	0.00	0
DIODES INC	254543101	360.00	SYSTEMATIC	04/16/2015	2.52	9,960.11	9,925.20	34.91	0.00	0
DIODES INC	254543101	125.00	SYSTEMATIC	04/17/2015	0.88	3,445.75	3,446.25	0.00	-0.50	0
DOMINION DIAMOND CORP	257287102	155.00	SYSTEMATIC	09/16/2015	1.09	1,833.35	2,792.88	0.00	-959.53	0
DOMINION DIAMOND CORP	257287102	145.00	SYSTEMATIC	09/17/2015	1.02	1,632.43	2,612.70	0.00	-980.27	0
DOMINION DIAMOND CORP	257287102	320.00	SYSTEMATIC	09/18/2015	2.24	3,390.35	5,765.95	0.00	-2,375.60	0
DOMINION DIAMOND CORP	257287102	1,005.00	SYSTEMATIC	09/21/2015	7.04	10,972.74	15,572.80	0.00	-4,600.06	0
DST SYSTEMS INC	233326107	20.00	SYSTEMATIC	01/27/2015	0.14	1,921.32	1,883.00	38.32	0.00	0
DST SYSTEMS INC	233326107	170.00	SYSTEMATIC	04/14/2015	1.19	19,363.28	16,005.50	3,357.78	0.00	0
DST SYSTEMS INC	233326107	40.00	SYSTEMATIC	04/15/2015	0.28	4,545.35	3,766.00	779.35	0.00	0
DTS INC	23335C101	55.00	SYSTEMATIC	04/14/2015	0.39	1,927.32	1,691.25	236.07	0.00	0
DTS INC	23335C101	25.00	SYSTEMATIC	04/15/2015	0.18	879.81	768.75	111.06	0.00	0
DTS INC	23335C101	140.00	SYSTEMATIC	09/16/2015	0.98	3,823.07	4,305.00	0.00	-481.93	0
DTS INC	23335C101	55.00	SYSTEMATIC	09/17/2015	0.39	1,495.14	1,691.25	0.00	-196.11	0
DTS INC	23335C101	535.00	SYSTEMATIC	09/18/2015	3.75	14,504.79	16,139.88	0.00	-1,635.09	0
DUCOMMUN INC	264147109	120.00	SYSTEMATIC	01/27/2015	0.84	3,130.56	3,033.60	96.96	0.00	0
DUCOMMUN INC	264147109	40.00	SYSTEMATIC	09/16/2015	0.28	910.71	1,011.20	0.00	-100.49	0
DUCOMMUN INC	264147109	145.00	SYSTEMATIC	09/17/2015	1.02	3,151.27	3,665.60	0.00	-514.33	0
DUPONT FABROS TECHNOLOGY INC	26613Q106	65.00	SYSTEMATIC	01/27/2015	0.46	2,422.37	2,160.60	261.77	0.00	0
DYNEX CAP INC	26817Q506	25.00	SYSTEMATIC	08/04/2015	0.18	183.73	206.25	0.00	-22.52	0
DYNEX CAP INC	26817Q506	430.00	SYSTEMATIC	08/05/2015	3.01	3,160.04	3,547.50	0.00	-387.46	0
DYNEX CAP INC	26817Q506	190.00	SYSTEMATIC	08/06/2015	1.33	1,393.27	1,567.50	0.00	-174.23	0
DYNEX CAP INC	26817Q506	140.00	SYSTEMATIC	08/07/2015	0.98	1,020.37	1,155.00	0.00	-134.63	0
EAGLE BANCORP INC MD	268948106	90.00	SYSTEMATIC	04/14/2015	0.63	3,351.47	3,196.80	154.67	0.00	0
EAGLE BANCORP INC MD	268948106	95.00	SYSTEMATIC	04/15/2015	0.67	3,534.39	3,374.40	159.99	0.00	0
EAGLE BANCORP INC MD	268948106	260.00	SYSTEMATIC	04/16/2015	1.82	9,714.27	9,235.20	479.07	0.00	0
EAGLE BANCORP INC MD	268948106	170.00	SYSTEMATIC	04/17/2015	1.19	6,287.66	6,038.40	249.26	0.00	0

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EAGLE BANCORP INC MD	268948106	60.00	SYSTEMATIC	06/30/2015	0.42	2,705.78	2,290.17	415.61	0.00	0
EAGLE BANCORP INC MD	268948106	45.00	SYSTEMATIC	07/01/2015	0.32	2,021.92	1,717.63	304.29	0.00	0
EAGLE BANCORP INC MD	268948106	90.00	SYSTEMATIC	12/16/2015	0.63	4,521.69	3,496.85	1,024.84	0.00	0
EATON VANCE CORP NON VTG COM	278265103	460.00	SYSTEMATIC	12/16/2015	3.22	15,196.23	15,683.25	0.00	-487.02	0
EATON VANCE CORP NON VTG COM	278265103	65.00	SYSTEMATIC	12/17/2015	0.46	2,054.52	2,236.52	0.00	-182.00	0
ELLIS PERRY INTL INC	288853104	85.00	SYSTEMATIC	06/30/2015	0.60	2,078.46	2,204.05	0.00	-125.59	0
ELLIS PERRY INTL INC	288853104	80.00	SYSTEMATIC	08/04/2015	0.56	1,921.41	2,074.40	0.00	-152.99	0
ELLIS PERRY INTL INC	288853104	40.00	SYSTEMATIC	08/05/2015	0.28	959.46	1,037.20	0.00	-77.74	0
EMCOR GROUP INC	29084Q100	45.00	SYSTEMATIC	06/30/2015	0.32	2,162.76	2,002.05	160.71	0.00	0
EMPLOYERS HLDGS INC	292218104	350.00	SYSTEMATIC	02/26/2015	2.45	8,406.35	8,228.50	177.85	0.00	0
EMPLOYERS HLDGS INC	292218104	130.00	SYSTEMATIC	02/27/2015	0.91	3,125.02	3,056.30	68.72	0.00	0
EMPLOYERS HLDGS INC	292218104	500.00	SYSTEMATIC	03/02/2015	3.50	11,892.78	11,755.00	137.78	0.00	0
EMPLOYERS HLDGS INC	292218104	115.00	SYSTEMATIC	09/16/2015	0.81	2,517.71	2,619.38	0.00	-101.67	0
EMPLOYERS HLDGS INC	292218104	45.00	SYSTEMATIC	09/17/2015	0.32	985.16	1,024.97	0.00	-39.81	0
ENDURANCE SPECIALITY HOLDINGS	G30397106	75.00	SYSTEMATIC	06/30/2015	0.53	4,979.16	4,665.02	314.14	0.00	0
ENDURANCE SPECIALITY HOLDINGS	G30397106	265.00	SYSTEMATIC	07/01/2015	1.86	17,532.30	16,500.59	1,031.71	0.00	0
ENNIS INC	293389102	90.00	SYSTEMATIC	10/26/2015	0.63	1,748.59	1,642.58	106.01	0.00	0
ENNIS INC	293389102	160.00	SYSTEMATIC	10/27/2015	1.12	3,070.67	2,929.94	140.73	0.00	0
ENOVA INTL INC -W/I	29357K103	1.00	SYSTEMATIC	01/22/2015	0.01	20.44	22.26	0.00	-1.82	0
ENSTAR GROUP LTD	G3075P101	110.00	SYSTEMATIC	12/16/2015	0.77	16,464.75	17,285.89	0.00	-821.14	0
EPR PPTYS	26884U109	60.00	SYSTEMATIC	01/27/2015	0.42	3,831.18	3,457.80	373.38	0.00	0
EQUITY COMWLTH	294628102	755.00	SYSTEMATIC	02/26/2015	5.29	20,281.94	19,380.85	901.09	0.00	0
ESCO TECHNOLOGIES INC	296315104	60.00	SYSTEMATIC	04/14/2015	0.42	2,288.00	2,214.00	74.00	0.00	0
ESCO TECHNOLOGIES INC	296315104	180.00	SYSTEMATIC	04/15/2015	1.26	6,858.46	6,642.00	216.46	0.00	0
ESCO TECHNOLOGIES INC	296315104	295.00	SYSTEMATIC	04/16/2015	2.07	11,209.73	10,885.50	324.23	0.00	0
ESCO TECHNOLOGIES INC	296315104	55.00	SYSTEMATIC	04/17/2015	0.39	2,109.54	2,029.50	80.04	0.00	0
ESSENT GROUP LTD	G3198U102	185.00	SYSTEMATIC	01/27/2015	1.30	4,400.06	4,756.35	0.00	-356.29	0
ESSENT GROUP LTD	G3198U102	330.00	SYSTEMATIC	01/28/2015	2.31	7,914.11	8,484.30	0.00	-570.19	0
ESSENT GROUP LTD	G3198U102	335.00	SYSTEMATIC	01/29/2015	2.35	8,029.23	8,612.85	0.00	-583.62	0
ETHAN ALLEN INTERIORS INC	297602104	265.00	SYSTEMATIC	01/27/2015	1.86	8,471.51	8,207.05	264.46	0.00	0
ETHAN ALLEN INTERIORS INC	297602104	475.00	SYSTEMATIC	01/28/2015	3.33	15,187.02	14,710.75	476.27	0.00	0

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EURONET SVCS INC	298736109	405.00	SYSTEMATIC	04/14/2015	2.84	23,205.82	20,928.24	2,277.58	0.00	0
EXCO RESOURCES INC	269279402	4,780.00	SYSTEMATIC	05/18/2015	33.46	8,472.25	9,537.10	0.00	-1,064.85	0
EXCO RESOURCES INC	269279402	2,130.00	SYSTEMATIC	05/19/2015	14.91	3,717.67	4,259.05	0.00	-541.38	0
EXCO RESOURCES INC	269279402	3,550.00	SYSTEMATIC	05/20/2015	24.85	5,948.16	7,178.06	0.00	-1,229.90	0
EXLSERVICE HLDGS INC	302081104	75.00	SYSTEMATIC	01/27/2015	0.53	2,286.23	2,153.25	132.98	0.00	0
EXLSERVICE HLDGS INC	302081104	80.00	SYSTEMATIC	04/14/2015	0.56	2,793.94	2,296.80	497.14	0.00	0
EXLSERVICE HLDGS INC	302081104	105.00	SYSTEMATIC	04/15/2015	0.74	3,609.07	3,014.55	594.52	0.00	0
EXLSERVICE HLDGS INC	302081104	385.00	SYSTEMATIC	04/16/2015	2.70	13,033.13	11,053.35	1,979.78	0.00	0
EXLSERVICE HLDGS INC	302081104	95.00	SYSTEMATIC	04/17/2015	0.67	3,260.49	2,727.45	533.04	0.00	0
EXPRESS INC	30219E103	140.00	SYSTEMATIC	09/16/2015	0.98	2,694.91	2,604.60	90.31	0.00	0
EZCORP INC CL A NON VTG	302301106	90.00	SYSTEMATIC	06/30/2015	0.63	706.81	1,057.50	0.00	-350.69	0
EZCORP INC CL A NON VTG	302301106	980.00	SYSTEMATIC	07/01/2015	6.86	7,476.75	11,515.00	0.00	-4,038.25	0
EZCORP INC CL A NON VTG	302301106	1,220.00	SYSTEMATIC	07/02/2015	8.54	9,055.38	13,174.33	0.00	-4,118.95	0
EZCORP INC CL A NON VTG	302301106	40.00	SYSTEMATIC	07/06/2015	0.28	297.10	370.71	0.00	-73.61	0
FAIRCHILD SEMICONDUCTOR	303726103	115.00	SYSTEMATIC	06/30/2015	0.81	2,135.62	1,941.20	194.42	0.00	0
FAIRCHILD SEMICONDUCTOR	303726103	185.00	SYSTEMATIC	10/26/2015	1.30	3,128.12	3,122.80	5.32	0.00	0
FAIRCHILD SEMICONDUCTOR	303726103	10.00	SYSTEMATIC	10/27/2015	0.07	169.65	168.80	0.85	0.00	0
FAIRCHILD SEMICONDUCTOR	303726103	1,135.00	SYSTEMATIC	12/03/2015	11.35	22,161.02	18,771.52	3,389.50	0.00	0
FIRST DEFIANCE FINL CORP	32006W106	35.00	SYSTEMATIC	09/16/2015	0.25	1,277.37	1,285.36	0.00	-7.99	0
FIRST DEFIANCE FINL CORP	32006W106	45.00	SYSTEMATIC	09/17/2015	0.32	1,644.19	1,652.61	0.00	-8.42	0
FIRST DEFIANCE FINL CORP	32006W106	25.00	SYSTEMATIC	09/18/2015	0.18	908.66	918.12	0.00	-9.46	0
FIRST MERCHANTS CORP	320817109	95.00	SYSTEMATIC	06/30/2015	0.67	2,368.95	2,156.17	212.78	0.00	0
FIRST MERCHANTS CORP	320817109	135.00	SYSTEMATIC	09/16/2015	0.95	3,490.43	3,061.09	429.34	0.00	0
FIRST NBC BK HLDG CO	32115D106	60.00	SYSTEMATIC	04/14/2015	0.42	2,116.59	2,112.00	4.59	0.00	0
FIRST NBC BK HLDG CO	32115D106	70.00	SYSTEMATIC	08/04/2015	0.49	2,693.13	2,464.00	229.13	0.00	0
FIRST NBC BK HLDG CO	32115D106	365.00	SYSTEMATIC	10/26/2015	2.56	12,845.23	12,848.00	0.00	-2.77	0
FIRST NBC BK HLDG CO	32115D106	160.00	SYSTEMATIC	10/27/2015	1.12	5,667.52	5,381.46	286.06	0.00	0
FIRST POTOMAC REALTY TR	33610F109	265.00	SYSTEMATIC	08/04/2015	1.86	2,870.56	2,776.40	94.16	0.00	0
FIRST POTOMAC REALTY TR	33610F109	165.00	SYSTEMATIC	08/05/2015	1.16	1,851.31	1,728.70	122.61	0.00	0
FORMFACTOR INC	346375108	315.00	SYSTEMATIC	06/30/2015	2.21	2,985.09	2,934.85	50.24	0.00	0
FORMFACTOR INC	346375108	285.00	SYSTEMATIC	09/16/2015	2.00	1,856.90	2,683.36	0.00	-826.46	0

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FORMFACTOR INC	346375108	330.00	SYSTEMATIC	10/26/2015	2.31	2,467.87	3,115.83	0.00	-647.96	0
FORMFACTOR INC	346375108	395.00	SYSTEMATIC	10/27/2015	2.77	2,968.06	3,729.56	0.00	-761.50	0
FORMFACTOR INC	346375108	270.00	SYSTEMATIC	10/28/2015	1.89	2,024.69	2,550.81	0.00	-526.12	0
FORUM ENERGY TECHNOLOGIES INC	34984V100	1,275.00	SYSTEMATIC	04/14/2015	8.93	27,149.56	21,109.80	6,039.76	0.00	0
FOSSIL GROUP INC	34988V106	345.00	SYSTEMATIC	12/16/2015	2.42	12,808.50	23,940.24	0.00	-11,131.74	0
FOSTER LB CO CL A	350060109	225.00	SYSTEMATIC	01/27/2015	1.58	11,319.78	10,928.25	391.53	0.00	0
FOSTER LB CO CL A	350060109	40.00	SYSTEMATIC	01/28/2015	0.28	2,012.73	1,942.80	69.93	0.00	0
FOSTER LB CO CL A	350060109	85.00	SYSTEMATIC	01/29/2015	0.60	4,306.04	4,128.45	177.59	0.00	0
FOSTER LB CO CL A	350060109	50.00	SYSTEMATIC	01/30/2015	0.35	2,469.36	2,428.50	40.86	0.00	0
FOSTER LB CO CL A	350060109	45.00	SYSTEMATIC	02/02/2015	0.32	2,163.29	2,185.65	0.00	-22.36	0
FRANKLIN STR PPTYS CORP COMMON	35471R106	225.00	SYSTEMATIC	01/27/2015	1.58	2,942.14	2,760.75	181.39	0.00	0
FRANKLIN STR PPTYS CORP COMMON	35471R106	1,660.00	SYSTEMATIC	12/16/2015	11.62	16,028.99	20,302.78	0.00	-4,273.79	0
FRANKLIN STR PPTYS CORP COMMON	35471R106	150.00	SYSTEMATIC	12/17/2015	1.05	1,433.70	1,754.00	0.00	-320.30	0
FREIGHTCAR AMER INC	357023100	35.00	SYSTEMATIC	06/30/2015	0.25	787.18	849.36	0.00	-62.18	0
FREIGHTCAR AMER INC	357023100	100.00	SYSTEMATIC	07/01/2015	0.70	2,195.59	2,426.76	0.00	-231.17	0
FREIGHTCAR AMER INC	357023100	135.00	SYSTEMATIC	07/02/2015	0.95	2,881.85	3,281.88	0.00	-400.03	0
FREIGHTCAR AMER INC	357023100	140.00	SYSTEMATIC	07/06/2015	0.98	2,950.80	3,404.19	0.00	-453.39	0
FREIGHTCAR AMER INC	357023100	455.00	SYSTEMATIC	07/07/2015	3.19	9,391.49	11,063.61	0.00	-1,672.12	0
FTI CONSULTING INC	302941109	240.00	SYSTEMATIC	05/18/2015	1.68	9,609.47	9,134.22	475.25	0.00	0
FTI CONSULTING INC	302941109	90.00	SYSTEMATIC	05/19/2015	0.63	3,624.23	3,472.58	151.65	0.00	0
FTI CONSULTING INC	302941109	55.00	SYSTEMATIC	05/20/2015	0.39	2,205.27	2,118.97	86.30	0.00	0
FTI CONSULTING INC	302941109	165.00	SYSTEMATIC	05/21/2015	1.16	6,567.56	6,348.97	218.59	0.00	0
FUTUREFUEL CORP COM	36116M106	175.00	SYSTEMATIC	04/14/2015	1.23	1,948.43	2,278.50	0.00	-330.07	0
FUTUREFUEL CORP COM	36116M106	640.00	SYSTEMATIC	04/15/2015	4.48	6,940.29	8,332.80	0.00	-1,392.51	0
FUTUREFUEL CORP COM	36116M106	135.00	SYSTEMATIC	04/16/2015	0.95	1,470.44	1,757.70	0.00	-287.26	0
FUTUREFUEL CORP COM	36116M106	150.00	SYSTEMATIC	04/17/2015	1.05	1,632.03	1,953.00	0.00	-320.97	0
FUTUREFUEL CORP COM	36116M106	465.00	SYSTEMATIC	04/20/2015	3.26	5,083.72	6,054.30	0.00	-970.58	0
FUTUREFUEL CORP COM	36116M106	160.00	SYSTEMATIC	04/21/2015	1.12	1,735.06	2,083.20	0.00	-348.14	0
GAIN CAP HLDGS INC	36268W100	270.00	SYSTEMATIC	04/14/2015	1.89	2,585.59	2,432.27	153.32	0.00	0
GAIN CAP HLDGS INC	36268W100	285.00	SYSTEMATIC	05/18/2015	2.00	2,781.86	2,583.47	198.39	0.00	0
GAIN CAP HLDGS INC	36268W100	455.00	SYSTEMATIC	05/19/2015	3.19	4,495.68	4,231.86	263.82	0.00	0

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GAIN CAP HLDGS INC	36268W100	150.00	SYSTEMATIC	05/20/2015	1.05	1,477.55	1,394.60	82.95	0.00	0
GAIN CAP HLDGS INC	36268W100	260.00	SYSTEMATIC	05/21/2015	1.82	2,544.00	2,416.49	127.51	0.00	0
GAIN CAP HLDGS INC	36268W100	1,010.00	SYSTEMATIC	05/22/2015	7.07	9,783.95	9,298.45	485.50	0.00	0
GAMESTOP CORP NEW CL A	36467W109	440.00	SYSTEMATIC	06/30/2015	3.08	19,332.75	17,308.64	2,024.11	0.00	0
GAMESTOP CORP NEW CL A	36467W109	110.00	SYSTEMATIC	07/01/2015	0.77	4,795.56	4,404.95	390.61	0.00	0
GENERAL CABLE CORP	369300108	340.00	SYSTEMATIC	02/26/2015	2.38	4,780.99	5,066.00	0.00	-285.01	0
GENERAL CABLE CORP	369300108	215.00	SYSTEMATIC	04/14/2015	1.51	3,796.54	3,203.50	593.04	0.00	0
GENERAL CABLE CORP	369300108	85.00	SYSTEMATIC	04/15/2015	0.60	1,520.46	1,266.50	253.96	0.00	0
GENERAL CABLE CORP	369300108	185.00	SYSTEMATIC	06/30/2015	1.30	3,685.74	2,756.50	929.24	0.00	0
GLACIER BANCORP INC NEW COM	37637Q105	190.00	SYSTEMATIC	08/04/2015	1.33	5,290.15	5,677.69	0.00	-387.54	0
GLACIER BANCORP INC NEW COM	37637Q105	285.00	SYSTEMATIC	08/05/2015	2.00	7,976.46	8,517.08	0.00	-540.62	0
GLACIER BANCORP INC NEW COM	37637Q105	205.00	SYSTEMATIC	08/06/2015	1.44	5,740.11	6,126.68	0.00	-386.57	0
GLATFELTER	377316104	105.00	SYSTEMATIC	04/14/2015	0.74	2,811.93	2,461.31	350.62	0.00	0
GLATFELTER	377316104	175.00	SYSTEMATIC	10/26/2015	1.23	3,291.13	4,102.18	0.00	-811.05	0
GLATFELTER	377316104	650.00	SYSTEMATIC	12/16/2015	4.55	10,748.38	15,390.35	0.00	-4,641.97	0
GLATFELTER	377316104	225.00	SYSTEMATIC	12/17/2015	1.58	3,757.49	4,172.59	0.00	-415.10	0
GRAN TIERRA ENERGY INC	38500T101	1,325.00	SYSTEMATIC	04/14/2015	9.28	3,847.49	5,101.25	0.00	-1,253.76	0
GRAN TIERRA ENERGY INC	38500T101	1,045.00	SYSTEMATIC	05/18/2015	7.32	3,837.24	4,023.25	0.00	-186.01	0
GRAN TIERRA ENERGY INC	38500T101	260.00	SYSTEMATIC	05/19/2015	1.82	945.47	1,001.00	0.00	-55.53	0
GRAN TIERRA ENERGY INC	38500T101	1,255.00	SYSTEMATIC	06/30/2015	8.79	3,920.77	4,831.75	0.00	-910.98	0
GRAN TIERRA ENERGY INC	38500T101	2,710.00	SYSTEMATIC	07/01/2015	18.97	8,437.75	10,433.50	0.00	-1,995.75	0
GRAN TIERRA ENERGY INC	38500T101	1,775.00	SYSTEMATIC	07/02/2015	12.43	5,352.21	4,254.56	1,097.65	0.00	0
GREAT PLAINS ENERGY INC	391164100	590.00	SYSTEMATIC	05/18/2015	4.13	15,057.81	15,767.87	0.00	-710.06	0
GREAT PLAINS ENERGY INC	391164100	180.00	SYSTEMATIC	05/19/2015	1.26	4,610.99	4,842.73	0.00	-231.74	0
GREATBATCH INC	39153L106	60.00	SYSTEMATIC	04/14/2015	0.42	3,302.67	2,958.00	344.67	0.00	0
GREATBATCH INC	39153L106	35.00	SYSTEMATIC	06/30/2015	0.25	1,898.54	1,725.50	173.04	0.00	0
GREATBATCH INC	39153L106	85.00	SYSTEMATIC	09/16/2015	0.60	5,175.02	4,190.50	984.52	0.00	0
GREATBATCH INC	39153L106	70.00	SYSTEMATIC	12/16/2015	0.49	4,028.75	3,451.00	577.75	0.00	0
GREATBATCH INC	39153L106	85.00	SYSTEMATIC	12/17/2015	0.60	4,811.39	4,190.50	620.89	0.00	0
GREATBATCH INC	39153L106	220.00	SYSTEMATIC	12/18/2015	1.54	12,402.01	11,029.50	1,372.51	0.00	0
GREEN PLAINS RENEWABLE ENERGY IN	393222104	960.00	SYSTEMATIC	04/14/2015	6.72	27,902.49	23,788.80	4,113.69	0.00	0

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GREEN PLAINS RENEWABLE ENERGY IN	393222104	965.00	SYSTEMATIC	12/16/2015	6.76	20,578.54	21,647.61	0.00	-1,069.07	0
GREENBRIER CORP	393657101	80.00	SYSTEMATIC	01/27/2015	0.56	4,293.83	4,298.40	0.00	-4.57	0
GREENBRIER CORP	393657101	310.00	SYSTEMATIC	04/14/2015	2.17	19,631.59	16,656.30	2,975.29	0.00	0
GREENBRIER CORP	393657101	80.00	SYSTEMATIC	04/15/2015	0.56	4,990.49	4,298.40	692.09	0.00	0
GREIF INC CL A	397624107	210.00	SYSTEMATIC	05/18/2015	1.47	8,732.34	9,918.30	0.00	-1,185.96	0
GREIF INC CL A	397624107	260.00	SYSTEMATIC	05/19/2015	1.82	10,893.74	12,279.80	0.00	-1,386.06	0
GREIF INC CL A	397624107	70.00	SYSTEMATIC	09/16/2015	0.49	2,391.62	2,211.81	179.81	0.00	0
GREIF INC CL A	397624107	25.00	SYSTEMATIC	09/17/2015	0.18	845.57	789.93	55.64	0.00	0
GUESS INC	401617105	155.00	SYSTEMATIC	06/30/2015	1.09	3,074.51	3,267.40	0.00	-192.89	0
GUESS INC	401617105	225.00	SYSTEMATIC	09/16/2015	1.58	5,036.64	4,743.00	293.64	0.00	0
GULFMARK OFFSHORE INC	402629208	80.00	SYSTEMATIC	01/27/2015	0.56	1,714.49	1,953.60	0.00	-239.11	0
GULFMARK OFFSHORE INC	402629208	140.00	SYSTEMATIC	08/04/2015	0.98	1,475.08	3,418.80	0.00	-1,943.72	0
GULFMARK OFFSHORE INC	402629208	150.00	SYSTEMATIC	08/05/2015	1.05	1,465.01	3,663.00	0.00	-2,197.99	0
GULFMARK OFFSHORE INC	402629208	175.00	SYSTEMATIC	08/06/2015	1.23	1,596.89	4,273.50	0.00	-2,676.61	0
GULFMARK OFFSHORE INC	402629208	165.00	SYSTEMATIC	08/07/2015	1.16	1,472.11	4,029.30	0.00	-2,557.19	0
GULFMARK OFFSHORE INC	402629208	455.00	SYSTEMATIC	08/10/2015	3.19	3,995.27	9,911.17	0.00	-5,915.90	0
GULFMARK OFFSHORE INC	402629208	695.00	SYSTEMATIC	08/11/2015	4.87	5,997.22	8,947.84	0.00	-2,950.62	0
HAEMONETICS CORP MASS	405024100	50.00	SYSTEMATIC	01/27/2015	0.35	1,881.22	1,871.00	10.22	0.00	0
HAEMONETICS CORP MASS	405024100	215.00	SYSTEMATIC	02/26/2015	1.51	9,423.74	8,045.30	1,378.44	0.00	0
HAEMONETICS CORP MASS	405024100	330.00	SYSTEMATIC	02/27/2015	2.31	14,505.61	12,348.60	2,157.01	0.00	0
HANMI FINANCIAL CORP	410495204	155.00	SYSTEMATIC	02/26/2015	1.09	3,072.24	3,380.55	0.00	-308.31	0
HANMI FINANCIAL CORP	410495204	505.00	SYSTEMATIC	02/27/2015	3.54	10,153.13	11,014.05	0.00	-860.92	0
HANMI FINANCIAL CORP	410495204	360.00	SYSTEMATIC	03/02/2015	2.52	7,167.50	7,851.60	0.00	-684.10	0
HANOVER INS GROUP INC	410867105	115.00	SYSTEMATIC	04/14/2015	0.81	8,217.35	8,201.80	15.55	0.00	0
HANOVER INS GROUP INC	410867105	195.00	SYSTEMATIC	04/15/2015	1.37	13,934.65	13,907.40	27.25	0.00	0
HANOVER INS GROUP INC	410867105	50.00	SYSTEMATIC	09/16/2015	0.35	3,990.59	3,719.02	271.57	0.00	0
HARMONIC INC	413160102	335.00	SYSTEMATIC	01/27/2015	2.35	2,301.62	2,348.35	0.00	-46.73	0
HARMONIC INC	413160102	220.00	SYSTEMATIC	09/16/2015	1.54	1,345.95	1,542.20	0.00	-196.25	0
HARMONIC INC	413160102	95.00	SYSTEMATIC	09/17/2015	0.67	575.81	665.95	0.00	-90.14	0
HARTE-HANKS INC	416196103	285.00	SYSTEMATIC	01/27/2015	2.00	2,189.97	2,205.90	0.00	-15.93	0
HARTE-HANKS INC	416196103	35.00	SYSTEMATIC	08/04/2015	0.25	164.49	270.90	0.00	-106.41	0

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HARTE-HANKS INC	416196103	295.00	SYSTEMATIC	08/05/2015	2.07	1,379.37	2,283.30	0.00	-903.93	0
HARTE-HANKS INC	416196103	180.00	SYSTEMATIC	08/06/2015	1.26	842.62	1,393.20	0.00	-550.58	0
HATTERAS FINL CORP	41902R103	870.00	SYSTEMATIC	10/26/2015	6.09	13,809.22	16,034.10	0.00	-2,224.88	0
HATTERAS FINL CORP	41902R103	365.00	SYSTEMATIC	10/27/2015	2.56	5,788.81	6,420.38	0.00	-631.57	0
HAVERTY FURNITURE COS INC	419596101	100.00	SYSTEMATIC	04/14/2015	0.70	2,276.87	2,201.00	75.87	0.00	0
HAVERTY FURNITURE COS INC	419596101	830.00	SYSTEMATIC	04/15/2015	5.81	18,629.01	18,268.30	360.71	0.00	0
HEALTH NET INC	42222G108	60.00	SYSTEMATIC	01/27/2015	0.42	3,305.01	3,211.80	93.21	0.00	0
HEALTH NET INC	42222G108	50.00	SYSTEMATIC	06/30/2015	0.35	3,225.68	2,676.50	549.18	0.00	0
HEALTH NET INC	42222G108	320.00	SYSTEMATIC	08/04/2015	2.24	21,153.72	17,129.60	4,024.12	0.00	0
HEALTHSOUTH CORP	421924309	55.00	SYSTEMATIC	01/27/2015	0.39	2,329.70	2,115.30	214.40	0.00	0
HEALTHSOUTH CORP	421924309	490.00	SYSTEMATIC	04/14/2015	3.43	21,939.48	18,845.40	3,094.08	0.00	0
HEALTHSTREAM INC	42222N103	690.00	SYSTEMATIC	02/26/2015	4.83	17,969.54	20,341.20	0.00	-2,371.66	0
HEARTLAND FINANCIAL USA INC	42234Q102	40.00	SYSTEMATIC	06/30/2015	0.28	1,502.42	1,365.89	136.53	0.00	0
HEARTLAND FINANCIAL USA INC	42234Q102	40.00	SYSTEMATIC	07/01/2015	0.28	1,502.54	1,365.89	136.65	0.00	0
HEARTLAND FINANCIAL USA INC	42234Q102	80.00	SYSTEMATIC	08/04/2015	0.56	3,008.07	2,731.78	276.29	0.00	0
HEARTLAND FINANCIAL USA INC	42234Q102	85.00	SYSTEMATIC	08/05/2015	0.60	3,203.13	2,915.58	287.55	0.00	0
HEARTLAND FINANCIAL USA INC	42234Q102	45.00	SYSTEMATIC	12/16/2015	0.32	1,475.59	1,545.02	0.00	-69.43	0
HEARTLAND FINANCIAL USA INC	42234Q102	270.00	SYSTEMATIC	12/17/2015	1.89	8,697.45	9,292.68	0.00	-595.23	0
HEARTLAND FINANCIAL USA INC	42234Q102	65.00	SYSTEMATIC	12/18/2015	0.46	2,114.32	2,271.37	0.00	-157.05	0
HEIDRICK & STRUGGLES INTL	422819102	90.00	SYSTEMATIC	04/14/2015	0.63	2,197.43	2,074.50	122.93	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	35.00	SYSTEMATIC	04/15/2015	0.25	868.31	806.75	61.56	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	15.00	SYSTEMATIC	08/04/2015	0.11	334.30	345.75	0.00	-11.45	0
HEIDRICK & STRUGGLES INTL	422819102	25.00	SYSTEMATIC	08/05/2015	0.18	548.88	576.25	0.00	-27.37	0
HEIDRICK & STRUGGLES INTL	422819102	40.00	SYSTEMATIC	08/06/2015	0.28	860.55	922.00	0.00	-61.45	0
HEIDRICK & STRUGGLES INTL	422819102	115.00	SYSTEMATIC	08/07/2015	0.81	2,382.71	2,650.75	0.00	-268.04	0
HEIDRICK & STRUGGLES INTL	422819102	110.00	SYSTEMATIC	12/16/2015	0.77	3,046.76	2,535.50	511.26	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	220.00	SYSTEMATIC	12/17/2015	1.54	6,000.31	5,071.00	929.31	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	190.00	SYSTEMATIC	12/18/2015	1.33	5,158.43	4,379.50	778.93	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	125.00	SYSTEMATIC	12/21/2015	0.88	3,384.34	2,881.25	503.09	0.00	0
HELEN OF TROY LTD	G4388N106	210.00	SYSTEMATIC	08/04/2015	1.47	18,130.92	20,812.87	0.00	-2,681.95	0
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	1,335.00	SYSTEMATIC	08/04/2015	9.35	11,387.87	27,002.01	0.00	-15,614.14	0

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HIGHWOODS PROPERTIES INC	431284108	495.00	SYSTEMATIC	12/16/2015	3.47	20,566.80	20,083.96	482.84	0.00	0
HILLENBRAND INC	431571108	240.00	SYSTEMATIC	02/26/2015	1.68	7,422.03	8,280.00	0.00	-857.97	0
HILLENBRAND INC	431571108	400.00	SYSTEMATIC	02/27/2015	2.80	12,442.09	13,800.00	0.00	-1,357.91	0
HILL-ROM HOLDINGS INC	431475102	40.00	SYSTEMATIC	01/27/2015	0.28	1,935.51	1,824.80	110.71	0.00	0
HILL-ROM HOLDINGS INC	431475102	55.00	SYSTEMATIC	06/30/2015	0.39	3,067.03	2,509.10	557.93	0.00	0
HILL-ROM HOLDINGS INC	431475102	30.00	SYSTEMATIC	09/16/2015	0.21	1,598.54	1,368.60	229.94	0.00	0
HILL-ROM HOLDINGS INC	431475102	335.00	SYSTEMATIC	12/16/2015	2.35	15,822.75	15,282.70	540.05	0.00	0
HMS HLDGS CORP	40425J101	180.00	SYSTEMATIC	06/30/2015	1.26	3,192.69	3,422.77	0.00	-230.08	0
HMS HLDGS CORP	40425J101	240.00	SYSTEMATIC	12/16/2015	1.68	2,986.01	4,563.70	0.00	-1,577.69	0
HMS HLDGS CORP	40425J101	40.00	SYSTEMATIC	12/17/2015	0.28	498.55	760.62	0.00	-262.07	0
HOME LOAN SERVICING SOLUTION	G6648D109	975.00	SYSTEMATIC	01/27/2015	6.83	14,816.35	19,032.00	0.00	-4,215.65	0
HOME PROPERTIES INC	437306103	55.00	SYSTEMATIC	01/27/2015	0.39	3,982.37	3,608.00	374.37	0.00	0
HOME PROPERTIES INC	437306103	280.00	SYSTEMATIC	06/30/2015	1.96	20,588.09	18,368.00	2,220.09	0.00	0
HOMESTREET INC	43785V102	250.00	SYSTEMATIC	06/30/2015	1.75	5,907.41	4,661.66	1,245.75	0.00	0
HOMESTREET INC	43785V102	205.00	SYSTEMATIC	08/04/2015	1.44	4,625.18	3,841.46	783.72	0.00	0
HOMESTREET INC	43785V102	295.00	SYSTEMATIC	08/05/2015	2.07	6,678.04	5,704.58	973.46	0.00	0
HOMESTREET INC	43785V102	75.00	SYSTEMATIC	08/06/2015	0.53	1,665.33	1,480.13	185.20	0.00	0
HOMESTREET INC	43785V102	285.00	SYSTEMATIC	08/07/2015	2.00	6,320.53	5,636.04	684.49	0.00	0
HORNBECK OFFSHORE SERVICES	440543106	715.00	SYSTEMATIC	05/18/2015	5.01	17,130.41	13,686.74	3,443.67	0.00	0
HORNBECK OFFSHORE SERVICES	440543106	295.00	SYSTEMATIC	05/19/2015	2.07	6,846.57	5,646.98	1,199.59	0.00	0
HUGOTON ROYALTY TRUST	444717102	85.00	SYSTEMATIC	06/30/2015	0.60	320.69	719.10	0.00	-398.41	0
HUGOTON ROYALTY TRUST	444717102	30.00	SYSTEMATIC	07/01/2015	0.21	113.78	253.80	0.00	-140.02	0
HUGOTON ROYALTY TRUST	444717102	125.00	SYSTEMATIC	07/02/2015	0.88	448.78	1,057.50	0.00	-608.72	0
HUGOTON ROYALTY TRUST	444717102	30.00	SYSTEMATIC	07/06/2015	0.21	107.94	253.80	0.00	-145.86	0
HUGOTON ROYALTY TRUST	444717102	105.00	SYSTEMATIC	07/07/2015	0.74	345.82	888.30	0.00	-542.48	0
HUGOTON ROYALTY TRUST	444717102	110.00	SYSTEMATIC	07/08/2015	0.77	373.93	930.60	0.00	-556.67	0
HUGOTON ROYALTY TRUST	444717102	110.00	SYSTEMATIC	07/09/2015	0.77	362.74	930.60	0.00	-567.86	0
HUGOTON ROYALTY TRUST	444717102	170.00	SYSTEMATIC	07/10/2015	1.19	535.25	1,438.20	0.00	-902.95	0
HUGOTON ROYALTY TRUST	444717102	190.00	SYSTEMATIC	07/13/2015	1.33	597.80	1,607.40	0.00	-1,009.60	0
HUGOTON ROYALTY TRUST	444717102	630.00	SYSTEMATIC	07/14/2015	4.41	2,029.93	5,329.80	0.00	-3,299.87	0
HUGOTON ROYALTY TRUST	444717102	195.00	SYSTEMATIC	07/15/2015	1.37	641.61	1,649.70	0.00	-1,008.09	0

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HUGOTON ROYALTY TRUST	444717102	195.00	SYSTEMATIC	07/16/2015	1.37	621.59	1,649.70	0.00	-1,028.11	0
HUGOTON ROYALTY TRUST	444717102	110.00	SYSTEMATIC	07/17/2015	0.77	354.61	930.60	0.00	-575.99	0
HUGOTON ROYALTY TRUST	444717102	105.00	SYSTEMATIC	07/20/2015	0.74	329.00	888.30	0.00	-559.30	0
HUGOTON ROYALTY TRUST	444717102	255.00	SYSTEMATIC	07/21/2015	1.79	793.71	2,157.30	0.00	-1,363.59	0
HUGOTON ROYALTY TRUST	444717102	440.00	SYSTEMATIC	07/22/2015	3.08	1,365.99	3,208.91	0.00	-1,842.92	0
HUGOTON ROYALTY TRUST	444717102	400.00	SYSTEMATIC	07/23/2015	2.80	1,220.34	2,322.11	0.00	-1,101.77	0
HUGOTON ROYALTY TRUST	444717102	170.00	SYSTEMATIC	07/24/2015	1.19	517.37	988.50	0.00	-471.13	0
HUGOTON ROYALTY TRUST	444717102	95.00	SYSTEMATIC	07/27/2015	0.67	273.66	552.57	0.00	-278.91	0
HUGOTON ROYALTY TRUST	444717102	435.00	SYSTEMATIC	07/28/2015	3.05	1,190.22	2,230.34	0.00	-1,040.12	0
HUGOTON ROYALTY TRUST	444717102	250.00	SYSTEMATIC	07/29/2015	1.75	668.19	1,263.58	0.00	-595.39	0
HYSTER-YALE MATLS HANDLING INC	449172105	30.00	SYSTEMATIC	04/14/2015	0.21	2,205.31	1,951.55	253.76	0.00	0
HYSTER-YALE MATLS HANDLING INC	449172105	170.00	SYSTEMATIC	09/16/2015	1.19	10,413.24	11,058.77	0.00	-645.53	0
HYSTER-YALE MATLS HANDLING INC	449172105	145.00	SYSTEMATIC	09/17/2015	1.02	8,700.26	9,561.98	0.00	-861.72	0
ICON PLC	G4705A100	45.00	SYSTEMATIC	01/27/2015	0.32	2,518.47	2,294.55	223.92	0.00	0
ICON PLC	G4705A100	60.00	SYSTEMATIC	04/14/2015	0.42	4,147.44	3,059.40	1,088.04	0.00	0
ICON PLC	G4705A100	45.00	SYSTEMATIC	08/04/2015	0.32	3,616.45	2,294.55	1,321.90	0.00	0
ICON PLC	G4705A100	25.00	SYSTEMATIC	09/16/2015	0.18	1,948.14	1,274.75	673.39	0.00	0
ICONIX BRAND GROUP INC	451055107	710.00	SYSTEMATIC	06/30/2015	4.97	18,805.95	23,358.82	0.00	-4,552.87	0
ICONIX BRAND GROUP INC	451055107	70.00	SYSTEMATIC	07/01/2015	0.49	1,869.14	1,880.47	0.00	-11.33	0
ICU MED INC	44930G107	30.00	SYSTEMATIC	04/14/2015	0.21	2,748.32	2,457.00	291.32	0.00	0
ICU MED INC	44930G107	65.00	SYSTEMATIC	09/16/2015	0.46	7,334.19	5,323.50	2,010.69	0.00	0
IDACORP INC	451107106	335.00	SYSTEMATIC	08/04/2015	2.35	20,575.04	21,441.91	0.00	-866.87	0
IDT CORP	448947507	120.00	SYSTEMATIC	12/16/2015	0.84	1,364.24	2,003.23	0.00	-638.99	0
IDT CORP	448947507	855.00	SYSTEMATIC	12/17/2015	5.99	9,656.07	14,284.47	0.00	-4,628.40	0
IDT CORP	448947507	65.00	SYSTEMATIC	12/18/2015	0.46	744.10	872.45	0.00	-128.35	0
II-VI INC	902104108	165.00	SYSTEMATIC	06/30/2015	1.16	3,158.09	2,899.76	258.33	0.00	0
II-VI INC	902104108	70.00	SYSTEMATIC	09/16/2015	0.49	1,156.25	1,230.20	0.00	-73.95	0
II-VI INC	902104108	30.00	SYSTEMATIC	09/17/2015	0.21	496.28	527.23	0.00	-30.95	0
INDEPENDENT BANK CORP	453838609	945.00	SYSTEMATIC	12/16/2015	6.62	13,790.12	13,992.62	0.00	-202.50	0
INLAND REAL ESTATE CORP	457461200	290.00	SYSTEMATIC	01/27/2015	2.03	3,333.56	3,175.50	158.06	0.00	0
INLAND REAL ESTATE CORP	457461200	1,200.00	SYSTEMATIC	12/16/2015	8.40	12,217.09	13,140.00	0.00	-922.91	0

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INLAND REAL ESTATE CORP	457461200	835.00	SYSTEMATIC	12/17/2015	5.85	8,317.58	9,005.17	0.00	-687.59	0
INNOPHOS HLDGS INC	45774N108	40.00	SYSTEMATIC	01/27/2015	0.28	2,441.68	2,338.00	103.68	0.00	0
INNOPHOS HLDGS INC	45774N108	35.00	SYSTEMATIC	05/18/2015	0.25	1,757.22	2,045.75	0.00	-288.53	0
INNOPHOS HLDGS INC	45774N108	340.00	SYSTEMATIC	05/19/2015	2.38	17,246.41	19,809.48	0.00	-2,563.07	0
INSIGHT ENTERPRISES INC	45765U103	80.00	SYSTEMATIC	02/26/2015	0.56	2,065.24	2,071.20	0.00	-5.96	0
INSIGHT ENTERPRISES INC	45765U103	455.00	SYSTEMATIC	02/27/2015	3.19	11,807.94	11,779.95	27.99	0.00	0
INSIGHT ENTERPRISES INC	45765U103	280.00	SYSTEMATIC	03/02/2015	1.96	7,313.99	7,249.20	64.79	0.00	0
INSIGHT ENTERPRISES INC	45765U103	120.00	SYSTEMATIC	06/30/2015	0.84	3,828.63	3,431.30	397.33	0.00	0
INSIGHT ENTERPRISES INC	45765U103	15.00	SYSTEMATIC	07/01/2015	0.11	460.83	432.53	28.30	0.00	0
INSPERITY INC	45778Q107	170.00	SYSTEMATIC	01/27/2015	1.19	7,026.13	5,761.30	1,264.83	0.00	0
INSPERITY INC	45778Q107	45.00	SYSTEMATIC	02/26/2015	0.32	2,305.51	1,525.05	780.46	0.00	0
INSPERITY INC	45778Q107	30.00	SYSTEMATIC	02/27/2015	0.21	1,526.58	1,016.70	509.88	0.00	0
INTEGRATED DEVICE TECHNOLOGY INC	458118106	155.00	SYSTEMATIC	06/30/2015	1.09	3,529.41	3,038.00	491.41	0.00	0
INTEGRATED DEVICE TECHNOLOGY INC	458118106	100.00	SYSTEMATIC	09/16/2015	0.70	1,951.52	1,960.00	0.00	-8.48	0
INTEGRATED DEVICE TECHNOLOGY INC	458118106	925.00	SYSTEMATIC	10/26/2015	6.48	21,929.97	18,121.82	3,808.15	0.00	0
INTELIQUENT INC	45825N107	270.00	SYSTEMATIC	09/16/2015	1.89	5,683.58	5,300.10	383.48	0.00	0
INTELIQUENT INC	45825N107	40.00	SYSTEMATIC	09/17/2015	0.28	861.70	785.20	76.50	0.00	0
INTERDIGITAL INC PA	45867G101	40.00	SYSTEMATIC	06/30/2015	0.28	2,313.88	2,116.00	197.88	0.00	0
INTERDIGITAL INC PA	45867G101	245.00	SYSTEMATIC	08/04/2015	1.72	13,801.70	12,960.50	841.20	0.00	0
INTERDIGITAL INC PA	45867G101	110.00	SYSTEMATIC	08/05/2015	0.77	5,987.07	5,819.00	168.07	0.00	0
INTERSIL CORP CL A	46069S109	260.00	SYSTEMATIC	01/27/2015	1.82	3,763.88	3,762.20	1.68	0.00	0
INTERSIL CORP CL A	46069S109	760.00	SYSTEMATIC	09/16/2015	5.32	7,937.36	10,997.20	0.00	-3,059.84	0
INTERSIL CORP CL A	46069S109	1,020.00	SYSTEMATIC	09/17/2015	7.14	10,839.55	13,947.34	0.00	-3,107.79	0
INVESTMENT TECHNOLOGY GROUP	46145F105	245.00	SYSTEMATIC	08/18/2015	2.45	4,098.77	7,081.79	0.00	-2,983.02	0
INVESTMENT TECHNOLOGY GROUP	46145F105	595.00	SYSTEMATIC	08/18/2015	7.14	9,944.91	16,022.66	0.00	-6,077.75	0
INVESTORS BANCORP INC NEW	46146L101	140.00	SYSTEMATIC	09/16/2015	0.98	1,680.17	1,751.48	0.00	-71.31	0
INVESTORS BANCORP INC NEW	46146L101	1,490.00	SYSTEMATIC	10/26/2015	10.43	18,765.95	18,640.73	125.22	0.00	0
INVESTORS REAL ESTATE TR	461730103	260.00	SYSTEMATIC	08/04/2015	1.82	1,850.46	2,124.20	0.00	-273.74	0
INVESTORS REAL ESTATE TR	461730103	440.00	SYSTEMATIC	08/05/2015	3.08	3,174.76	3,594.80	0.00	-420.04	0
INVESTORS REAL ESTATE TR	461730103	1,000.00	SYSTEMATIC	08/06/2015	7.00	7,159.43	8,170.00	0.00	-1,010.57	0
INVESTORS REAL ESTATE TR	461730103	460.00	SYSTEMATIC	08/07/2015	3.22	3,295.30	3,758.20	0.00	-462.90	0

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INVESTORS REAL ESTATE TR	461730103	770.00	SYSTEMATIC	08/10/2015	5.39	5,488.46	5,907.81	0.00	-419.35	0
INVESTORS REAL ESTATE TR	461730103	335.00	SYSTEMATIC	10/26/2015	2.35	2,707.58	2,229.74	477.84	0.00	0
IPC THE HOSPITALIST CO INC	44984A105	110.00	SYSTEMATIC	06/30/2015	0.77	6,289.87	4,691.35	1,598.52	0.00	0
IPC THE HOSPITALIST CO INC	44984A105	365.00	SYSTEMATIC	08/07/2015	4.38	28,915.99	15,563.75	13,352.24	0.00	0
ISLE OF CAPRIS CASINOS INC COM	464592104	130.00	SYSTEMATIC	09/16/2015	0.91	2,494.77	2,367.79	126.98	0.00	0
ISLE OF CAPRIS CASINOS INC COM	464592104	55.00	SYSTEMATIC	09/17/2015	0.39	1,068.57	1,001.76	66.81	0.00	0
ITRON INC	465741106	290.00	SYSTEMATIC	10/26/2015	2.03	10,407.30	12,264.10	0.00	-1,856.80	0
ITRON INC	465741106	155.00	SYSTEMATIC	10/27/2015	1.09	5,591.52	6,554.95	0.00	-963.43	0
ITRON INC	465741106	160.00	SYSTEMATIC	10/28/2015	1.12	5,795.69	6,064.90	0.00	-269.21	0
JABIL CIRCUIT INC	466313103	180.00	SYSTEMATIC	10/26/2015	1.26	4,101.37	3,984.73	116.64	0.00	0
JANUS CAPITAL GROUP INC	47102X105	150.00	SYSTEMATIC	01/27/2015	1.05	2,657.33	2,419.50	237.83	0.00	0
JETBLUE AIRWAYS CORP	477143101	1,375.00	SYSTEMATIC	02/26/2015	9.63	24,237.22	21,807.50	2,429.72	0.00	0
K12 INC	48273U102	305.00	SYSTEMATIC	02/26/2015	2.14	5,170.77	3,620.35	1,550.42	0.00	0
K12 INC	48273U102	165.00	SYSTEMATIC	02/27/2015	1.16	2,818.88	1,958.55	860.33	0.00	0
K12 INC	48273U102	15.00	SYSTEMATIC	06/30/2015	0.11	219.03	178.05	40.98	0.00	0
K12 INC	48273U102	115.00	SYSTEMATIC	07/01/2015	0.81	1,651.34	1,365.05	286.29	0.00	0
KADANT INC	48282T104	70.00	SYSTEMATIC	08/04/2015	0.49	3,165.07	3,216.92	0.00	-51.85	0
KAISER ALUM CORP	483007704	35.00	SYSTEMATIC	06/30/2015	0.25	2,987.85	2,500.05	487.80	0.00	0
KAISER ALUM CORP	483007704	25.00	SYSTEMATIC	09/16/2015	0.18	2,061.81	1,785.75	276.06	0.00	0
KBR INC	48242W106	1,175.00	SYSTEMATIC	05/18/2015	8.23	21,394.62	17,703.39	3,691.23	0.00	0
KBR INC	48242W106	235.00	SYSTEMATIC	05/19/2015	1.65	4,307.29	3,590.43	716.86	0.00	0
KIMBALL ELECTRONICS INC	49428J109	1.00	SYSTEMATIC	01/22/2015	0.01	10.90	12.02	0.00	-1.12	0
KIMBALL INTL INC CL B	494274103	95.00	SYSTEMATIC	04/14/2015	0.67	1,026.32	856.05	170.27	0.00	0
KIMBALL INTL INC CL B	494274103	200.00	SYSTEMATIC	04/15/2015	1.40	2,140.36	1,809.96	330.40	0.00	0
KIMBALL INTL INC CL B	494274103	105.00	SYSTEMATIC	04/16/2015	0.74	1,119.89	960.94	158.95	0.00	0
KIMBALL INTL INC CL B	494274103	20.00	SYSTEMATIC	04/17/2015	0.14	215.47	183.04	32.43	0.00	0
KIMBALL INTL INC CL B	494274103	365.00	SYSTEMATIC	06/30/2015	2.56	4,404.18	3,381.98	1,022.20	0.00	0
KIMBALL INTL INC CL B	494274103	770.00	SYSTEMATIC	07/01/2015	5.39	9,367.22	7,253.05	2,114.17	0.00	0
KIMBALL INTL INC CL B	494274103	770.00	SYSTEMATIC	07/02/2015	5.39	9,288.28	7,309.69	1,978.59	0.00	0
KINDRED HEALTHCARE INC	494580103	140.00	SYSTEMATIC	04/14/2015	0.98	3,373.25	2,545.20	828.05	0.00	0
KINDRED HEALTHCARE INC	494580103	35.00	SYSTEMATIC	04/15/2015	0.25	842.13	636.30	205.83	0.00	0

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KINDRED HEALTHCARE INC	494580103	70.00	SYSTEMATIC	09/16/2015	0.49	1,360.44	1,272.60	87.84	0.00	0
KINDRED HEALTHCARE INC	494580103	15.00	SYSTEMATIC	09/17/2015	0.11	293.10	272.70	20.40	0.00	0
KIRKLAND'S INC	497498105	125.00	SYSTEMATIC	06/30/2015	0.88	3,494.12	3,012.62	481.50	0.00	0
KRONOS WORLDWIDE INC	50105F105	185.00	SYSTEMATIC	10/26/2015	1.30	1,410.23	2,245.27	0.00	-835.04	0
KRONOS WORLDWIDE INC	50105F105	365.00	SYSTEMATIC	10/27/2015	2.56	2,805.12	4,462.68	0.00	-1,657.56	0
KULICKE & SOFFA INDS INC	501242101	760.00	SYSTEMATIC	09/16/2015	5.32	6,906.42	12,319.60	0.00	-5,413.18	0
KULICKE & SOFFA INDS INC	501242101	425.00	SYSTEMATIC	09/17/2015	2.98	3,894.16	6,959.65	0.00	-3,065.49	0
KULICKE & SOFFA INDS INC	501242101	800.00	SYSTEMATIC	09/18/2015	5.60	7,384.30	9,958.83	0.00	-2,574.53	0
LACLEDE GROUP INC	505597104	60.00	SYSTEMATIC	01/27/2015	0.42	3,303.91	3,192.00	111.91	0.00	0
LACLEDE GROUP INC	505597104	370.00	SYSTEMATIC	01/28/2015	2.59	20,444.22	19,684.00	760.22	0.00	0
LANCASTER COLONY CORP	513847103	30.00	SYSTEMATIC	01/27/2015	0.21	2,822.19	2,809.20	12.99	0.00	0
LANCASTER COLONY CORP	513847103	170.00	SYSTEMATIC	06/30/2015	1.19	15,467.03	15,918.80	0.00	-451.77	0
LANCASTER COLONY CORP	513847103	45.00	SYSTEMATIC	07/01/2015	0.32	4,098.00	4,213.80	0.00	-115.80	0
LANDAUER INC	51476K103	110.00	SYSTEMATIC	06/30/2015	0.77	3,952.14	3,755.40	196.74	0.00	0
LANDAUER INC	51476K103	30.00	SYSTEMATIC	08/04/2015	0.21	1,078.06	1,024.20	53.86	0.00	0
LANDAUER INC	51476K103	15.00	SYSTEMATIC	08/05/2015	0.11	534.17	512.10	22.07	0.00	0
LANDAUER INC	51476K103	25.00	SYSTEMATIC	08/06/2015	0.18	881.67	853.50	28.17	0.00	0
LANDAUER INC	51476K103	115.00	SYSTEMATIC	08/07/2015	0.81	3,989.67	3,926.10	63.57	0.00	0
LATTICE SEMICONDUCTOR CORP	518415104	1,555.00	SYSTEMATIC	01/27/2015	10.89	10,428.05	10,713.95	0.00	-285.90	0
LATTICE SEMICONDUCTOR CORP	518415104	860.00	SYSTEMATIC	01/28/2015	6.02	5,718.61	5,925.40	0.00	-206.79	0
LATTICE SEMICONDUCTOR CORP	518415104	560.00	SYSTEMATIC	01/29/2015	3.92	3,693.00	3,858.40	0.00	-165.40	0
LEIDOS HLDGS INC	525327102	65.00	SYSTEMATIC	06/30/2015	0.46	2,715.26	2,828.80	0.00	-113.54	0
LEIDOS HLDGS INC	525327102	470.00	SYSTEMATIC	07/01/2015	3.29	19,517.27	20,272.35	0.00	-755.08	0
LEXMARK INTL INC	529771107	550.00	SYSTEMATIC	12/16/2015	3.85	17,808.59	22,237.05	0.00	-4,428.46	0
LEXMARK INTL INC	529771107	35.00	SYSTEMATIC	12/17/2015	0.25	1,110.43	1,195.98	0.00	-85.55	0
LHC GROUP INC	50187A107	60.00	SYSTEMATIC	06/30/2015	0.42	2,277.44	2,035.40	242.04	0.00	0
LHC GROUP INC	50187A107	155.00	SYSTEMATIC	09/11/2015	1.09	7,301.40	5,318.09	1,983.31	0.00	0
LIFEPOINT HOSPITALS INC	53219L109	40.00	SYSTEMATIC	06/30/2015	0.28	3,257.63	2,824.07	433.56	0.00	0
LIFEPOINT HOSPITALS INC	53219L109	40.00	SYSTEMATIC	09/16/2015	0.28	3,131.70	2,824.07	307.63	0.00	0
LIQUIDITY SVCS INC COM	53635B107	315.00	SYSTEMATIC	08/04/2015	2.21	2,756.60	3,081.08	0.00	-324.48	0
LOGITECH INTERNATIONAL-REG	H50430232	385.00	SYSTEMATIC	12/16/2015	2.70	5,697.28	5,786.54	0.00	-89.26	0

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LOGITECH INTERNATIONAL-REG	H50430232	965.00	SYSTEMATIC	12/17/2015	6.76	14,271.21	14,292.68	0.00	-21.47	0
MACK-CALI REALTY CORP	554489104	125.00	SYSTEMATIC	06/30/2015	0.88	2,386.33	2,382.50	3.83	0.00	0
MACK-CALI REALTY CORP	554489104	140.00	SYSTEMATIC	08/04/2015	0.98	2,900.51	2,668.40	232.11	0.00	0
MACK-CALI REALTY CORP	554489104	390.00	SYSTEMATIC	08/05/2015	2.73	8,144.93	7,433.40	711.53	0.00	0
MACK-CALI REALTY CORP	554489104	540.00	SYSTEMATIC	08/06/2015	3.78	11,184.73	10,034.49	1,150.24	0.00	0
MAGELLAN HEALTH SVCS INC	559079207	55.00	SYSTEMATIC	04/14/2015	0.39	3,894.79	3,301.65	593.14	0.00	0
MAGELLAN HEALTH SVCS INC	559079207	50.00	SYSTEMATIC	06/30/2015	0.35	3,575.31	3,001.50	573.81	0.00	0
MAGICJACK VOCALTEC LTD	M6787E101	520.00	SYSTEMATIC	08/04/2015	3.64	3,671.89	4,222.40	0.00	-550.51	0
MAGICJACK VOCALTEC LTD	M6787E101	170.00	SYSTEMATIC	08/05/2015	1.19	1,228.30	1,380.40	0.00	-152.10	0
MAGICJACK VOCALTEC LTD	M6787E101	155.00	SYSTEMATIC	08/06/2015	1.09	1,100.41	1,258.60	0.00	-158.19	0
MAGICJACK VOCALTEC LTD	M6787E101	385.00	SYSTEMATIC	08/07/2015	2.70	2,674.04	3,126.20	0.00	-452.16	0
MAGICJACK VOCALTEC LTD	M6787E101	360.00	SYSTEMATIC	08/10/2015	2.52	2,516.79	2,923.20	0.00	-406.41	0
MAGICJACK VOCALTEC LTD	M6787E101	880.00	SYSTEMATIC	08/11/2015	6.16	6,016.40	7,145.60	0.00	-1,129.20	0
MAGICJACK VOCALTEC LTD	M6787E101	215.00	SYSTEMATIC	08/12/2015	1.51	1,466.57	1,745.80	0.00	-279.23	0
MAIDEN HOLDINGS LTD	G5753U112	155.00	SYSTEMATIC	01/27/2015	1.09	1,997.04	1,982.45	14.59	0.00	0
MAIDEN HOLDINGS LTD	G5753U112	480.00	SYSTEMATIC	04/14/2015	3.36	6,969.48	6,139.20	830.28	0.00	0
MAIDEN HOLDINGS LTD	G5753U112	610.00	SYSTEMATIC	04/15/2015	4.27	8,874.07	7,801.90	1,072.17	0.00	0
MAIDEN HOLDINGS LTD	G5753U112	495.00	SYSTEMATIC	04/16/2015	3.47	7,191.31	6,331.05	860.26	0.00	0
MANNING & NAPIER INC	56382Q102	30.00	SYSTEMATIC	04/14/2015	0.21	404.89	414.60	0.00	-9.71	0
MANNING & NAPIER INC	56382Q102	130.00	SYSTEMATIC	04/15/2015	0.91	1,715.56	1,796.60	0.00	-81.04	0
MANNING & NAPIER INC	56382Q102	75.00	SYSTEMATIC	06/30/2015	0.53	801.85	1,036.50	0.00	-234.65	0
MANNING & NAPIER INC	56382Q102	725.00	SYSTEMATIC	07/01/2015	5.08	7,615.88	10,019.50	0.00	-2,403.62	0
MANNING & NAPIER INC	56382Q102	1,180.00	SYSTEMATIC	07/02/2015	8.26	12,126.15	14,606.74	0.00	-2,480.59	0
MANTECH INTERNATIONAL CORP CL A	564563104	70.00	SYSTEMATIC	01/27/2015	0.49	2,204.85	2,116.10	88.75	0.00	0
MANTECH INTERNATIONAL CORP CL A	564563104	60.00	SYSTEMATIC	09/16/2015	0.42	1,571.78	1,813.80	0.00	-242.02	0
MARCHEX INC-CLASS B	56624R108	415.00	SYSTEMATIC	04/14/2015	2.91	1,840.92	1,904.85	0.00	-63.93	0
MARCHEX INC-CLASS B	56624R108	525.00	SYSTEMATIC	04/15/2015	3.68	2,213.39	2,409.75	0.00	-196.36	0
MARCHEX INC-CLASS B	56624R108	425.00	SYSTEMATIC	04/16/2015	2.98	1,760.02	1,950.75	0.00	-190.73	0
MARCHEX INC-CLASS B	56624R108	305.00	SYSTEMATIC	04/17/2015	2.14	1,249.94	1,399.95	0.00	-150.01	0
MARCHEX INC-CLASS B	56624R108	360.00	SYSTEMATIC	04/20/2015	2.52	1,473.96	1,652.40	0.00	-178.44	0
MARCHEX INC-CLASS B	56624R108	545.00	SYSTEMATIC	04/21/2015	3.82	2,222.10	2,501.55	0.00	-279.45	0

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MARCHEX INC-CLASS B	56624R108	1,305.00	SYSTEMATIC	04/22/2015	9.14	5,115.86	5,989.95	0.00	-874.09	0
MARCHEX INC-CLASS B	56624R108	1,230.00	SYSTEMATIC	04/23/2015	8.61	4,783.59	5,645.70	0.00	-862.11	0
MARRIOTT VACATIONS WORLDWIDE COR	57164Y107	30.00	SYSTEMATIC	01/27/2015	0.21	2,297.24	2,236.20	61.04	0.00	0
MARRIOTT VACATIONS WORLDWIDE COR	57164Y107	40.00	SYSTEMATIC	06/30/2015	0.28	3,574.79	2,981.60	593.19	0.00	0
MARRIOTT VACATIONS WORLDWIDE COR	57164Y107	35.00	SYSTEMATIC	10/26/2015	0.25	2,241.96	2,608.90	0.00	-366.94	0
MARRIOTT VACATIONS WORLDWIDE COR	57164Y107	115.00	SYSTEMATIC	10/27/2015	0.81	7,287.84	8,572.10	0.00	-1,284.26	0
MARRIOTT VACATIONS WORLDWIDE COR	57164Y107	80.00	SYSTEMATIC	10/28/2015	0.56	5,043.11	5,963.20	0.00	-920.09	0
MB FINANCIAL INC	55264U108	395.00	SYSTEMATIC	02/26/2015	2.77	12,215.57	12,979.70	0.00	-764.13	0
MB FINANCIAL INC	55264U108	280.00	SYSTEMATIC	02/27/2015	1.96	8,827.25	9,200.80	0.00	-373.55	0
MEDASSETS INC	584045108	95.00	SYSTEMATIC	04/16/2015	0.67	1,964.16	1,877.20	86.96	0.00	0
MEDASSETS INC	584045108	105.00	SYSTEMATIC	06/30/2015	0.74	2,344.12	2,074.80	269.32	0.00	0
MEDASSETS INC	584045108	75.00	SYSTEMATIC	09/16/2015	0.53	1,591.91	1,482.00	109.91	0.00	0
MEDASSETS INC	584045108	840.00	SYSTEMATIC	11/09/2015	8.40	25,873.47	16,598.40	9,275.07	0.00	0
MERCER INTL INC SBI NEW	588056101	150.00	SYSTEMATIC	02/26/2015	1.05	2,129.71	1,843.50	286.21	0.00	0
MERCER INTL INC SBI NEW	588056101	95.00	SYSTEMATIC	02/27/2015	0.67	1,324.60	1,167.55	157.05	0.00	0
MERCER INTL INC SBI NEW	588056101	1,475.00	SYSTEMATIC	09/16/2015	10.33	16,657.13	18,127.75	0.00	-1,470.62	0
MERGE HEALTHCARE INC	589499102	280.00	SYSTEMATIC	02/26/2015	1.96	1,221.72	1,059.63	162.09	0.00	0
MERGE HEALTHCARE INC	589499102	455.00	SYSTEMATIC	02/27/2015	3.19	1,977.89	1,721.91	255.98	0.00	0
MERGE HEALTHCARE INC	589499102	340.00	SYSTEMATIC	04/14/2015	2.38	1,716.56	1,286.70	429.86	0.00	0
MERGE HEALTHCARE INC	589499102	295.00	SYSTEMATIC	04/15/2015	2.07	1,517.68	1,116.40	401.28	0.00	0
MERGE HEALTHCARE INC	589499102	575.00	SYSTEMATIC	08/04/2015	4.03	3,157.07	2,178.51	978.56	0.00	0
MERGE HEALTHCARE INC	589499102	405.00	SYSTEMATIC	08/05/2015	2.84	2,218.24	1,582.86	635.38	0.00	0
MERGE HEALTHCARE INC	589499102	3,145.00	SYSTEMATIC	08/11/2015	37.74	22,136.18	12,361.68	9,774.50	0.00	0
MERIDIAN BIOSCIENCE INC	589584101	185.00	SYSTEMATIC	04/14/2015	1.30	3,590.50	3,045.10	545.40	0.00	0
MERIDIAN BIOSCIENCE INC	589584101	160.00	SYSTEMATIC	09/16/2015	1.12	2,825.28	2,633.60	191.68	0.00	0
MERIT MED SYS INC	589889104	90.00	SYSTEMATIC	06/30/2015	0.63	1,933.75	1,834.87	98.88	0.00	0
MERIT MED SYS INC	589889104	140.00	SYSTEMATIC	08/04/2015	0.98	3,532.26	2,854.24	678.02	0.00	0
MERITOR INC	59001K100	150.00	SYSTEMATIC	01/27/2015	1.05	2,271.39	2,272.50	0.00	-1.11	0

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MERITOR INC	59001K100	185.00	SYSTEMATIC	06/30/2015	1.30	2,538.12	2,802.75	0.00	-264.63	0
MERITOR INC	59001K100	1,790.00	SYSTEMATIC	12/16/2015	12.53	14,949.53	24,865.82	0.00	-9,916.29	0
METHODE ELECTRONICS INC CL A	591520200	145.00	SYSTEMATIC	04/14/2015	1.02	6,791.58	5,293.95	1,497.63	0.00	0
METHODE ELECTRONICS INC CL A	591520200	185.00	SYSTEMATIC	09/11/2015	1.30	6,032.95	6,754.35	0.00	-721.40	0
MGIC INVT CORP WIS	552848103	1,905.00	SYSTEMATIC	02/26/2015	13.34	17,339.75	17,754.60	0.00	-414.85	0
MGIC INVT CORP WIS	552848103	475.00	SYSTEMATIC	02/27/2015	3.33	4,334.81	4,427.00	0.00	-92.19	0
MICROSEMI CORP	595137100	70.00	SYSTEMATIC	06/30/2015	0.49	2,587.80	2,369.35	218.45	0.00	0
MICROSEMI CORP	595137100	445.00	SYSTEMATIC	09/16/2015	3.12	14,676.77	15,062.30	0.00	-385.53	0
MICROSEMI CORP	595137100	170.00	SYSTEMATIC	09/17/2015	1.19	5,649.96	5,701.62	0.00	-51.66	0
MKS INSTRUMENTS INC	55306N104	80.00	SYSTEMATIC	06/30/2015	0.56	3,157.05	2,928.00	229.05	0.00	0
MOLINA HEALTHCARE INC	60855R100	65.00	SYSTEMATIC	02/26/2015	0.46	4,099.60	3,479.45	620.15	0.00	0
MOLINA HEALTHCARE INC	60855R100	30.00	SYSTEMATIC	04/14/2015	0.21	2,000.05	1,605.90	394.15	0.00	0
MOLINA HEALTHCARE INC	60855R100	70.00	SYSTEMATIC	09/16/2015	0.49	5,637.12	3,747.10	1,890.02	0.00	0
MONSTER WORLDWIDE INC	611742107	1,060.00	SYSTEMATIC	02/26/2015	7.42	6,223.35	4,897.20	1,326.15	0.00	0
MONSTER WORLDWIDE INC	611742107	265.00	SYSTEMATIC	02/27/2015	1.86	1,587.10	1,224.30	362.80	0.00	0
MONSTER WORLDWIDE INC	611742107	340.00	SYSTEMATIC	06/30/2015	2.38	2,210.26	1,570.80	639.46	0.00	0
MONSTER WORLDWIDE INC	611742107	650.00	SYSTEMATIC	09/16/2015	4.55	4,560.40	3,003.00	1,557.40	0.00	0
MONTPELIER RE HOLDINGS INC	G62185106	325.00	SYSTEMATIC	04/14/2015	2.28	12,948.14	11,641.50	1,306.64	0.00	0
MONTPELIER RE HOLDINGS INC	G62185106	265.00	SYSTEMATIC	04/15/2015	1.86	10,507.54	9,492.30	1,015.24	0.00	0
MOOG INC	615394202	15.00	SYSTEMATIC	08/04/2015	0.11	993.42	1,110.45	0.00	-117.03	0
MOOG INC	615394202	180.00	SYSTEMATIC	08/05/2015	1.26	12,037.67	13,325.40	0.00	-1,287.73	0
MOOG INC	615394202	105.00	SYSTEMATIC	08/06/2015	0.74	6,895.92	7,773.15	0.00	-877.23	0
MOVADO GROUP INC	624580106	150.00	SYSTEMATIC	04/14/2015	1.05	4,726.31	4,255.50	470.81	0.00	0
MOVADO GROUP INC	624580106	65.00	SYSTEMATIC	04/15/2015	0.46	2,048.62	1,844.05	204.57	0.00	0
MOVADO GROUP INC	624580106	55.00	SYSTEMATIC	09/16/2015	0.39	1,451.00	1,560.35	0.00	-109.35	0
MOVADO GROUP INC	624580106	20.00	SYSTEMATIC	09/17/2015	0.14	536.66	567.40	0.00	-30.74	0
MULTI-FINELINE ELECTRONIX INC	62541B101	160.00	SYSTEMATIC	09/16/2015	1.12	2,554.37	3,600.22	0.00	-1,045.85	0
MULTI-FINELINE ELECTRONIX INC	62541B101	195.00	SYSTEMATIC	09/17/2015	1.37	3,066.73	4,292.58	0.00	-1,225.85	0
MULTI-FINELINE ELECTRONIX INC	62541B101	275.00	SYSTEMATIC	09/18/2015	1.93	4,300.02	5,908.70	0.00	-1,608.68	0
MULTI-FINELINE ELECTRONIX INC	62541B101	270.00	SYSTEMATIC	09/21/2015	1.89	4,243.65	5,901.22	0.00	-1,657.57	0
MYR GROUP INC DEL	55405W104	55.00	SYSTEMATIC	04/14/2015	0.39	1,680.80	1,441.24	239.56	0.00	0

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MYR GROUP INC DEL	55405W104	70.00	SYSTEMATIC	04/15/2015	0.49	2,149.29	1,834.31	314.98	0.00	0
MYR GROUP INC DEL	55405W104	250.00	SYSTEMATIC	09/16/2015	1.75	6,790.50	6,717.67	72.83	0.00	0
MYR GROUP INC DEL	55405W104	65.00	SYSTEMATIC	09/17/2015	0.46	1,762.21	1,776.88	0.00	-14.67	0
MYR GROUP INC DEL	55405W104	105.00	SYSTEMATIC	09/18/2015	0.74	2,831.91	2,888.77	0.00	-56.86	0
MYR GROUP INC DEL	55405W104	255.00	SYSTEMATIC	09/21/2015	1.79	6,879.41	7,015.59	0.00	-136.18	0
MYRIAD GENETICS INC	62855J104	100.00	SYSTEMATIC	01/27/2015	0.70	3,652.15	3,406.00	246.15	0.00	0
MYRIAD GENETICS INC	62855J104	620.00	SYSTEMATIC	08/04/2015	4.34	20,777.99	21,185.11	0.00	-407.12	0
NABORS INDUSTRIES LTD	G6359F103	270.00	SYSTEMATIC	02/26/2015	1.89	3,521.84	3,504.60	17.24	0.00	0
NABORS INDUSTRIES LTD	G6359F103	155.00	SYSTEMATIC	02/27/2015	1.09	2,009.72	2,011.90	0.00	-2.18	0
NABORS INDUSTRIES LTD	G6359F103	1,505.00	SYSTEMATIC	04/14/2015	10.54	21,906.86	19,534.90	2,371.96	0.00	0
NABORS INDUSTRIES LTD	G6359F103	70.00	SYSTEMATIC	04/15/2015	0.49	1,027.06	908.60	118.46	0.00	0
NATIONAL PENN BANCSHARES INC	637138108	235.00	SYSTEMATIC	06/30/2015	1.65	2,700.35	2,497.86	202.49	0.00	0
NATIONAL PENN BANCSHARES INC	637138108	590.00	SYSTEMATIC	08/04/2015	4.13	6,316.75	6,271.23	45.52	0.00	0
NATIONAL PENN BANCSHARES INC	637138108	425.00	SYSTEMATIC	08/05/2015	2.98	4,553.44	4,547.22	6.22	0.00	0
NATIONAL PENN BANCSHARES INC	637138108	765.00	SYSTEMATIC	08/06/2015	5.36	8,172.46	8,254.58	0.00	-82.12	0
NATIONSTAR MTG HLDGS INC	63861C109	780.00	SYSTEMATIC	02/26/2015	5.46	24,063.33	20,700.97	3,362.36	0.00	0
NATUS MEDICAL INC	639050103	65.00	SYSTEMATIC	04/14/2015	0.46	2,589.62	2,342.60	247.02	0.00	0
NATUS MEDICAL INC	639050103	100.00	SYSTEMATIC	06/30/2015	0.70	4,386.80	3,604.00	782.80	0.00	0
NATUS MEDICAL INC	639050103	85.00	SYSTEMATIC	12/16/2015	0.60	4,158.07	3,063.40	1,094.67	0.00	0
NAUTILUS INC	63910B102	475.00	SYSTEMATIC	02/26/2015	3.33	6,973.20	7,210.50	0.00	-237.30	0
NAUTILUS INC	63910B102	975.00	SYSTEMATIC	02/27/2015	6.83	14,923.07	14,800.50	122.57	0.00	0
NAUTILUS INC	63910B102	225.00	SYSTEMATIC	05/18/2015	1.58	4,701.06	3,800.97	900.09	0.00	0
NAUTILUS INC	63910B102	170.00	SYSTEMATIC	06/30/2015	1.19	3,814.53	2,890.60	923.93	0.00	0
NAUTILUS INC	63910B102	205.00	SYSTEMATIC	07/01/2015	1.44	4,574.92	3,429.45	1,145.47	0.00	0
NAUTILUS INC	63910B102	205.00	SYSTEMATIC	07/02/2015	1.44	4,417.79	3,433.73	984.06	0.00	0
NAUTILUS INC	63910B102	445.00	SYSTEMATIC	07/06/2015	3.12	9,584.58	7,731.58	1,853.00	0.00	0
NAVIGATORS GROUP INC	638904102	30.00	SYSTEMATIC	04/14/2015	0.21	2,305.78	2,187.61	118.17	0.00	0
NAVIGATORS GROUP INC	638904102	220.00	SYSTEMATIC	04/15/2015	1.54	16,881.66	16,204.02	677.64	0.00	0
NAVIGATORS GROUP INC	638904102	40.00	SYSTEMATIC	04/16/2015	0.28	3,077.00	2,977.34	99.66	0.00	0
NCR CORP NEW	62886E108	725.00	SYSTEMATIC	12/16/2015	5.08	19,511.39	19,710.06	0.00	-198.67	0
NEOPHOTONICS CORP COM	64051T100	470.00	SYSTEMATIC	12/16/2015	3.29	4,656.03	3,298.10	1,357.93	0.00	0

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NEOPHOTONICS CORP COM	64051T100	70.00	SYSTEMATIC	12/17/2015	0.49	666.52	491.21	175.31	0.00	0
NET 1 UEPS TECHNOLOGIES INC	64107N206	145.00	SYSTEMATIC	01/27/2015	1.02	1,731.57	1,653.00	78.57	0.00	0
NET 1 UEPS TECHNOLOGIES INC	64107N206	215.00	SYSTEMATIC	04/14/2015	1.51	2,896.12	2,451.00	445.12	0.00	0
NET 1 UEPS TECHNOLOGIES INC	64107N206	155.00	SYSTEMATIC	04/15/2015	1.09	2,051.45	1,767.00	284.45	0.00	0
NET 1 UEPS TECHNOLOGIES INC	64107N206	85.00	SYSTEMATIC	04/16/2015	0.60	1,121.45	969.00	152.45	0.00	0
NET 1 UEPS TECHNOLOGIES INC	64107N206	430.00	SYSTEMATIC	04/17/2015	3.01	5,552.92	4,902.00	650.92	0.00	0
NET 1 UEPS TECHNOLOGIES INC	64107N206	450.00	SYSTEMATIC	04/20/2015	3.15	5,841.26	5,130.00	711.26	0.00	0
NET 1 UEPS TECHNOLOGIES INC	64107N206	155.00	SYSTEMATIC	04/21/2015	1.09	1,981.08	1,767.00	214.08	0.00	0
NET 1 UEPS TECHNOLOGIES INC	64107N206	220.00	SYSTEMATIC	04/22/2015	1.54	2,730.98	2,508.00	222.98	0.00	0
NETGEAR INC	64111Q104	55.00	SYSTEMATIC	01/27/2015	0.39	1,878.53	1,956.90	0.00	-78.37	0
NETGEAR INC	64111Q104	220.00	SYSTEMATIC	12/16/2015	1.54	9,589.55	7,827.60	1,761.95	0.00	0
NETSCOUT SYSTEMS INC	64115T104	190.00	SYSTEMATIC	01/27/2015	1.33	6,509.12	6,942.60	0.00	-433.48	0
NETSCOUT SYSTEMS INC	64115T104	375.00	SYSTEMATIC	01/28/2015	2.63	12,922.54	13,702.50	0.00	-779.96	0
NEUSTAR INC COMMON STOCK CL A	64126X201	705.00	SYSTEMATIC	08/04/2015	4.94	20,452.05	20,981.00	0.00	-528.95	0
NEW JERSEY RESOURCES CORP	646025106	45.00	SYSTEMATIC	09/16/2015	0.32	1,221.87	1,288.59	0.00	-66.72	0
NEW JERSEY RESOURCES CORP	646025106	15.00	SYSTEMATIC	09/17/2015	0.11	410.77	429.53	0.00	-18.76	0
NEW JERSEY RESOURCES CORP	646025106	425.00	SYSTEMATIC	12/16/2015	2.98	12,106.02	12,293.39	0.00	-187.37	0
NEW JERSEY RESOURCES CORP	646025106	225.00	SYSTEMATIC	12/17/2015	1.58	6,354.62	6,492.23	0.00	-137.61	0
NEW YORK MTG TR INC	649604501	910.00	SYSTEMATIC	04/14/2015	6.37	7,049.46	7,016.10	33.36	0.00	0
NEW YORK MTG TR INC	649604501	975.00	SYSTEMATIC	04/15/2015	6.83	7,570.48	7,517.25	53.23	0.00	0
NEW YORK MTG TR INC	649604501	740.00	SYSTEMATIC	04/16/2015	5.18	5,759.20	5,705.40	53.80	0.00	0
NEW YORK MTG TR INC	649604501	360.00	SYSTEMATIC	08/04/2015	2.52	2,727.50	2,797.60	0.00	-70.10	0
NEW YORK MTG TR INC	649604501	550.00	SYSTEMATIC	08/05/2015	3.85	4,157.96	4,274.10	0.00	-116.14	0
NEW YORK MTG TR INC	649604501	1,640.00	SYSTEMATIC	08/06/2015	11.48	12,333.72	12,616.08	0.00	-282.36	0
NEWCASTLE INVESTMENT CORP	65105M603	460.00	SYSTEMATIC	04/16/2015	3.22	2,374.16	1,935.04	439.12	0.00	0
NEWCASTLE INVESTMENT CORP	65105M603	470.00	SYSTEMATIC	05/18/2015	3.29	2,385.87	1,977.10	408.77	0.00	0
NEWCASTLE INVESTMENT CORP	65105M603	385.00	SYSTEMATIC	05/19/2015	2.70	1,961.23	1,619.54	341.69	0.00	0
NEWCASTLE INVESTMENT CORP	65105M603	615.00	SYSTEMATIC	05/20/2015	4.31	3,092.38	2,587.06	505.32	0.00	0
NEWCASTLE INVESTMENT CORP	65105M603	840.00	SYSTEMATIC	05/21/2015	5.88	4,255.90	3,533.54	722.36	0.00	0
NEWCASTLE INVESTMENT CORP	65105M603	1,745.00	SYSTEMATIC	05/22/2015	12.22	8,890.55	7,636.89	1,253.66	0.00	0
NEWFIELD EXPLORATION CO	651290108	150.00	SYSTEMATIC	01/27/2015	1.05	4,212.82	4,068.00	144.82	0.00	0

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NEWFIELD EXPLORATION CO	651290108	720.00	SYSTEMATIC	04/14/2015	5.04	26,575.93	19,526.40	7,049.53	0.00	0
NEWPARK RESOURCES INC NEW	651718504	1,550.00	SYSTEMATIC	12/16/2015	10.85	7,662.32	12,938.51	0.00	-5,276.19	0
NEWPARK RESOURCES INC NEW	651718504	1,715.00	SYSTEMATIC	12/17/2015	12.01	8,237.79	12,417.41	0.00	-4,179.62	0
NOBLE CORP PLC	G65431101	1,520.00	SYSTEMATIC	12/16/2015	10.64	18,077.02	23,868.71	0.00	-5,791.69	0
NUTRI SYS INC NEW	67069D108	155.00	SYSTEMATIC	04/14/2015	1.09	3,013.50	3,030.25	0.00	-16.75	0
NUTRI SYS INC NEW	67069D108	370.00	SYSTEMATIC	05/18/2015	2.59	8,274.02	7,233.50	1,040.52	0.00	0
NUTRI SYS INC NEW	67069D108	615.00	SYSTEMATIC	05/19/2015	4.31	13,842.11	11,884.98	1,957.13	0.00	0
NUTRI SYS INC NEW	67069D108	70.00	SYSTEMATIC	05/20/2015	0.49	1,603.25	1,219.59	383.66	0.00	0
NUTRI SYS INC NEW	67069D108	105.00	SYSTEMATIC	09/16/2015	0.74	2,816.37	2,672.53	143.84	0.00	0
NUTRI SYS INC NEW	67069D108	40.00	SYSTEMATIC	09/17/2015	0.28	1,085.45	1,018.11	67.34	0.00	0
NUVASIVE INC	670704105	450.00	SYSTEMATIC	08/04/2015	3.15	24,688.17	21,222.00	3,466.17	0.00	0
OFG BANCORP	67103X102	600.00	SYSTEMATIC	05/18/2015	4.20	7,879.21	10,372.88	0.00	-2,493.67	0
OFG BANCORP	67103X102	440.00	SYSTEMATIC	05/19/2015	3.08	5,827.12	7,660.56	0.00	-1,833.44	0
OFG BANCORP	67103X102	220.00	SYSTEMATIC	05/20/2015	1.54	2,899.69	3,831.89	0.00	-932.20	0
OIL STATES INTERNATIONAL INC	678026105	400.00	SYSTEMATIC	06/30/2015	2.80	15,309.67	17,248.51	0.00	-1,938.84	0
OIL STATES INTERNATIONAL INC	678026105	95.00	SYSTEMATIC	07/01/2015	0.67	3,603.09	4,098.93	0.00	-495.84	0
OLD NATL BANCORP IND	680033107	800.00	SYSTEMATIC	01/27/2015	5.60	10,939.03	11,904.00	0.00	-964.97	0
OLD NATL BANCORP IND	680033107	460.00	SYSTEMATIC	01/28/2015	3.22	6,428.81	6,844.80	0.00	-415.99	0
OLD NATL BANCORP IND	680033107	205.00	SYSTEMATIC	01/29/2015	1.44	2,847.56	3,050.40	0.00	-202.84	0
OLIN CORP COM PAR \$1	680665205	120.00	SYSTEMATIC	01/27/2015	0.84	2,985.95	2,732.40	253.55	0.00	0
OLIN CORP COM PAR \$1	680665205	640.00	SYSTEMATIC	04/02/2015	7.68	20,355.28	14,572.80	5,782.48	0.00	0
OLIN CORP COM PAR \$1	680665205	175.00	SYSTEMATIC	04/02/2015	2.10	5,544.33	3,984.75	1,559.58	0.00	0
OM GROUP INC	670872100	65.00	SYSTEMATIC	01/27/2015	0.46	1,819.15	1,937.00	0.00	-117.85	0
OM GROUP INC	670872100	725.00	SYSTEMATIC	06/04/2015	8.70	24,601.92	21,605.00	2,996.92	0.00	0
OMEGA HEALTHCARE INVESTORS	681936100	120.00	SYSTEMATIC	01/27/2015	0.84	5,358.16	4,688.40	669.76	0.00	0
OMEGA HEALTHCARE INVESTORS	681936100	480.00	SYSTEMATIC	08/04/2015	3.36	17,256.34	18,791.83	0.00	-1,535.49	0
OMEGA HEALTHCARE INVESTORS	681936100	110.00	SYSTEMATIC	08/05/2015	0.77	3,996.61	4,134.72	0.00	-138.11	0
OMNICELL INC	68213N109	55.00	SYSTEMATIC	06/30/2015	0.39	2,091.77	1,958.06	133.71	0.00	0
OMNIVISION TECHNOLOGIES INC	682128103	770.00	SYSTEMATIC	06/30/2015	5.39	20,495.63	20,020.00	475.63	0.00	0
ONE GAS INC	68235P108	25.00	SYSTEMATIC	06/30/2015	0.18	1,064.58	1,044.22	20.36	0.00	0
ONE GAS INC	68235P108	480.00	SYSTEMATIC	07/01/2015	3.36	20,324.85	20,364.99	0.00	-40.14	0

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ORASURE TECHNOLOGIES INC	68554V108	475.00	SYSTEMATIC	06/30/2015	3.33	2,671.83	4,558.44	0.00	-1,886.61	0
ORASURE TECHNOLOGIES INC	68554V108	345.00	SYSTEMATIC	09/16/2015	2.42	1,706.89	3,365.86	0.00	-1,658.97	0
ORASURE TECHNOLOGIES INC	68554V108	145.00	SYSTEMATIC	09/17/2015	1.02	725.62	1,430.42	0.00	-704.80	0
ORASURE TECHNOLOGIES INC	68554V108	885.00	SYSTEMATIC	12/16/2015	6.20	5,463.68	8,743.69	0.00	-3,280.01	0
ORBOTECH LTD	M75253100	260.00	SYSTEMATIC	10/26/2015	1.82	4,146.10	4,981.52	0.00	-835.42	0
ORITANI FINL CORP DEL	68633D103	290.00	SYSTEMATIC	05/18/2015	2.03	4,321.31	4,135.17	186.14	0.00	0
ORITANI FINL CORP DEL	68633D103	395.00	SYSTEMATIC	05/19/2015	2.77	5,907.02	5,632.38	274.64	0.00	0
ORITANI FINL CORP DEL	68633D103	140.00	SYSTEMATIC	05/20/2015	0.98	2,080.75	1,996.29	84.46	0.00	0
ORITANI FINL CORP DEL	68633D103	230.00	SYSTEMATIC	05/21/2015	1.61	3,440.30	3,279.62	160.68	0.00	0
ORITANI FINL CORP DEL	68633D103	275.00	SYSTEMATIC	05/22/2015	1.93	4,109.38	3,949.12	160.26	0.00	0
ORITANI FINL CORP DEL	68633D103	155.00	SYSTEMATIC	05/26/2015	1.09	2,296.15	2,247.70	48.45	0.00	0
OUTERWALL INC	690070107	65.00	SYSTEMATIC	06/30/2015	0.46	5,060.88	4,889.30	171.58	0.00	0
OUTERWALL INC	690070107	260.00	SYSTEMATIC	08/04/2015	1.82	20,939.70	18,957.94	1,981.76	0.00	0
OWENS & MINOR INC	690732102	50.00	SYSTEMATIC	09/16/2015	0.35	1,693.80	1,712.40	0.00	-18.60	0
OWENS & MINOR INC	690732102	20.00	SYSTEMATIC	09/17/2015	0.14	678.95	684.96	0.00	-6.01	0
OWENS ILL INC	690768403	870.00	SYSTEMATIC	05/18/2015	6.09	22,650.47	21,321.45	1,329.02	0.00	0
PACIFIC ETHANOL INC	69423U305	365.00	SYSTEMATIC	04/14/2015	2.56	4,160.40	3,770.45	389.95	0.00	0
PACIFIC ETHANOL INC	69423U305	345.00	SYSTEMATIC	08/04/2015	2.42	2,720.13	3,563.85	0.00	-843.72	0
PACIFIC ETHANOL INC	69423U305	975.00	SYSTEMATIC	08/05/2015	6.83	7,290.33	10,071.75	0.00	-2,781.42	0
PACIFIC ETHANOL INC	69423U305	495.00	SYSTEMATIC	08/06/2015	3.47	3,620.72	5,113.35	0.00	-1,492.63	0
PAREXEL INTERNATIONAL CORP	699462107	55.00	SYSTEMATIC	01/27/2015	0.39	3,336.95	3,055.80	281.15	0.00	0
PAREXEL INTERNATIONAL CORP	699462107	35.00	SYSTEMATIC	04/14/2015	0.25	2,424.85	1,944.60	480.25	0.00	0
PAREXEL INTERNATIONAL CORP	699462107	35.00	SYSTEMATIC	09/16/2015	0.25	2,368.56	1,944.60	423.96	0.00	0
PARKER DRILLING CO	701081101	1,225.00	SYSTEMATIC	02/26/2015	8.58	4,099.38	3,760.75	338.63	0.00	0
PARKER DRILLING CO	701081101	565.00	SYSTEMATIC	02/27/2015	3.96	1,849.82	1,734.55	115.27	0.00	0
PARKER DRILLING CO	701081101	2,085.00	SYSTEMATIC	03/02/2015	14.60	6,617.86	6,400.95	216.91	0.00	0
PARKER DRILLING CO	701081101	800.00	SYSTEMATIC	03/03/2015	5.60	2,496.99	2,456.00	40.99	0.00	0
PARKER DRILLING CO	701081101	3,165.00	SYSTEMATIC	03/04/2015	22.16	9,854.03	9,716.55	137.48	0.00	0
PARKER DRILLING CO	701081101	335.00	SYSTEMATIC	10/26/2015	2.35	1,010.44	1,320.27	0.00	-309.83	0
PARKER DRILLING CO	701081101	555.00	SYSTEMATIC	10/27/2015	3.89	1,667.64	2,187.30	0.00	-519.66	0
PARKWAY PPTYS INC	70159Q104	340.00	SYSTEMATIC	10/26/2015	2.38	5,786.17	6,105.54	0.00	-319.37	0

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PARKWAY PPTYS INC	70159Q104	615.00	SYSTEMATIC	10/27/2015	4.31	10,478.69	10,939.63	0.00	-460.94	0
PARKWAY PPTYS INC	70159Q104	265.00	SYSTEMATIC	10/28/2015	1.86	4,509.29	4,713.82	0.00	-204.53	0
PATTERSON COS INC	703395103	35.00	SYSTEMATIC	09/16/2015	0.25	1,593.52	1,685.41	0.00	-91.89	0
PATTERSON COS INC	703395103	395.00	SYSTEMATIC	10/26/2015	2.77	18,212.99	19,048.28	0.00	-835.29	0
PATTERSON UTI ENERGY INC	703481101	160.00	SYSTEMATIC	01/27/2015	1.12	2,523.49	2,654.40	0.00	-130.91	0
PATTERSON UTI ENERGY INC	703481101	780.00	SYSTEMATIC	02/26/2015	5.46	13,700.28	12,940.20	760.08	0.00	0
PATTERSON UTI ENERGY INC	703481101	495.00	SYSTEMATIC	02/27/2015	3.47	8,568.93	8,212.05	356.88	0.00	0
PATTERSON UTI ENERGY INC	703481101	1,270.00	SYSTEMATIC	12/16/2015	8.89	18,870.57	17,800.10	1,070.47	0.00	0
PEABODY ENERGY CORP	704549104	8,255.00	SYSTEMATIC	08/04/2015	57.79	10,076.35	39,289.33	0.00	-29,212.98	0
PERICOM SEMICONDUCTOR CORP	713831105	150.00	SYSTEMATIC	08/04/2015	1.05	1,806.61	2,031.00	0.00	-224.39	0
PERICOM SEMICONDUCTOR CORP	713831105	45.00	SYSTEMATIC	08/05/2015	0.32	544.03	609.30	0.00	-65.27	0
PERICOM SEMICONDUCTOR CORP	713831105	50.00	SYSTEMATIC	08/06/2015	0.35	597.49	677.00	0.00	-79.51	0
PERICOM SEMICONDUCTOR CORP	713831105	80.00	SYSTEMATIC	08/07/2015	0.56	939.10	1,083.20	0.00	-144.10	0
PERICOM SEMICONDUCTOR CORP	713831105	850.00	SYSTEMATIC	09/16/2015	5.95	14,241.78	11,509.00	2,732.78	0.00	0
PERICOM SEMICONDUCTOR CORP	713831105	345.00	SYSTEMATIC	09/17/2015	2.42	5,786.79	4,671.30	1,115.49	0.00	0
PETMED EXPRESS INC	716382106	25.00	SYSTEMATIC	01/27/2015	0.18	404.81	359.25	45.56	0.00	0
PETMED EXPRESS INC	716382106	260.00	SYSTEMATIC	01/28/2015	1.82	4,148.82	3,736.20	412.62	0.00	0
PETMED EXPRESS INC	716382106	325.00	SYSTEMATIC	08/04/2015	2.28	5,487.95	4,670.25	817.70	0.00	0
PETMED EXPRESS INC	716382106	150.00	SYSTEMATIC	08/05/2015	1.05	2,542.24	2,155.50	386.74	0.00	0
PETMED EXPRESS INC	716382106	125.00	SYSTEMATIC	08/06/2015	0.88	2,118.81	1,796.25	322.56	0.00	0
PETMED EXPRESS INC	716382106	210.00	SYSTEMATIC	08/07/2015	1.47	3,560.86	3,017.70	543.16	0.00	0
PETMED EXPRESS INC	716382106	195.00	SYSTEMATIC	08/10/2015	1.37	3,304.76	2,802.15	502.61	0.00	0
PETMED EXPRESS INC	716382106	240.00	SYSTEMATIC	08/11/2015	1.68	3,968.94	3,448.80	520.14	0.00	0
PHARMERICA CORP	71714F104	85.00	SYSTEMATIC	09/16/2015	0.60	2,779.60	2,792.53	0.00	-12.93	0
PIEDMONT OFFICE RLTY TR INC CL A	720190206	1,105.00	SYSTEMATIC	12/16/2015	7.74	20,635.47	20,818.20	0.00	-182.73	0
PIER #1 INC	720279108	1,785.00	SYSTEMATIC	10/26/2015	12.50	13,681.46	18,193.99	0.00	-4,512.53	0
PINNACLE FINANCIAL PARTNERS INC	72346Q104	75.00	SYSTEMATIC	04/14/2015	0.53	3,367.12	3,011.62	355.50	0.00	0
PINNACLE FINANCIAL PARTNERS INC	72346Q104	325.00	SYSTEMATIC	06/30/2015	2.28	17,717.75	13,185.63	4,532.12	0.00	0
PINNACLE FINANCIAL PARTNERS INC	72346Q104	115.00	SYSTEMATIC	07/01/2015	0.81	6,295.02	4,779.41	1,515.61	0.00	0
PINNACLE FINANCIAL PARTNERS INC	72346Q104	15.00	SYSTEMATIC	07/02/2015	0.11	814.23	628.46	185.77	0.00	0
PIONEER ENERGY SVCS CORP	723664108	1,020.00	SYSTEMATIC	02/26/2015	7.14	5,657.01	5,650.80	6.21	0.00	0

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PIONEER ENERGY SVCS CORP	723664108	1,890.00	SYSTEMATIC	02/27/2015	13.23	10,205.81	10,470.60	0.00	-264.79	0
PIONEER ENERGY SVCS CORP	723664108	1,890.00	SYSTEMATIC	03/02/2015	13.23	10,216.39	10,470.60	0.00	-254.21	0
PIONEER ENERGY SVCS CORP	723664108	610.00	SYSTEMATIC	10/26/2015	4.27	1,708.05	2,328.65	0.00	-620.60	0
PIONEER ENERGY SVCS CORP	723664108	770.00	SYSTEMATIC	10/27/2015	5.39	2,222.72	2,939.44	0.00	-716.72	0
PIPER JAFFRAY COS	724078100	40.00	SYSTEMATIC	06/30/2015	0.28	1,829.41	2,323.60	0.00	-494.19	0
PIPER JAFFRAY COS	724078100	200.00	SYSTEMATIC	07/01/2015	1.40	9,130.18	11,618.00	0.00	-2,487.82	0
PIPER JAFFRAY COS	724078100	25.00	SYSTEMATIC	07/02/2015	0.18	1,108.49	1,452.25	0.00	-343.76	0
PIPER JAFFRAY COS	724078100	60.00	SYSTEMATIC	07/06/2015	0.42	2,630.31	3,485.40	0.00	-855.09	0
PIPER JAFFRAY COS	724078100	105.00	SYSTEMATIC	07/07/2015	0.74	4,606.51	5,607.95	0.00	-1,001.44	0
PLANTRONICS INC NEW	727493108	135.00	SYSTEMATIC	12/16/2015	0.95	6,605.30	7,774.96	0.00	-1,169.66	0
PLANTRONICS INC NEW	727493108	215.00	SYSTEMATIC	12/17/2015	1.51	10,364.38	12,347.17	0.00	-1,982.79	0
PLEXUS CORP	729132100	50.00	SYSTEMATIC	09/16/2015	0.35	1,843.93	2,233.43	0.00	-389.50	0
PMC-SIERRA INC	69344F106	1,265.00	SYSTEMATIC	01/27/2015	8.86	11,108.22	11,587.40	0.00	-479.18	0
PMC-SIERRA INC	69344F106	805.00	SYSTEMATIC	01/28/2015	5.64	7,128.59	7,373.80	0.00	-245.21	0
PMC-SIERRA INC	69344F106	280.00	SYSTEMATIC	01/29/2015	1.96	2,465.28	2,564.80	0.00	-99.52	0
PMC-SIERRA INC	69344F106	2,960.00	SYSTEMATIC	10/09/2015	35.52	30,260.23	25,707.50	4,552.73	0.00	0
POLYCOM INC	73172K104	320.00	SYSTEMATIC	10/26/2015	2.24	4,144.56	4,320.00	0.00	-175.44	0
POLYONE CORPORATION	73179P106	505.00	SYSTEMATIC	02/26/2015	3.54	20,019.49	19,144.55	874.94	0.00	0
POLYONE CORPORATION	73179P106	45.00	SYSTEMATIC	02/27/2015	0.32	1,797.53	1,705.95	91.58	0.00	0
PRECISION DRILLING CORP	74022D308	2,895.00	SYSTEMATIC	02/26/2015	20.27	17,294.69	17,543.70	0.00	-249.01	0
PRECISION DRILLING CORP	74022D308	945.00	SYSTEMATIC	02/27/2015	6.62	5,673.76	5,726.70	0.00	-52.94	0
PREMIERE GLOBAL SERVICES INC	740585104	860.00	SYSTEMATIC	01/27/2015	6.02	7,902.88	9,133.20	0.00	-1,230.32	0
PREMIERE GLOBAL SERVICES INC	740585104	465.00	SYSTEMATIC	01/28/2015	3.26	4,372.29	4,938.30	0.00	-566.01	0
PREMIERE GLOBAL SERVICES INC	740585104	420.00	SYSTEMATIC	01/29/2015	2.94	3,943.88	4,460.40	0.00	-516.52	0
PREMIERE GLOBAL SERVICES INC	740585104	285.00	SYSTEMATIC	01/30/2015	2.00	2,591.78	3,026.70	0.00	-434.92	0
PRIVATEBANCORP INC	742962103	295.00	SYSTEMATIC	02/26/2015	2.07	10,249.02	9,853.00	396.02	0.00	0
PRIVATEBANCORP INC	742962103	305.00	SYSTEMATIC	02/27/2015	2.14	10,742.02	10,187.00	555.02	0.00	0
PRIVATEBANCORP INC	742962103	100.00	SYSTEMATIC	03/02/2015	0.70	3,498.76	3,340.00	158.76	0.00	0
PROGRESS SOFTWARE CORP	743312100	70.00	SYSTEMATIC	06/30/2015	0.49	2,002.07	1,891.40	110.67	0.00	0
PROGRESS SOFTWARE CORP	743312100	240.00	SYSTEMATIC	07/01/2015	1.68	6,766.73	6,484.80	281.93	0.00	0
PROGRESS SOFTWARE CORP	743312100	330.00	SYSTEMATIC	07/02/2015	2.31	9,135.73	8,916.60	219.13	0.00	0

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PROGRESS SOFTWARE CORP	743312100	175.00	SYSTEMATIC	07/06/2015	1.23	4,814.91	4,728.50	86.41	0.00	0
PROSPERITY BANCSHARES INC	743606105	55.00	SYSTEMATIC	01/27/2015	0.39	2,580.70	3,044.80	0.00	-464.10	0
PROSPERITY BANCSHARES INC	743606105	300.00	SYSTEMATIC	01/28/2015	2.10	14,179.21	16,608.00	0.00	-2,428.79	0
PROSPERITY BANCSHARES INC	743606105	400.00	SYSTEMATIC	05/18/2015	2.80	21,515.48	20,965.20	550.28	0.00	0
PROVIDENCE SVC CORP	743815102	95.00	SYSTEMATIC	04/14/2015	0.67	4,844.69	3,461.80	1,382.89	0.00	0
PROVIDENCE SVC CORP	743815102	35.00	SYSTEMATIC	04/15/2015	0.25	1,790.38	1,275.40	514.98	0.00	0
PROVIDENCE SVC CORP	743815102	130.00	SYSTEMATIC	04/16/2015	0.91	6,630.74	4,737.20	1,893.54	0.00	0
PROVIDENCE SVC CORP	743815102	75.00	SYSTEMATIC	04/17/2015	0.53	3,803.51	2,733.00	1,070.51	0.00	0
PROVIDENCE SVC CORP	743815102	60.00	SYSTEMATIC	04/20/2015	0.42	3,018.84	2,186.40	832.44	0.00	0
PROVIDENCE SVC CORP	743815102	95.00	SYSTEMATIC	04/21/2015	0.67	4,646.96	3,461.80	1,185.16	0.00	0
PS BUSINESS PKS INC CALIF	69360J107	30.00	SYSTEMATIC	09/16/2015	0.21	2,200.46	2,203.63	0.00	-3.17	0
QEP RES INC	74733V100	1,535.00	SYSTEMATIC	10/26/2015	10.75	24,380.61	21,384.46	2,996.15	0.00	0
QLOGIC CORP	747277101	210.00	SYSTEMATIC	06/30/2015	1.47	3,219.38	2,783.74	435.64	0.00	0
QLOGIC CORP	747277101	235.00	SYSTEMATIC	12/16/2015	1.65	2,887.94	3,115.14	0.00	-227.20	0
QUALITY SYS INC	747582104	125.00	SYSTEMATIC	01/27/2015	0.88	2,112.90	1,948.75	164.15	0.00	0
QUALITY SYS INC	747582104	250.00	SYSTEMATIC	09/16/2015	1.75	3,268.14	3,897.50	0.00	-629.36	0
QUANEX BUILDING PRODUCTS	747619104	970.00	SYSTEMATIC	09/16/2015	6.79	19,186.26	19,019.25	167.01	0.00	0
QUANEX BUILDING PRODUCTS	747619104	110.00	SYSTEMATIC	09/17/2015	0.77	2,165.09	2,160.18	4.91	0.00	0
RADIAN GROUP INC	750236101	795.00	SYSTEMATIC	02/26/2015	5.57	12,505.11	13,292.40	0.00	-787.29	0
RADIAN GROUP INC	750236101	500.00	SYSTEMATIC	02/27/2015	3.50	7,925.90	8,360.00	0.00	-434.10	0
RAMBUS INC	750917106	1,925.00	SYSTEMATIC	04/14/2015	13.48	25,180.28	21,348.25	3,832.03	0.00	0
REGIS CORP MINN	758932107	235.00	SYSTEMATIC	12/16/2015	1.65	3,558.04	3,938.60	0.00	-380.56	0
RENAISSANCE RE HLDGS LTD	G7496G103	30.00	SYSTEMATIC	06/30/2015	0.21	3,112.18	3,026.25	85.93	0.00	0
RENAISSANCE RE HLDGS LTD	G7496G103	180.00	SYSTEMATIC	07/01/2015	1.26	18,638.85	18,205.21	433.64	0.00	0
RENT A CTR INC NEW	76009N100	75.00	SYSTEMATIC	09/16/2015	0.53	1,979.45	1,991.39	0.00	-11.94	0
RESOURCES CONNECTION INC	76122Q105	195.00	SYSTEMATIC	08/04/2015	1.37	3,050.42	3,374.26	0.00	-323.84	0
RESOURCES CONNECTION INC	76122Q105	130.00	SYSTEMATIC	10/26/2015	0.91	2,313.11	2,249.51	63.60	0.00	0
RESOURCES CONNECTION INC	76122Q105	35.00	SYSTEMATIC	10/27/2015	0.25	621.47	605.64	15.83	0.00	0
REX STORES CORP	761624105	40.00	SYSTEMATIC	06/30/2015	0.28	2,524.71	2,478.80	45.91	0.00	0
REX STORES CORP	761624105	10.00	SYSTEMATIC	08/04/2015	0.07	536.38	619.70	0.00	-83.32	0
REX STORES CORP	761624105	45.00	SYSTEMATIC	08/05/2015	0.32	2,343.35	2,788.65	0.00	-445.30	0

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REX STORES CORP	761624105	75.00	SYSTEMATIC	08/06/2015	0.53	3,846.12	4,647.75	0.00	-801.63	0
REX STORES CORP	761624105	190.00	SYSTEMATIC	08/07/2015	1.33	9,556.05	11,774.30	0.00	-2,218.25	0
RMR GROUP INC /THE - A	74967R106	0.17	SYSTEMATIC	12/29/2015	0.00	2.36	0.00	2.36	0.00	0
RMR GROUP INC /THE - A	74967R106	54.00	SYSTEMATIC	12/31/2015	0.54	765.16	0.00	765.16	0.00	0
ROFIN SINAR TECHNOLOGIES INC	775043102	110.00	SYSTEMATIC	02/26/2015	0.77	2,634.97	2,981.15	0.00	-346.18	0
ROFIN SINAR TECHNOLOGIES INC	775043102	620.00	SYSTEMATIC	02/27/2015	4.34	14,861.24	17,055.75	0.00	-2,194.51	0
ROFIN SINAR TECHNOLOGIES INC	775043102	45.00	SYSTEMATIC	03/02/2015	0.32	1,080.23	1,250.58	0.00	-170.35	0
ROFIN SINAR TECHNOLOGIES INC	775043102	55.00	SYSTEMATIC	10/26/2015	0.39	1,506.97	1,364.82	142.15	0.00	0
ROFIN SINAR TECHNOLOGIES INC	775043102	75.00	SYSTEMATIC	10/27/2015	0.53	2,082.13	1,861.11	221.02	0.00	0
ROGERS CORP	775133101	30.00	SYSTEMATIC	01/27/2015	0.21	2,217.75	2,443.20	0.00	-225.45	0
ROGERS CORP	775133101	120.00	SYSTEMATIC	06/30/2015	0.84	8,377.97	9,772.80	0.00	-1,394.83	0
ROGERS CORP	775133101	110.00	SYSTEMATIC	07/01/2015	0.77	7,496.86	8,958.40	0.00	-1,461.54	0
ROGERS CORP	775133101	40.00	SYSTEMATIC	07/02/2015	0.28	2,698.91	3,257.60	0.00	-558.69	0
ROGERS CORP	775133101	15.00	SYSTEMATIC	07/06/2015	0.11	1,004.69	1,065.86	0.00	-61.17	0
ROGERS CORP	775133101	15.00	SYSTEMATIC	07/07/2015	0.11	998.88	1,065.85	0.00	-66.97	0
ROWAN COMPANIES PLC	G7665A101	755.00	SYSTEMATIC	06/30/2015	5.29	15,626.31	18,111.05	0.00	-2,484.74	0
ROWAN COMPANIES PLC	G7665A101	160.00	SYSTEMATIC	07/01/2015	1.12	3,391.94	3,770.78	0.00	-378.84	0
RR DONNELLEY & SONS CO	257867101	165.00	SYSTEMATIC	04/14/2015	1.16	3,179.84	2,772.82	407.02	0.00	0
RUBY TUESDAY INC	781182100	685.00	SYSTEMATIC	04/14/2015	4.80	4,423.50	4,281.25	142.25	0.00	0
RUBY TUESDAY INC	781182100	2,185.00	SYSTEMATIC	04/15/2015	15.30	14,649.67	13,816.99	832.68	0.00	0
RUBY TUESDAY INC	781182100	435.00	SYSTEMATIC	04/16/2015	3.05	3,078.59	2,796.69	281.90	0.00	0
RUTHS CHRIS STEAK HSE INC	783332109	185.00	SYSTEMATIC	06/30/2015	1.30	2,969.25	2,883.72	85.53	0.00	0
RUTHS CHRIS STEAK HSE INC	783332109	225.00	SYSTEMATIC	08/04/2015	1.58	3,674.11	3,498.34	175.77	0.00	0
RUTHS CHRIS STEAK HSE INC	783332109	815.00	SYSTEMATIC	09/16/2015	5.71	13,254.70	12,742.39	512.31	0.00	0
RUTHS CHRIS STEAK HSE INC	783332109	235.00	SYSTEMATIC	09/17/2015	1.65	3,852.08	3,529.28	322.80	0.00	0
S & T BANCORP INC	783859101	70.00	SYSTEMATIC	06/30/2015	0.49	2,085.65	2,001.57	84.08	0.00	0
S & T BANCORP INC	783859101	40.00	SYSTEMATIC	07/01/2015	0.28	1,197.60	1,144.07	53.53	0.00	0
S & T BANCORP INC	783859101	80.00	SYSTEMATIC	09/16/2015	0.56	2,369.46	2,292.68	76.78	0.00	0
S & T BANCORP INC	783859101	110.00	SYSTEMATIC	12/16/2015	0.77	3,376.24	3,158.65	217.59	0.00	0
S & T BANCORP INC	783859101	275.00	SYSTEMATIC	12/17/2015	1.93	8,280.34	7,945.50	334.84	0.00	0
S & T BANCORP INC	783859101	220.00	SYSTEMATIC	12/18/2015	1.54	6,673.80	6,165.59	508.21	0.00	0

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SAFETY INS GROUP INC	78648T100	70.00	SYSTEMATIC	06/30/2015	0.49	4,206.18	4,159.70	46.48	0.00	0
SAFETY INS GROUP INC	78648T100	45.00	SYSTEMATIC	07/01/2015	0.32	2,695.48	2,686.85	8.63	0.00	0
SAFETY INS GROUP INC	78648T100	105.00	SYSTEMATIC	07/02/2015	0.74	6,114.66	6,315.73	0.00	-201.07	0
SAFETY INS GROUP INC	78648T100	45.00	SYSTEMATIC	07/06/2015	0.32	2,604.14	2,712.92	0.00	-108.78	0
SAFETY INS GROUP INC	78648T100	85.00	SYSTEMATIC	07/07/2015	0.60	4,950.20	5,101.42	0.00	-151.22	0
SANDERSON FARMS INC	800013104	270.00	SYSTEMATIC	05/18/2015	1.89	22,368.02	22,417.23	0.00	-49.21	0
SANMINA CORP	801056102	95.00	SYSTEMATIC	09/16/2015	0.67	1,873.10	2,235.35	0.00	-362.25	0
SANMINA CORP	801056102	905.00	SYSTEMATIC	12/16/2015	6.34	18,682.54	20,958.46	0.00	-2,275.92	0
SAUL CENTERS INC	804395101	45.00	SYSTEMATIC	08/04/2015	0.32	2,350.73	2,616.95	0.00	-266.22	0
SAUL CENTERS INC	804395101	15.00	SYSTEMATIC	08/05/2015	0.11	779.14	879.67	0.00	-100.53	0
SAUL CENTERS INC	804395101	25.00	SYSTEMATIC	08/06/2015	0.18	1,303.63	1,466.11	0.00	-162.48	0
SAUL CENTERS INC	804395101	50.00	SYSTEMATIC	09/16/2015	0.35	2,413.00	2,932.23	0.00	-519.23	0
SAUL CENTERS INC	804395101	95.00	SYSTEMATIC	12/16/2015	0.67	5,020.27	5,613.58	0.00	-593.31	0
SAUL CENTERS INC	804395101	40.00	SYSTEMATIC	12/17/2015	0.28	2,085.56	2,395.06	0.00	-309.50	0
SAUL CENTERS INC	804395101	115.00	SYSTEMATIC	12/18/2015	0.81	6,035.46	6,648.57	0.00	-613.11	0
SAUL CENTERS INC	804395101	30.00	SYSTEMATIC	12/21/2015	0.21	1,577.03	1,544.14	32.89	0.00	0
SCHNITZER STEEL INDS INC CL A	806882106	145.00	SYSTEMATIC	06/30/2015	1.02	2,748.38	3,271.20	0.00	-522.82	0
SCHOLASTIC CORP	807066105	55.00	SYSTEMATIC	09/16/2015	0.39	2,358.71	2,363.80	0.00	-5.09	0
SCHOLASTIC CORP	807066105	205.00	SYSTEMATIC	10/26/2015	1.44	8,134.46	8,817.59	0.00	-683.13	0
SCHOLASTIC CORP	807066105	45.00	SYSTEMATIC	10/27/2015	0.32	1,789.30	1,935.07	0.00	-145.77	0
SCHOLASTIC CORP	807066105	165.00	SYSTEMATIC	10/28/2015	1.16	6,485.72	7,097.25	0.00	-611.53	0
SCHULMAN A INC	808194104	95.00	SYSTEMATIC	04/14/2015	0.67	4,431.92	3,850.35	581.57	0.00	0
SCHULMAN A INC	808194104	25.00	SYSTEMATIC	04/15/2015	0.18	1,172.52	1,013.25	159.27	0.00	0
SCHULMAN A INC	808194104	220.00	SYSTEMATIC	12/16/2015	1.54	6,621.82	8,916.60	0.00	-2,294.78	0
SCHULMAN A INC	808194104	95.00	SYSTEMATIC	12/17/2015	0.67	2,761.41	3,850.35	0.00	-1,088.94	0
SCHULMAN A INC	808194104	115.00	SYSTEMATIC	12/18/2015	0.81	3,310.71	4,660.95	0.00	-1,350.24	0
SCHULMAN A INC	808194104	60.00	SYSTEMATIC	12/21/2015	0.42	1,738.15	2,550.90	0.00	-812.75	0
SCICLONE PHARMACEUTICALS INC	80862K104	310.00	SYSTEMATIC	06/30/2015	2.17	2,901.32	2,715.60	185.72	0.00	0
SCICLONE PHARMACEUTICALS INC	80862K104	180.00	SYSTEMATIC	12/16/2015	1.26	1,559.36	1,576.80	0.00	-17.44	0
SCICLONE PHARMACEUTICALS INC	80862K104	200.00	SYSTEMATIC	12/17/2015	1.40	1,743.60	1,752.00	0.00	-8.40	0
SEACOR HOLDINGS INC	811904101	180.00	SYSTEMATIC	09/16/2015	1.26	10,827.51	13,120.78	0.00	-2,293.27	0

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SEACOR HOLDINGS INC	811904101	110.00	SYSTEMATIC	09/17/2015	0.77	6,571.93	8,203.32	0.00	-1,631.39	0
SELECT COMFORT CORP OC-CAP STK	81616X103	90.00	SYSTEMATIC	01/27/2015	0.63	2,589.75	2,432.70	157.05	0.00	0
SELECT COMFORT CORP OC-CAP STK	81616X103	65.00	SYSTEMATIC	04/14/2015	0.46	2,210.34	1,756.95	453.39	0.00	0
SELECT COMFORT CORP OC-CAP STK	81616X103	25.00	SYSTEMATIC	04/15/2015	0.18	843.91	675.75	168.16	0.00	0
SELECT MED HLDGS CORP	81619Q105	185.00	SYSTEMATIC	06/30/2015	1.30	3,129.50	2,664.00	465.50	0.00	0
SELECTIVE INSURANCE GROUP INC	816300107	185.00	SYSTEMATIC	09/16/2015	1.30	5,722.14	5,125.58	596.56	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	70.00	SYSTEMATIC	06/30/2015	0.49	2,375.55	2,355.54	20.01	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	40.00	SYSTEMATIC	08/04/2015	0.28	1,285.70	1,358.90	0.00	-73.20	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	40.00	SYSTEMATIC	08/05/2015	0.28	1,377.31	1,366.62	10.69	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	50.00	SYSTEMATIC	09/16/2015	0.35	1,962.71	1,714.52	248.19	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	20.00	SYSTEMATIC	09/17/2015	0.14	789.30	689.56	99.74	0.00	0
SHOE CARNIVAL INC	824889109	80.00	SYSTEMATIC	06/30/2015	0.56	2,301.28	2,233.55	67.73	0.00	0
SHOE CARNIVAL INC	824889109	105.00	SYSTEMATIC	08/04/2015	0.74	3,001.43	2,927.01	74.42	0.00	0
SHORETEL INC	825211105	315.00	SYSTEMATIC	06/30/2015	2.21	2,237.52	2,222.21	15.31	0.00	0
SHORETEL INC	825211105	860.00	SYSTEMATIC	07/01/2015	6.02	6,020.03	6,099.82	0.00	-79.79	0
SHORETEL INC	825211105	485.00	SYSTEMATIC	07/02/2015	3.40	3,314.43	3,435.80	0.00	-121.37	0
SHORETEL INC	825211105	820.00	SYSTEMATIC	07/06/2015	5.74	5,539.80	5,745.64	0.00	-205.84	0
SHORETEL INC	825211105	495.00	SYSTEMATIC	07/07/2015	3.47	3,390.25	3,468.41	0.00	-78.16	0
SIERRA WIRELESS INC	826516106	185.00	SYSTEMATIC	06/30/2015	1.30	4,831.14	6,939.16	0.00	-2,108.02	0
SIERRA WIRELESS INC	826516106	450.00	SYSTEMATIC	07/01/2015	3.15	11,463.80	16,716.08	0.00	-5,252.28	0
SILGAN HOLDINGS INC	827048109	100.00	SYSTEMATIC	06/30/2015	0.70	5,382.82	5,803.02	0.00	-420.20	0
SILGAN HOLDINGS INC	827048109	260.00	SYSTEMATIC	07/01/2015	1.82	13,988.44	15,044.80	0.00	-1,056.36	0
SILICON LABORATORIES INC	826919102	60.00	SYSTEMATIC	04/14/2015	0.42	3,074.66	2,857.20	217.46	0.00	0
SILICON LABORATORIES INC	826919102	55.00	SYSTEMATIC	05/18/2015	0.39	2,814.11	2,619.10	195.01	0.00	0
SILICON LABORATORIES INC	826919102	270.00	SYSTEMATIC	05/19/2015	1.89	13,957.72	12,857.40	1,100.32	0.00	0
SILICON LABORATORIES INC	826919102	85.00	SYSTEMATIC	05/20/2015	0.60	4,373.58	4,047.70	325.88	0.00	0
SILVER STANDARD RESOURCES INC	82823L106	225.00	SYSTEMATIC	06/30/2015	1.58	1,463.53	1,134.82	328.71	0.00	0
SILVER STANDARD RESOURCES INC	82823L106	560.00	SYSTEMATIC	07/01/2015	3.92	3,546.38	2,824.43	721.95	0.00	0

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SILVER STANDARD RESOURCES INC	82823L106	485.00	SYSTEMATIC	08/04/2015	3.40	2,764.54	2,490.22	274.32	0.00	0
SILVER STANDARD RESOURCES INC	82823L106	1,200.00	SYSTEMATIC	08/05/2015	8.40	6,902.65	6,328.53	574.12	0.00	0
SILVER STANDARD RESOURCES INC	82823L106	615.00	SYSTEMATIC	08/06/2015	4.31	3,435.54	3,200.98	234.56	0.00	0
SILVER STANDARD RESOURCES INC	82823L106	865.00	SYSTEMATIC	08/07/2015	6.06	4,868.38	4,502.18	366.20	0.00	0
SKECHERS USA INC CL A	830566105	55.00	SYSTEMATIC	02/26/2015	0.39	3,791.17	3,038.75	752.42	0.00	0
SKECHERS USA INC CL A	830566105	250.00	SYSTEMATIC	05/18/2015	1.75	24,756.24	13,812.50	10,943.74	0.00	0
SKECHERS USA INC CL A	830566105	60.00	SYSTEMATIC	05/19/2015	0.42	6,024.73	3,315.00	2,709.73	0.00	0
SOLAR CAP LTD	83413U100	330.00	SYSTEMATIC	01/27/2015	2.31	6,213.83	5,943.30	270.53	0.00	0
SOLAR CAP LTD	83413U100	280.00	SYSTEMATIC	01/28/2015	1.96	5,246.44	5,042.80	203.64	0.00	0
SOLAR CAP LTD	83413U100	475.00	SYSTEMATIC	01/29/2015	3.33	8,864.39	8,554.75	309.64	0.00	0
SONOCO PRODS CO	835495102	65.00	SYSTEMATIC	01/27/2015	0.46	2,921.38	2,840.50	80.88	0.00	0
SONOCO PRODS CO	835495102	195.00	SYSTEMATIC	04/14/2015	1.37	8,993.29	8,521.50	471.79	0.00	0
SONOCO PRODS CO	835495102	260.00	SYSTEMATIC	04/15/2015	1.82	11,981.57	11,362.00	619.57	0.00	0
SOUTHWEST GAS CORP	844895102	90.00	SYSTEMATIC	04/14/2015	0.63	5,170.52	5,148.68	21.84	0.00	0
SOUTHWEST GAS CORP	844895102	165.00	SYSTEMATIC	04/15/2015	1.16	9,524.53	9,548.38	0.00	-23.85	0
SOUTHWEST GAS CORP	844895102	115.00	SYSTEMATIC	04/16/2015	0.81	6,606.57	6,646.72	0.00	-40.15	0
SOUTHWEST GAS CORP	844895102	50.00	SYSTEMATIC	09/16/2015	0.35	2,661.27	2,664.90	0.00	-3.63	0
SOUTHWEST GAS CORP	844895102	50.00	SYSTEMATIC	10/26/2015	0.35	3,113.38	2,664.90	448.48	0.00	0
SOUTHWEST GAS CORP	844895102	85.00	SYSTEMATIC	10/27/2015	0.60	5,260.51	4,548.64	711.87	0.00	0
SOUTHWEST GAS CORP	844895102	95.00	SYSTEMATIC	10/28/2015	0.67	5,834.69	5,095.52	739.17	0.00	0
SOUTHWEST GAS CORP	844895102	105.00	SYSTEMATIC	10/29/2015	0.74	6,440.85	5,611.77	829.08	0.00	0
SPOK HLDGS INC	84863T106	30.00	SYSTEMATIC	01/27/2015	0.21	545.85	520.80	25.05	0.00	0
SPOK HLDGS INC	84863T106	135.00	SYSTEMATIC	01/28/2015	0.95	2,450.40	2,343.60	106.80	0.00	0
SPOK HLDGS INC	84863T106	25.00	SYSTEMATIC	04/14/2015	0.18	512.15	434.00	78.15	0.00	0
SPOK HLDGS INC	84863T106	80.00	SYSTEMATIC	04/15/2015	0.56	1,645.51	1,388.80	256.71	0.00	0
SPOK HLDGS INC	84863T106	65.00	SYSTEMATIC	08/04/2015	0.46	1,048.81	1,128.40	0.00	-79.59	0
SPOK HLDGS INC	84863T106	215.00	SYSTEMATIC	08/05/2015	1.51	3,614.77	3,732.40	0.00	-117.63	0
SPOK HLDGS INC	84863T106	60.00	SYSTEMATIC	08/06/2015	0.42	1,000.25	1,041.60	0.00	-41.35	0
SPX CORP	784635104	300.00	SYSTEMATIC	09/16/2015	2.10	16,333.39	24,911.87	0.00	-8,578.48	0
STAGE STORES INC	85254C305	1,115.00	SYSTEMATIC	12/16/2015	7.81	9,007.26	21,467.49	0.00	-12,460.23	0
STAGE STORES INC	85254C305	575.00	SYSTEMATIC	12/17/2015	4.03	4,537.41	6,234.21	0.00	-1,696.80	0

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STATE BK FINL CORP	856190103	650.00	SYSTEMATIC	02/26/2015	4.55	12,831.09	12,987.00	0.00	-155.91	0
STATE BK FINL CORP	856190103	480.00	SYSTEMATIC	02/27/2015	3.36	9,574.28	9,590.40	0.00	-16.12	0
STEEL DYNAMICS INC	858119100	140.00	SYSTEMATIC	04/14/2015	0.98	2,882.74	2,763.60	119.14	0.00	0
STEEL DYNAMICS INC	858119100	105.00	SYSTEMATIC	06/30/2015	0.74	2,337.84	2,072.70	265.14	0.00	0
STEINER LEISURE LTD	P8744Y102	45.00	SYSTEMATIC	04/14/2015	0.32	2,104.08	2,079.45	24.63	0.00	0
STEINER LEISURE LTD	P8744Y102	70.00	SYSTEMATIC	06/30/2015	0.49	3,772.69	3,234.70	537.99	0.00	0
STEINER LEISURE LTD	P8744Y102	75.00	SYSTEMATIC	09/11/2015	0.53	4,777.51	3,465.75	1,311.76	0.00	0
STEINER LEISURE LTD	P8744Y102	45.00	SYSTEMATIC	10/26/2015	0.32	2,885.64	2,079.45	806.19	0.00	0
STEINER LEISURE LTD	P8744Y102	85.00	SYSTEMATIC	10/27/2015	0.60	5,456.88	3,927.85	1,529.03	0.00	0
STEINER LEISURE LTD	P8744Y102	165.00	SYSTEMATIC	10/28/2015	1.16	10,552.10	7,624.65	2,927.45	0.00	0
STEPAN CO	858586100	60.00	SYSTEMATIC	04/14/2015	0.42	2,562.19	2,404.80	157.39	0.00	0
STEPAN CO	858586100	15.00	SYSTEMATIC	06/30/2015	0.11	821.12	601.20	219.92	0.00	0
STEPAN CO	858586100	100.00	SYSTEMATIC	07/01/2015	0.70	5,432.29	4,008.00	1,424.29	0.00	0
STERIS CORP	859152100	40.00	SYSTEMATIC	09/16/2015	0.28	2,588.72	2,594.00	0.00	-5.28	0
STERIS CORP	859152100	275.00	SYSTEMATIC	10/26/2015	1.93	18,880.90	17,833.75	1,047.15	0.00	0
STRAYER EDUCATION INC	863236105	65.00	SYSTEMATIC	08/04/2015	0.46	3,619.56	4,828.20	0.00	-1,208.64	0
STRAYER EDUCATION INC	863236105	35.00	SYSTEMATIC	09/16/2015	0.25	1,869.78	2,599.80	0.00	-730.02	0
STRAYER EDUCATION INC	863236105	10.00	SYSTEMATIC	09/17/2015	0.07	531.75	742.80	0.00	-211.05	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	175.00	SYSTEMATIC	06/30/2015	1.23	2,880.49	3,469.01	0.00	-588.52	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	280.00	SYSTEMATIC	08/04/2015	1.96	5,885.27	5,575.47	309.80	0.00	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	180.00	SYSTEMATIC	09/16/2015	1.26	4,523.08	3,615.58	907.50	0.00	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	40.00	SYSTEMATIC	09/17/2015	0.28	1,013.70	803.46	210.24	0.00	0
SUPERIOR ENERGY SVCS INC	868157108	190.00	SYSTEMATIC	01/27/2015	1.33	3,833.27	3,828.50	4.77	0.00	0
SUPERIOR ENERGY SVCS INC	868157108	135.00	SYSTEMATIC	04/14/2015	0.95	3,281.75	2,720.25	561.50	0.00	0
SUPERVALU INC	868536103	175.00	SYSTEMATIC	01/27/2015	1.23	1,720.47	1,697.50	22.97	0.00	0
SUPERVALU INC	868536103	295.00	SYSTEMATIC	04/14/2015	2.07	3,447.62	2,861.50	586.12	0.00	0
SURMODICS INC	868873100	105.00	SYSTEMATIC	08/04/2015	0.74	2,419.91	2,584.50	0.00	-164.59	0
SURMODICS INC	868873100	40.00	SYSTEMATIC	08/05/2015	0.28	942.09	994.53	0.00	-52.44	0
SURMODICS INC	868873100	95.00	SYSTEMATIC	08/06/2015	0.67	2,180.01	2,366.73	0.00	-186.72	0

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SYKES ENTERPRISES INC	871237103	160.00	SYSTEMATIC	09/16/2015	1.12	4,043.16	3,755.20	287.96	0.00	0
SYKES ENTERPRISES INC	871237103	105.00	SYSTEMATIC	12/16/2015	0.74	3,267.92	2,464.35	803.57	0.00	0
SYMMETRY SURGICAL INC	87159G100	1.00	SYSTEMATIC	01/22/2015	0.01	7.62	7.79	0.00	-0.17	0
SYNAPTICS INC	87157D109	30.00	SYSTEMATIC	10/26/2015	0.21	2,571.06	2,375.86	195.20	0.00	0
SYNAPTICS INC	87157D109	220.00	SYSTEMATIC	12/16/2015	1.54	17,362.46	17,422.94	0.00	-60.48	0
TAKE-TWO INTERACTIVE SOFTWARE	874054109	425.00	SYSTEMATIC	02/26/2015	2.98	11,390.17	11,912.75	0.00	-522.58	0
TAKE-TWO INTERACTIVE SOFTWARE	874054109	305.00	SYSTEMATIC	02/27/2015	2.14	8,238.77	8,549.15	0.00	-310.38	0
TALMER BANCORP INC	87482X101	165.00	SYSTEMATIC	04/14/2015	1.16	2,580.34	2,258.67	321.67	0.00	0
TALMER BANCORP INC	87482X101	70.00	SYSTEMATIC	04/15/2015	0.49	1,094.94	973.74	121.20	0.00	0
TALMER BANCORP INC	87482X101	400.00	SYSTEMATIC	05/18/2015	2.80	6,279.50	5,587.04	692.46	0.00	0
TALMER BANCORP INC	87482X101	390.00	SYSTEMATIC	05/19/2015	2.73	6,171.35	5,485.12	686.23	0.00	0
TALMER BANCORP INC	87482X101	500.00	SYSTEMATIC	05/20/2015	3.50	7,832.69	7,070.55	762.14	0.00	0
TALMER BANCORP INC	87482X101	45.00	SYSTEMATIC	05/21/2015	0.32	714.19	637.05	77.14	0.00	0
TECH DATA CORP	878237106	30.00	SYSTEMATIC	06/30/2015	0.21	1,871.21	1,896.90	0.00	-25.69	0
TECH DATA CORP	878237106	60.00	SYSTEMATIC	09/16/2015	0.42	4,079.37	3,793.80	285.57	0.00	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	1,440.00	SYSTEMATIC	06/30/2015	10.08	10,030.33	7,286.40	2,743.93	0.00	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	2,215.00	SYSTEMATIC	07/01/2015	15.51	15,442.33	11,207.90	4,234.43	0.00	0
TEREX CORP NEW	880779103	115.00	SYSTEMATIC	02/26/2015	0.81	3,102.66	3,206.20	0.00	-103.54	0
TEREX CORP NEW	880779103	750.00	SYSTEMATIC	09/16/2015	5.25	15,522.48	20,338.36	0.00	-4,815.88	0
TEREX CORP NEW	880779103	165.00	SYSTEMATIC	09/17/2015	1.16	3,372.95	3,663.33	0.00	-290.38	0
TESSERA TECHNOLOGIES INC	88164L100	75.00	SYSTEMATIC	09/16/2015	0.53	2,587.54	3,065.87	0.00	-478.33	0
TESSERA TECHNOLOGIES INC	88164L100	515.00	SYSTEMATIC	12/16/2015	3.61	16,589.74	20,672.57	0.00	-4,082.83	0
TETRA TECH INC NEW	88162G103	110.00	SYSTEMATIC	12/16/2015	0.77	2,919.67	2,937.00	0.00	-17.33	0
THOMPSON CREEK METALS CO INC	884768102	1,075.00	SYSTEMATIC	02/26/2015	7.53	1,681.26	1,795.25	0.00	-113.99	0
THOMPSON CREEK METALS CO INC	884768102	1,850.00	SYSTEMATIC	02/27/2015	12.95	2,927.01	3,089.50	0.00	-162.49	0
THOMPSON CREEK METALS CO INC	884768102	1,890.00	SYSTEMATIC	07/01/2015	13.23	1,650.29	3,156.30	0.00	-1,506.01	0
THOMPSON CREEK METALS CO INC	884768102	1,440.00	SYSTEMATIC	07/02/2015	10.08	1,219.66	2,404.80	0.00	-1,185.14	0
THOMPSON CREEK METALS CO INC	884768102	295.00	SYSTEMATIC	07/06/2015	2.07	242.90	492.65	0.00	-249.75	0
THOMPSON CREEK METALS CO INC	884768102	2,235.00	SYSTEMATIC	07/07/2015	15.65	1,815.87	3,732.45	0.00	-1,916.58	0
THOMPSON CREEK METALS CO INC	884768102	5,695.00	SYSTEMATIC	07/08/2015	39.87	4,193.20	8,847.00	0.00	-4,653.80	0
THOMPSON CREEK METALS CO INC	884768102	5,665.00	SYSTEMATIC	07/09/2015	39.66	3,925.25	6,873.85	0.00	-2,948.60	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
THOMPSON CREEK METALS CO INC	884768102	1,205.00	SYSTEMATIC	07/10/2015	8.44	795.42	1,452.68	0.00	-657.26	0
THORATEC CORPORATION	885175307	105.00	SYSTEMATIC	01/27/2015	0.74	3,823.52	3,408.30	415.22	0.00	0
THORATEC CORPORATION	885175307	45.00	SYSTEMATIC	04/14/2015	0.32	1,896.31	1,460.70	435.61	0.00	0
THORATEC CORPORATION	885175307	20.00	SYSTEMATIC	04/15/2015	0.14	852.48	649.20	203.28	0.00	0
THORATEC CORPORATION	885175307	175.00	SYSTEMATIC	08/04/2015	1.23	11,065.64	5,680.50	5,385.14	0.00	0
THORATEC CORPORATION	885175307	35.00	SYSTEMATIC	09/16/2015	0.25	2,211.69	1,136.10	1,075.59	0.00	0
THORATEC CORPORATION	885175307	285.00	SYSTEMATIC	10/13/2015	0.00	18,097.50	9,251.10	8,846.40	0.00	0
TIDEWATER INC	886423102	140.00	SYSTEMATIC	05/18/2015	0.98	4,070.31	3,950.16	120.15	0.00	0
TIDEWATER INC	886423102	20.00	SYSTEMATIC	05/19/2015	0.14	563.93	564.31	0.00	-0.38	0
TIDEWATER INC	886423102	640.00	SYSTEMATIC	08/04/2015	4.48	12,644.27	17,817.80	0.00	-5,173.53	0
TIDEWATER INC	886423102	80.00	SYSTEMATIC	08/05/2015	0.56	1,567.29	1,999.77	0.00	-432.48	0
TILLYS INC	886885102	585.00	SYSTEMATIC	07/01/2015	4.10	5,783.18	8,061.34	0.00	-2,278.16	0
TILLYS INC	886885102	80.00	SYSTEMATIC	07/02/2015	0.56	786.00	1,128.18	0.00	-342.18	0
TILLYS INC	886885102	80.00	SYSTEMATIC	07/06/2015	0.56	775.56	1,128.18	0.00	-352.62	0
TILLYS INC	886885102	800.00	SYSTEMATIC	07/07/2015	5.60	7,791.65	11,420.49	0.00	-3,628.84	0
TRICO BANCSHARES	896095106	125.00	SYSTEMATIC	02/26/2015	0.88	3,012.04	3,087.50	0.00	-75.46	0
TRICO BANCSHARES	896095106	140.00	SYSTEMATIC	02/27/2015	0.98	3,410.37	3,458.00	0.00	-47.63	0
TRICO BANCSHARES	896095106	110.00	SYSTEMATIC	03/02/2015	0.77	2,669.13	2,717.00	0.00	-47.87	0
TRICO BANCSHARES	896095106	160.00	SYSTEMATIC	03/03/2015	1.12	3,874.42	3,952.00	0.00	-77.58	0
TRICO BANCSHARES	896095106	290.00	SYSTEMATIC	03/04/2015	2.03	6,986.58	7,163.00	0.00	-176.42	0
TRIPLE-S MGMT CORP	896749108	240.00	SYSTEMATIC	05/18/2015	1.68	5,616.46	5,738.40	0.00	-121.94	0
TRIPLE-S MGMT CORP	896749108	110.00	SYSTEMATIC	06/30/2015	0.77	2,870.01	2,630.10	239.91	0.00	0
TRIPLE-S MGMT CORP	896749108	85.00	SYSTEMATIC	09/16/2015	0.60	1,785.71	2,032.35	0.00	-246.64	0
TRIPLE-S MGMT CORP	896749108	35.00	SYSTEMATIC	09/17/2015	0.25	736.42	836.85	0.00	-100.43	0
TRIPLE-S MGMT CORP	896749108	75.00	SYSTEMATIC	10/26/2015	0.53	1,442.53	1,793.25	0.00	-350.72	0
TRIPLE-S MGMT CORP	896749108	65.00	SYSTEMATIC	10/27/2015	0.46	1,186.37	1,554.15	0.00	-367.78	0
TRUSTMARK CORP	898402102	335.00	SYSTEMATIC	01/27/2015	2.35	7,600.00	8,220.90	0.00	-620.90	0
TRUSTMARK CORP	898402102	290.00	SYSTEMATIC	01/28/2015	2.03	6,670.00	7,116.60	0.00	-446.60	0
TRUSTMARK CORP	898402102	275.00	SYSTEMATIC	01/29/2015	1.93	6,318.64	6,748.50	0.00	-429.86	0
TTM TECHNOLOGIES	87305R109	330.00	SYSTEMATIC	06/30/2015	2.31	3,398.97	3,055.11	343.86	0.00	0
TTM TECHNOLOGIES	87305R109	30.00	SYSTEMATIC	07/01/2015	0.21	307.11	277.74	29.37	0.00	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
TTM TECHNOLOGIES	87305R109	245.00	SYSTEMATIC	09/16/2015	1.72	1,557.45	2,268.19	0.00	-710.74	0
TTM TECHNOLOGIES	87305R109	1,940.00	SYSTEMATIC	09/17/2015	13.58	12,120.15	17,946.19	0.00	-5,826.04	0
TUPPERWARE CORP	899896104	180.00	SYSTEMATIC	02/26/2015	1.26	12,973.48	11,340.00	1,633.48	0.00	0
TUPPERWARE CORP	899896104	145.00	SYSTEMATIC	02/27/2015	1.02	10,453.89	9,135.00	1,318.89	0.00	0
TUTOR PERINI CORP	901109108	95.00	SYSTEMATIC	01/27/2015	0.67	2,085.06	2,286.65	0.00	-201.59	0
U S PHYSICAL THERAPY INC	90337L108	50.00	SYSTEMATIC	06/30/2015	0.35	2,667.74	2,411.15	256.59	0.00	0
UIL HLDGS CORP	902748102	505.00	SYSTEMATIC	04/14/2015	3.54	25,598.82	23,262.76	2,336.06	0.00	0
UMPQUA HLDGS CORP	904214103	1,125.00	SYSTEMATIC	12/16/2015	7.88	18,211.40	20,121.87	0.00	-1,910.47	0
UNIT CORP	909218109	285.00	SYSTEMATIC	04/14/2015	2.00	8,403.65	9,718.50	0.00	-1,314.85	0
UNIT CORP	909218109	400.00	SYSTEMATIC	04/15/2015	2.80	11,677.09	13,640.00	0.00	-1,962.91	0
UNITIL CORP	913259107	45.00	SYSTEMATIC	05/18/2015	0.32	1,480.95	1,650.15	0.00	-169.20	0
UNITIL CORP	913259107	40.00	SYSTEMATIC	05/19/2015	0.28	1,319.14	1,466.80	0.00	-147.66	0
UNITIL CORP	913259107	145.00	SYSTEMATIC	05/20/2015	1.02	4,786.54	5,317.15	0.00	-530.61	0
UNITIL CORP	913259107	280.00	SYSTEMATIC	05/21/2015	1.96	9,306.53	10,267.60	0.00	-961.07	0
UNITIL CORP	913259107	90.00	SYSTEMATIC	05/22/2015	0.63	3,001.21	3,300.30	0.00	-299.09	0
UNIVERSAL ELECTRONICS INC	913483103	95.00	SYSTEMATIC	06/30/2015	0.67	4,803.34	6,177.85	0.00	-1,374.51	0
UNIVERSAL ELECTRONICS INC	913483103	75.00	SYSTEMATIC	07/01/2015	0.53	3,780.40	4,877.25	0.00	-1,096.85	0
UNIVERSAL ELECTRONICS INC	913483103	265.00	SYSTEMATIC	07/02/2015	1.86	13,051.63	15,720.95	0.00	-2,669.32	0
UNIVERSAL FOREST PRODUCTS INC	913543104	130.00	SYSTEMATIC	05/18/2015	0.91	7,280.40	6,916.00	364.40	0.00	0
UNIVERSAL FOREST PRODUCTS INC	913543104	185.00	SYSTEMATIC	05/19/2015	1.30	10,361.60	9,842.00	519.60	0.00	0
UNIVERSAL FOREST PRODUCTS INC	913543104	90.00	SYSTEMATIC	05/20/2015	0.63	5,009.79	4,788.00	221.79	0.00	0
US STEEL CORP	912909108	1,240.00	SYSTEMATIC	10/26/2015	8.68	13,651.76	28,206.49	0.00	-14,554.73	0
USANA INC CDT-SHS	90328M107	15.00	SYSTEMATIC	04/16/2015	0.11	1,770.65	1,538.85	231.80	0.00	0
USANA INC CDT-SHS	90328M107	25.00	SYSTEMATIC	06/30/2015	0.18	3,469.92	2,564.75	905.17	0.00	0
USANA INC CDT-SHS	90328M107	20.00	SYSTEMATIC	09/16/2015	0.14	2,769.79	2,051.80	717.99	0.00	0
VAALCO ENERGY INC	91851C201	1,005.00	SYSTEMATIC	01/27/2015	7.04	5,710.38	4,582.80	1,127.58	0.00	0
VAALCO ENERGY INC	91851C201	470.00	SYSTEMATIC	01/28/2015	3.29	2,686.23	2,143.20	543.03	0.00	0
VAALCO ENERGY INC	91851C201	1,485.00	SYSTEMATIC	04/14/2015	10.40	3,400.26	6,771.60	0.00	-3,371.34	0
VAALCO ENERGY INC	91851C201	1,560.00	SYSTEMATIC	04/15/2015	10.92	3,535.90	7,113.60	0.00	-3,577.70	0
VAALCO ENERGY INC	91851C201	985.00	SYSTEMATIC	04/16/2015	6.90	2,189.86	4,797.57	0.00	-2,607.71	0
VALIDUS HOLDINGS LTD	G9319H102	60.00	SYSTEMATIC	06/30/2015	0.42	2,683.00	2,501.74	181.26	0.00	0

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SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
VALIDUS HOLDINGS LTD	G9319H102	350.00	SYSTEMATIC	07/01/2015	2.45	15,626.76	14,593.46	1,033.30	0.00	0
VALIDUS HOLDINGS LTD	G9319H102	90.00	SYSTEMATIC	07/02/2015	0.63	3,975.28	3,752.60	222.68	0.00	0
VCA ANTECH INC	918194101	55.00	SYSTEMATIC	01/27/2015	0.39	2,764.58	2,682.35	82.23	0.00	0
VCA ANTECH INC	918194101	70.00	SYSTEMATIC	08/04/2015	0.49	4,276.78	3,413.90	862.88	0.00	0
VECTREN CORP	92240G101	475.00	SYSTEMATIC	09/16/2015	3.33	18,338.46	20,888.92	0.00	-2,550.46	0
VIAD CORP	92552R406	15.00	SYSTEMATIC	01/27/2015	0.11	419.88	399.90	19.98	0.00	0
VIAD CORP	92552R406	130.00	SYSTEMATIC	01/28/2015	0.91	3,619.20	3,465.80	153.40	0.00	0
VIAD CORP	92552R406	10.00	SYSTEMATIC	05/18/2015	0.07	276.78	266.60	10.18	0.00	0
VIAD CORP	92552R406	135.00	SYSTEMATIC	05/19/2015	0.95	3,702.68	3,599.10	103.58	0.00	0
VIAD CORP	92552R406	35.00	SYSTEMATIC	05/20/2015	0.25	954.34	933.10	21.24	0.00	0
VIAD CORP	92552R406	370.00	SYSTEMATIC	05/21/2015	2.59	10,106.12	9,864.20	241.92	0.00	0
VIAD CORP	92552R406	170.00	SYSTEMATIC	05/22/2015	1.19	4,648.72	4,532.20	116.52	0.00	0
VONAGE HLDGS CORP	92886T201	1,050.00	SYSTEMATIC	01/27/2015	7.35	4,631.13	4,000.50	630.63	0.00	0
VONAGE HLDGS CORP	92886T201	505.00	SYSTEMATIC	01/28/2015	3.54	2,243.51	1,924.05	319.46	0.00	0
VONAGE HLDGS CORP	92886T201	4,510.00	SYSTEMATIC	02/26/2015	31.57	20,092.12	17,183.10	2,909.02	0.00	0
VONAGE HLDGS CORP	92886T201	545.00	SYSTEMATIC	06/30/2015	3.82	2,717.90	2,487.31	230.59	0.00	0
VONAGE HLDGS CORP	92886T201	700.00	SYSTEMATIC	09/16/2015	4.90	3,853.48	3,216.78	636.70	0.00	0
VONAGE HLDGS CORP	92886T201	230.00	SYSTEMATIC	09/17/2015	1.61	1,351.27	1,062.38	288.89	0.00	0
WABASH NATL CORP	929566107	660.00	SYSTEMATIC	01/27/2015	4.62	8,148.63	8,157.60	0.00	-8.97	0
WABASH NATL CORP	929566107	850.00	SYSTEMATIC	01/28/2015	5.95	10,612.61	10,506.00	106.61	0.00	0
WABASH NATL CORP	929566107	475.00	SYSTEMATIC	01/29/2015	3.33	6,023.57	5,871.00	152.57	0.00	0
WADDELL & REED FINL INC CL A	930059100	485.00	SYSTEMATIC	12/16/2015	3.40	15,471.20	21,023.57	0.00	-5,552.37	0
WADDELL & REED FINL INC CL A	930059100	80.00	SYSTEMATIC	12/17/2015	0.56	2,379.95	2,723.97	0.00	-344.02	0
WALKER & DUNLOP INC	93148P102	285.00	SYSTEMATIC	02/26/2015	2.00	4,630.33	4,998.90	0.00	-368.57	0
WALKER & DUNLOP INC	93148P102	275.00	SYSTEMATIC	02/27/2015	1.93	4,504.54	4,823.50	0.00	-318.96	0
WALKER & DUNLOP INC	93148P102	355.00	SYSTEMATIC	03/02/2015	2.49	5,728.77	6,226.70	0.00	-497.93	0
WALKER & DUNLOP INC	93148P102	320.00	SYSTEMATIC	03/03/2015	2.24	5,150.52	5,612.80	0.00	-462.28	0
WALKER & DUNLOP INC	93148P102	15.00	SYSTEMATIC	03/04/2015	0.11	240.16	263.10	0.00	-22.94	0
WASHINGTON FEDERAL INC	938824109	850.00	SYSTEMATIC	09/16/2015	5.95	18,844.87	20,277.94	0.00	-1,433.07	0
WATTS WATER TECHNOLOGIES INC	942749102	160.00	SYSTEMATIC	04/14/2015	1.12	8,679.76	9,363.34	0.00	-683.58	0
WATTS WATER TECHNOLOGIES INC	942749102	185.00	SYSTEMATIC	04/15/2015	1.30	10,049.11	11,046.10	0.00	-996.99	0

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SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
WEIGHT WATCHERS INTL INC	948626106	840.00	SYSTEMATIC	05/18/2015	5.88	6,090.60	14,704.20	0.00	-8,613.60	0
WEIGHT WATCHERS INTL INC	948626106	1,330.00	SYSTEMATIC	05/19/2015	9.31	9,494.53	13,799.17	0.00	-4,304.64	0
WEIGHT WATCHERS INTL INC	948626106	445.00	SYSTEMATIC	05/20/2015	3.12	3,191.39	3,604.01	0.00	-412.62	0
WEINGARTEN RLTY INV SHS BEN INT	948741103	90.00	SYSTEMATIC	05/18/2015	0.63	3,030.17	3,152.37	0.00	-122.20	0
WEINGARTEN RLTY INV SHS BEN INT	948741103	495.00	SYSTEMATIC	05/19/2015	3.47	16,764.04	17,338.03	0.00	-573.99	0
WESTERN ALLIANCE COMMON STOCK	957638109	150.00	SYSTEMATIC	04/14/2015	1.05	4,380.33	4,170.00	210.33	0.00	0
WESTERN ALLIANCE COMMON STOCK	957638109	655.00	SYSTEMATIC	04/15/2015	4.59	19,175.85	18,209.00	966.85	0.00	0
WILEY JOHN & SONS INC CL A	968223206	125.00	SYSTEMATIC	10/26/2015	0.88	6,390.35	7,574.27	0.00	-1,183.92	0
WILEY JOHN & SONS INC CL A	968223206	220.00	SYSTEMATIC	10/27/2015	1.54	11,160.00	13,330.72	0.00	-2,170.72	0
WILSHIRE BANCORP INC	97186T108	125.00	SYSTEMATIC	08/04/2015	0.88	1,443.49	1,600.77	0.00	-157.28	0
WILSHIRE BANCORP INC	97186T108	215.00	SYSTEMATIC	08/05/2015	1.51	2,496.79	2,753.73	0.00	-256.94	0
WILSHIRE BANCORP INC	97186T108	460.00	SYSTEMATIC	08/06/2015	3.22	5,293.24	5,919.13	0.00	-625.89	0
WILSHIRE BANCORP INC	97186T108	325.00	SYSTEMATIC	08/07/2015	2.28	3,768.59	4,152.07	0.00	-383.48	0
WILSHIRE BANCORP INC	97186T108	490.00	SYSTEMATIC	08/10/2015	3.43	5,692.77	6,260.05	0.00	-567.28	0
WORLD FUEL SERVICES CORP	981475106	330.00	SYSTEMATIC	09/16/2015	2.31	12,267.26	16,225.17	0.00	-3,957.91	0
WORLD FUEL SERVICES CORP	981475106	80.00	SYSTEMATIC	09/17/2015	0.56	2,952.37	3,933.37	0.00	-981.00	0
WSFS FINANCIAL CORP	929328102	90.00	SYSTEMATIC	06/30/2015	0.63	2,465.43	2,246.69	218.74	0.00	0
WSFS FINANCIAL CORP	929328102	175.00	SYSTEMATIC	08/04/2015	1.23	4,959.30	4,385.26	574.04	0.00	0
WSFS FINANCIAL CORP	929328102	25.00	SYSTEMATIC	08/05/2015	0.18	714.55	624.35	90.20	0.00	0
WSFS FINANCIAL CORP	929328102	50.00	SYSTEMATIC	08/06/2015	0.35	1,427.58	1,248.69	178.89	0.00	0
WSFS FINANCIAL CORP	929328102	75.00	SYSTEMATIC	08/07/2015	0.53	2,136.41	1,873.04	263.37	0.00	0
WSFS FINANCIAL CORP	929328102	340.00	SYSTEMATIC	08/10/2015	2.38	9,624.26	8,553.66	1,070.60	0.00	0
WSFS FINANCIAL CORP	929328102	85.00	SYSTEMATIC	08/11/2015	0.60	2,400.91	2,157.42	243.49	0.00	0
XCERRA CORP	98400J108	900.00	SYSTEMATIC	09/16/2015	6.30	5,291.01	8,612.99	0.00	-3,321.98	0
XCERRA CORP	98400J108	455.00	SYSTEMATIC	09/17/2015	3.19	2,655.92	4,432.39	0.00	-1,776.47	0
XCERRA CORP	98400J108	600.00	SYSTEMATIC	09/18/2015	4.20	3,521.48	5,876.93	0.00	-2,355.45	0
XCERRA CORP	98400J108	790.00	SYSTEMATIC	09/21/2015	5.53	4,711.53	5,830.60	0.00	-1,119.07	0
ZAGG INC	98884U108	405.00	SYSTEMATIC	04/14/2015	2.84	3,632.38	2,749.95	882.43	0.00	0
ZAGG INC	98884U108	285.00	SYSTEMATIC	04/15/2015	2.00	2,501.67	1,935.15	566.52	0.00	0
ZAGG INC	98884U108	595.00	SYSTEMATIC	04/16/2015	4.17	5,088.99	4,040.05	1,048.94	0.00	0
ZAGG INC	98884U108	565.00	SYSTEMATIC	04/17/2015	3.96	4,889.72	3,836.35	1,053.37	0.00	0

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ZAGG INC	98884U108	1,110.00	SYSTEMATIC	04/20/2015	7.77	9,639.83	7,536.90	2,102.93	0.00	0
ZAGG INC	98884U108	535.00	SYSTEMATIC	04/21/2015	3.75	4,601.56	3,632.65	968.91	0.00	0
ZAGG INC	98884U108	360.00	SYSTEMATIC	10/26/2015	2.52	2,999.80	2,582.02	417.78	0.00	0
ZAGG INC	98884U108	220.00	SYSTEMATIC	10/27/2015	1.54	1,878.03	1,584.78	293.25	0.00	0
ZAGG INC	98884U108	345.00	SYSTEMATIC	12/16/2015	2.42	3,858.58	2,495.51	1,363.07	0.00	0
ZAGG INC	98884U108	45.00	SYSTEMATIC	12/17/2015	0.32	489.99	331.57	158.42	0.00	0
TOTAL FOR: SYSTEMATIC					3,533.52	7,500,040.45	7,698,997.11	502,477.16	-701,433.82	
Grand Total:					6,748.67	16,313,181.77	16,255,376.76	1,143,183.70	-1,085,378.69	0.00

Schedule No: 5
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2015
Schedule of Pooled Funds

	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)	(K)
PERAC Ledger Number Description	Market Value at End of Previous Year	Total Purchases this Year At Cost	Reinvested Investment Income	Realized Gain	Realized Loss	Unrealized Gain	Unrealized Loss	Total Sales/Redemptions this Year- Amount Received	Cash Div/Distrib to System this Year	Fees Deducted	=A+B+C+D-E+F-G-H-I-J Market Value at End Of Year
1172 Daruma Pooled Domestic Equity	5,690,978.00		30,417.00	429,868.00	165,445.00	392,940.00	1,013,684.00			54,418.00	5,310,656.00
1173 PRIT International Equity	5,382,798.91	160,000.00	167,775.19	31,044.68	29,336.75	1,003,759.39	1,117,940.70			10,454.15	5,587,646.57
1181 IR&M Pooled Bond Fund	12,726,981.15	-	-			491,385.54	416,454.00			*	12,801,912.69
1194-3 Prudential Open-End Real Estate	90.78	-	530.57	-	-	0.02	0.01	621.36		-	-
1198 PRIT Cash Fund	-	3,350,000.00	-	-	-	-	-	3,350,000.00	-	-	-
1199 PRIT Core Fund	55,311,285.07	3,350,000.00	1,468,819.58	2,048,512.05	27,035.10	2,514,942.15	5,402,372.36	2,185,000.00		289,353.56	56,789,797.83
1194-1 PRIT Real Estate Fund	12,340,969.66		623,675.29	608,605.00	0.00	769,340.57	562,185.36	980,000.00		69,916.43	12,730,488.73
	<u>91,453,103.57</u>	<u>6,860,000.00</u>	<u>2,291,217.63</u>	<u>3,118,029.73</u>	<u>221,816.85</u>	<u>5,172,367.67</u>	<u>8,512,636.43</u>	<u>6,515,621.36</u>	<u>-</u>	<u>424,142.14</u>	<u>93,220,501.82</u>

* These fees are paid by invoice via the warrant process and therefore not deducted directly from these accounts.

Schedule No: 6

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2015
Summary of Investments Owned

	Category of Investment	Current Market Value	Interest Due and Accrued	Paid Accrued Interest on Purchases in Current Year	Commissions Paid During Current Year	Unrealized		Realized		Investment Income Received During Year
						Gains	Losses	Gains	Losses	
1	1040 - Cash	\$ 1,027,503.92	\$ 102.16							\$ 1,640.50
4	1170 - Equities	24,890,202.70			14,315.96	1,683,544.23	2,783,329.28	1,143,183.70	1,085,378.69	452,207.74
5b	1172 - Pooled Domestic Equity	5,310,656.00				392,940.00	1,013,684.00	429,868.00	165,445.00	30,417.00
5c	1173 - Pooled International Equity	5,587,646.57				1,003,759.39	1,117,940.70	31,044.68	29,336.75	167,775.19
5e	1181 - Pooled Domestic Fixed	12,801,912.69				491,385.54	416,454.00	0.00	0.00	0.00
5i	1194 - Pooled Real Estate	12,730,488.73				769,340.59	562,185.37	608,605.00	0.00	624,205.86
5m	1198 - PRIT Cash Fund	0.00								0.00
5n	1199 - PRIT Core Fund	56,789,797.83				2,514,942.15	5,402,372.36	2,048,512.05	27,035.10	1,468,819.58
		119,138,208.44	102.16	-	14,315.96	\$6,855,911.90	11,295,965.71	4,261,213.43	1,307,195.54	2,745,065.87

Schedule No: 7

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2015
Summary of Investment Related Fees

Manager/Vendor-All Managers/ Vendors Must Be Listed	Q 1 2015	Q 2 2015	Q 3 2015	Q 4 2015	Accrued Payable at Year End 2015	Total Paid or Accrued in 2015	*Payment Method (N,C, W)
5304 - Management Fees							
2 Daruma Pooled Domestic Equity	13,938.00	13,858.00	13,566.00	13,056.00		54,418.00	N
3 Seizert Capital Partners	10,875.00	10,852.04	9,501.00		9,530.00	40,758.04	C
4 Income Research & Management	11,004.41	10,878.53	10,880.53		10,931.14	43,694.61	C
5 Polen Capital Management LLC	13,108.00	12,668.58	12,562.22		13,532.00	51,870.80	C
6 O'Shaughnessy Asset Management	10,292.66	10,226.66	9,759.32	90.60	9,529.08	39,898.32	C
7 Systematic Financial Management	10,956.55	11,121.00	10,395.02	7,031.75	3,446.75	42,951.07	C
8 PRIT Core Fund	67,699.35	75,318.25	70,974.39	75,361.57		289,353.56	N
9 PRIT Real Estate Fund	18,342.95	22,491.89	15,236.94	13,844.65		69,916.43	N
10 PRIT International Equity	2,566.58	2,648.06	2,605.38	2,634.13		10,454.15	N
5304 Management Fees TOTAL	<u>158,783.50</u>	<u>170,063.01</u>	<u>155,480.80</u>	<u>112,018.70</u>	<u>46,968.97</u>	<u>643,314.98</u>	
5305 Custodial Fees							
9 Comerica	3,922.19	3,908.90	3,709.45	0.00	3,773.12	15,313.66	C
5305 Custodial Fees TOTAL	<u>3,922.19</u>	<u>3,908.90</u>	<u>3,709.45</u>	<u>0.00</u>	<u>3,773.12</u>	<u>15,313.66</u>	
5307 Investment Consultant Fees							
10 Dahab Associates	7,250.00	7,250.00	7,250.00	0.00	7,250.00	29,000.00	C
5307 Investment Consultant Fees TOTAL	<u>7,250.00</u>	<u>7,250.00</u>	<u>7,250.00</u>	<u>0.00</u>	<u>7,250.00</u>	<u>29,000.00</u>	
						<u>\$687,628.64</u>	