

ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2014  
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

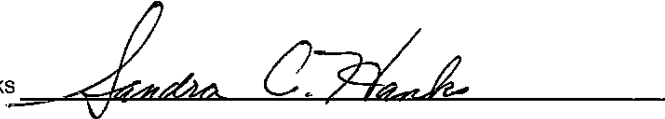
Telephone Number    (413) 774-4837

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

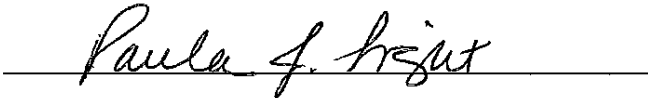
First Member - Chair/Treasurer  
Term Expires December 31, 2020

Sandra A. Hanks



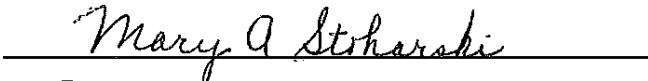
Second Member Appointed by Advisory Council  
Term Expires December 31, 2015

Paula J. Light



Third Elected Member  
Term Expires December 31, 2017

Mary A. Stokarski



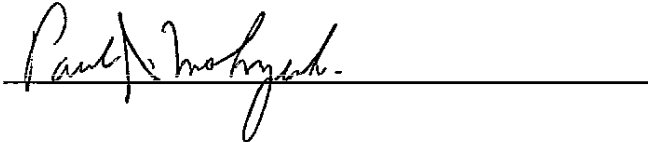
Fourth Elected Member  
Term Expires December 31, 2016

David R. Gendron



Fifth Appointed Member  
Term Expires June 30, 2015

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, 2014**

**FRANKLIN REGIONAL RETIREMENT SYSTEM**

**Investment Managers:**

Daruma Asset Management, Inc.	80 West 40 <sup>th</sup> Street, 9 <sup>th</sup> 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 <sup>th</sup> 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
Prudential Investment Management	8 Campus Drive Parsippany, NJ 07054
Systematic Financial Management, L.P.	300 Frank W. Burr Blvd., 7 <sup>th</sup> Floor Teaneck, NJ 07666

**Annual Statement of the Franklin Regional  
Retirement System for  
the Year Ended December 31, 2014**

**ANNUAL STATEMENT BALANCE TESTS**

**1 ASSET BALANCE**

Assets Previous Year	114,408,870.57
Income Current Year	18,238,203.98
Disbursements Current Year	<u>(12,504,956.75)</u>
Assets Current Year	120,142,117.80

**2 ASSET DIFFERENCE**

Assets Current Year	120,142,117.80
Assets Previous Year	<u>(114,408,870.57)</u>
Difference	5,733,247.23

**3 INCOME DIFFERENCE**

Income Current Year	18,238,203.98
Disbursements Current Year	<u>(12,504,956.75)</u>
Difference	5,733,247.23

**4 FUND CHANGE DIFFERENCE**

Total Fund Change Credits Current Year	20,245,008.20
Total Fund Change Debits Current Year	<u>(14,511,760.97)</u>
Difference	5,733,247.23

**Annual Statement of the Franklin Regional Retirement System for  
the Year Ended December 31, 2014**

**ASSETS & LIABILITIES**

		<u>2014</u>	<u>2013</u>	<u>2012</u>
1	1040 Cash	1,370,581.32	2,107,878.13	1,335,467.01
3	1180 Fixed Income Securities	0.00	0.00	0.00
5	1170 Equities (at market value)	26,876,340.29	32,327,580.58	25,682,411.65
6	1172 Pooled Domestic Equity Funds	5,690,978.00	0.00	0.00
7	1173 Pooled International Equity Funds	5,382,798.91	0.00	0.00
9	1181 Pooled Domestic Fixed Income Funds	12,726,981.15	11,880,753.87	12,017,655.92
13	1194 Pooled Real Estate Funds	12,341,060.44	5,496,236.15	4,989,676.41
18	1199 PRIT Fund	55,311,285.07	62,424,658.69	51,759,032.91
19	1350 Prepaid Expenses	4,821.00	3,800.54	4,671.65
20	1398 Accounts Receivable (A)	518,864.94	268,644.14	426,368.94
21	1550 Interest Due and Accrued	1.51	32.73	65.80
22	2020 Accounts Payable (A)	<u>(81,594.83)</u>	<u>(100,714.26)</u>	<u>(114,075.45)</u>
	<b>Total</b>	120,142,117.80	114,408,870.57	96,101,274.84
<b>Funds:</b>				
1	3293 Annuity Savings Fund	26,866,304.20	27,949,618.71	27,352,295.53
2	3294 Annuity Reserve Fund	8,923,777.87	8,674,304.59	8,074,409.17
3	3295 Military Service Fund	-	-	3,491.54
4	3296 Pension Fund	4,973,742.05	5,495,020.56	5,754,170.55
6	3297 Pension Reserve Fund	<u>79,378,293.68</u>	<u>72,289,926.71</u>	<u>54,916,908.05</u>
	<b>Total Assets at Market Value</b>	120,142,117.80	114,408,870.57	96,101,274.84

## Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2014

	Balance 12/31		Interfund		Balance 12/31
	Prior Year	Receipts	Transfers	Disbursements	Current Year
3293 Annuity Savings Fund	27,949,618.71	3,321,051.46	(1,450,197.86)	(2,954,168.11)	26,866,304.20
3294 Annuity Reserve Fund	8,674,304.59	269,588.30	1,452,070.06	(1,472,185.08)	8,923,777.87
3296 Pension Fund	5,495,020.56	5,884,188.59	548,707.42	(6,954,174.52)	4,973,742.05
3295 Military Service Fund	-	-		-	-
3298 Expense Fund	-	1,124,429.04	-	(1,124,429.04)	-
3297 Pension Reserve Fund	72,289,926.71	7,638,946.59	(550,579.62)		79,378,293.68
<b>TOTAL ALL FUNDS</b>	<b>114,408,870.57</b>	<b>18,238,203.98</b>	<b>-</b>	<b>(12,504,956.75)</b>	<b>120,142,117.80</b>
Annuity Savings Fund to Annuity Savings Fund to Pension Reserve Fund to Pension Reserve Fund to Pension Reserve Fund to Annuity Reserve Fund to	Annuity Reserve Fund Pension Reserve Annuity Savings Fund Annuity Savings Fund Annuity Savings Fund Pension Fund Pension Fund		1,454,089.48 57.85 394.70 3,388.84 165.93 546,688.00 2,019.42	For Retirements Correct prior year interest on disability retirees Transfers and refunds from 10 Year Write Offs Correct prior year interest on refunded moneys To correct 1990 deductions Pension Fund Appropriation FY14 Correct division of annuity and pension payments for one retiree	

**Annual Statement of the Franklin Regional Retirement System for  
the Year Ended December 31, 2014**

**RECEIPTS**

	<b>2014</b>	<b>2013</b>	<b>2012</b>
<b>1 Annuity Savings Fund:</b>			
(a) 4891-Members Deductions	2,908,336.06	2,876,274.74	2,759,548.30
(b) 4892-Transfers From Other Systems	329,880.38	202,745.52	340,824.24
(c) 4893-Member Make Up Payments and Redeposits	22,369.70	39,476.20	40,059.06
(d) 4900-Member Payments from Rollovers	10,369.80	69,011.74	84,146.80
(e) Investment Income Credited to Members Accounts	50,095.52	56,728.95	53,243.01
Subtotal	3,321,051.46	3,244,237.15	3,277,821.41
<b>2 Annuity Reserve Fund</b>			
(a) Investment Income Credited to Annuity Reserve Fund	269,588.30	256,543.78	235,693.26
Subtotal	269,588.30	256,543.78	235,693.26
<b>3 Pension Fund</b>			
(a) 4898-3(8)(c) Reimbursements From Other Systems	412,769.37	375,782.32	308,020.74
(b) 4899-Received From Commonwealth for COLA and Survivor Benefits	53,261.22	63,952.61	67,626.01
(c) 4894-Pension Fund Appropriation	5,418,158.00	5,596,928.00	5,202,363.00
(d) 4840 -Workers' Compensation Settlements	-	5,440.00	45,844.39
[e] 4841 - Recovery of 91A Overearnings	-	5,158.15	-
Subtotal	5,884,188.59	6,047,261.08	5,623,854.14
<b>4 Military Service Fund</b>			
(a) 4890-Contribution Received from Municipality	-	5,253.53	-
(b) Investment Income Credited to Military Service Fund	-	0.57	3.49
Subtotal	-	5,254.10	3.49
<b>5 Expense Fund</b>			
(a) 4896-Expense Fund Appropriation	-	-	-
(b) Investment Income Credited to Expense Fund	1,124,429.04	1,030,876.73	937,146.27
Subtotal	1,124,429.04	1,030,876.73	937,146.27
<b>6 Pension Reserve Fund</b>			
(a) 4897-Federal Grant Reimbursement	-	-	-
(b) 4895-Pension Reserve Appropriation	291.76	3,406.62	206.12
(c) 4822-Interest Not Refunded	13,270.08	9,527.38	12,997.99
(d) 4825-Miscellaneous Income	5,823.07	626.94	7,814.73
(e) Excess Investment Income	7,619,561.68	17,534,966.38	10,501,537.20
Subtotal	7,638,946.59	17,548,527.32	10,522,556.04
<b>TOTAL RECEIPTS</b>	<b>18,238,203.98</b>	<b>28,132,700.16</b>	<b>20,597,074.61</b>

**Annual Statement of the Franklin Regional Retirement System for  
the Year Ended December 31, 2014**

<b><u>DISBURSEMENTS</u></b>			
	<b>2014</b>	<b>2013</b>	<b>2012</b>
<b>1 Annuity Savings Fund:</b>			
(a) 5757-Refunds to Members	372,231.55	396,387.12	541,614.44
(b) 5756-Transfers to Other Systems	2,581,936.56	551,164.85	438,662.22
Subtotal	2,954,168.11	947,551.97	980,276.66
<b>2 Annuity Reserve Fund:</b>			
(a) 5750-Annuities Paid	1,452,412.20	1,341,822.47	1,203,873.31
(b) 5759-Option B Refunds	19,772.88	19,118.66	48,205.02
Subtotal	1,472,185.08	1,360,941.13	1,252,078.33
<b>3 Pension Fund:</b>			
(a) 5751-Pensions Paid			
Regular Pension Payments	5,591,470.78	5,591,470.78	4,823,937.25
Survivorship Payments	302,622.60	302,622.60	273,173.63
Ordinary Disability Payments	61,487.00	61,487.00	14,348.32
Accidental Disability Payments	430,491.63	430,491.63	351,531.18
Accidental Death Payments	56,572.02	56,572.02	58,228.16
Section 101 Benefits	12,180.00	12,180.00	-
(b) 5755-3(8)(c) Reimbursements to Other Systems	446,089.27	409,169.32	284,841.22
(c) 5752-COLA's Paid	53,261.22	63,952.61	67,626.01
(d) 5753-Chapter 389 Beneficiary Increase Paid	-	-	-
Subtotal	6,954,174.52	6,927,945.96	5,873,685.77
<b>4 Military Service Fund:</b>			
(a) 4890-Return to Municipality for Members who withdrew their funds	-	-	-
Subtotal	-	-	-
<b>5 Expense Fund:</b>			
(a) 5118-Board Member Stipend	19,500.00	20,208.33	19,666.60
(b) 5119-Salaries	257,099.06	242,432.44	236,493.31
(c) 5304-Management Fees	677,458.60	617,607.62	504,924.98
(d) 5305-Custodial Fees	17,167.63	17,174.44	13,559.18
(e) 5307-Consultant Fees	26,000.00	23,000.00	20,000.00
(f) 5308-Legal Expenses	22,360.92	29,280.78	29,149.45
(g) 5309-Medical Expenses	-	-	-
(h) 5310-Fiduciary Insurance	10,539.00	10,122.00	10,089.00
(i) 5311-Service Contracts	29,216.98	-	-
(j) 5312-Rent	17,946.72	17,946.72	17,641.80
(k) 5315-Professional Services	-	1,989.00	14,950.00
(l) 5316-Actuarial Services	12,200.00	-	11,006.00
(m) 5317-Accounting Services	12,500.00	-	-
(n) 5320-Education and Training	540.00	1,895.00	16,530.00
(o) 5589-Administrative Expenses	18,037.21	43,314.65	40,314.92
5599-Furniture and Equipment	2,882.25	2,565.27	1,234.15
5719-Travel	980.67	3,340.48	1,586.88
Subtotal	1,124,429.04	1,030,876.73	937,146.27
<b>TOTAL DISBURSEMENTS</b>	<b>12,504,956.75</b>	<b>10,267,315.79</b>	<b>9,043,187.03</b>

**Annual Statement of the Franklin Regional Retirement System for  
the Year Ended December 31, 2014**

**Investment Income**

	<b>2014</b>	<b>2013</b>	<b>2012</b>
Investment Income Received From:			
(a) Cash (from Schedule 1)	1,119.05	2,410.04	3,504.76
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	445,695.82	317,755.17	363,284.21
(e) Pooled Funds (from Schedule 5)	2,225,771.21	1,924,155.54	1,826,302.79
(f) Commission Recapture	-	-	-
<b>4821- TOTAL INVESTMENT INCOME</b>	<b>2,672,586.08</b>	<b>2,244,320.75</b>	<b>2,193,091.76</b>
<b>Plus:</b>			
4884-Realized Gains (Profits)	5,608,316.71	5,852,402.02	2,459,905.82
4886-Unrealized Gains (Incr. in Market Value)	9,567,404.74	15,651,252.92	11,712,838.88
1550-Interest Due and Accrued-Current Year	1.51	32.73	65.80
	<b>15,175,722.96</b>	<b>21,503,687.67</b>	<b>14,172,810.50</b>
<b>Less:</b>			
4823-Paid Accrued Interest on Fixed Income Securites	-	-	-
4885-Realized Losses	(1,894,678.81)	(670,100.77)	(698,087.04)
4887-Unrealized Losses (Decrease in Market Value)	(6,889,922.96)	(4,198,725.44)	(3,940,146.10)
1550-Interest Due and Accrued-Prior Year	(32.73)	(65.80)	(45.89)
<b>NET INVESTMENT INCOME</b>	<b>9,063,674.54</b>	<b>18,879,116.41</b>	<b>11,727,623.23</b>
Income Required:			
Annuity Savings Fund (From supplementary schedule)	50,095.52	56,728.95	53,243.01
Annuity Reserve Fund	269,588.30	256,543.78	235,693.26
Expense Fund	1,124,429.04	1,030,876.73	937,146.27
Military Service Fund	-	0.57	3.49
<b>TOTAL INCOME REQUIRED</b>	<b>1,444,112.86</b>	<b>1,344,150.03</b>	<b>1,226,086.03</b>
Net Investment Income	9,063,674.54	18,879,116.41	11,727,623.23
Less Income Required:	<b>(1,444,112.86)</b>	<b>(1,344,150.03)</b>	<b>(1,226,086.03)</b>
<b>EXCESS INCOME TO PENSION RESERVE FUND</b>	<b>7,619,561.68</b>	<b>17,534,966.38</b>	<b>10,501,537.20</b>



**Annual Statement  
Franklin Regional Retirement System  
December 31, 2014**

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

Option B							
Month	Debit Balance			Credit Balance			Balance X .0025
	5750	5750 correction	5759	3294	Transfers In	Balance	
Reduction of AR due to increase in prior yr. annuities		(277.90)		Interest for Dis. & prior yr Retirees	2,271.04		
December 31, 2013		17.26		8,750,939.33	224,589.15	8,977,504.36	22,443.76
January 31, 2014	115,476.46	17.26			128,478.53	8,990,489.17	22,476.22
February 28, 2014	117,978.04	17.26	19,772.88		22,448.33	8,875,169.32	22,187.92
March 31, 2014	119,015.04	17.26			98,281.82	8,854,418.84	22,136.05
April 30, 2014	121,912.70				117,456.39	8,849,962.53	22,124.91
May 31, 2014	119,617.07				102,617.23	8,832,962.69	22,082.41
June 30, 2014	118,905.89				283,746.42	8,997,803.22	22,494.51
July 31, 2014	120,558.34				244,436.18	9,121,681.06	22,804.20
August 31, 2014	124,368.80					8,997,312.26	22,493.28
September 30, 2014	123,826.41				85,593.81	8,959,079.66	22,397.70
October 31, 2014	122,775.05				15,867.71	8,852,172.32	22,130.43
November 30, 2014	122,662.57					8,729,509.75	21,823.77
December 31, 2014	125,315.83				51,988.79	8,656,182.71	
totals:	1,452,412.20	69.04	19,772.88		1,377,775.40		267,595.16
						#3294 Balance	8,923,777.87

**Annual Statement of the Franklin Regional Retirement System for  
the Year Ended December 31, 2014**

**Schedule A**

**Detail of Accounts Receivable and Accounts Payable**

	<u>Amount</u>	<u>Original Date</u>
<b><u>Accounts Receivable</u></b>		
1398 State COLA Receivable	-	12/31/2014
4891 Member Deductions	221,959.38	12/31/2014
4894 Pension Fund Appropriation	296,905.56	12/31/2014
5119 PrePaid Employee Insurance	2,133.52	12/31/2014
5312 PrePaid Rent Expense	1,495.56	12/31/2014
5589 PrePaid Administrative Expenses	1,191.92	12/31/2014
	<hr/>	
<b>TOTAL RECEIVABLES (Must agree with Page 2, line 20)</b>	<b>523,685.94</b>	

<b><u>Accounts Payable</u></b>		
5119 Salaries	17,678.78	12/31/2014
5304 Management fees	49,025.31	12/31/2014
5305 Custodial Fees	3,903.87	12/31/2014
5307 Investment Consultant	6,500.00	12/31/2014
5308 Legal Expense	2,184.00	12/31/2014
5315 Professional Services	500.00	12/31/2014
5589 Administrative expense	963.37	12/31/2014
5311 Service Contracts	78.00	12/31/2014
5751 Pensions Paid	296.35	12/31/2013
5751 Pensions Paid	465.15	12/31/2014
	<hr/>	
<b>TOTAL PAYABLES (Must agree with Page 2, line 22)</b>	<b>81,594.83</b>	

Annual Statement of the Franklin Regional Retirement System for Year Ended December 31, 2014

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2&4	TOTAL
Active Membership Dec 31, previous year	876	70	946
Inactive Membership Dec.31, previous year	456	105	561
Enrolled during current year	114	12	126
Transfers between groups	-	-	-
Reinstatements of disabled members	-	-	-
<b>SUBTOTAL</b>	<b>1,446</b>	<b>187</b>	<b>1,633</b>
Deduct			
Death	1	-	1
Withdrawal	119	10	129
Retirements	25		25
Adj. for members multiple units	-	-	-
<b>SUBTOTAL</b>	<b>145</b>	<b>10</b>	<b>155</b>
<b>TOTAL</b>	<b>1,301</b>	<b>177</b>	<b>1,478</b>
Active Membership Dec 31, current year	843	78	921
Inactive Membership Dec.31, current year	458	99	557

RETIREED MEMBERS, BENEFICIARIES and SURVIVORS

<b>Retired Beneficiary, and Survivor Membership, Dec. 31, previous year</b>	<b>479</b>	<b>50</b>	<b>529</b>
Retirements during the year:			
Superannuation	21	-	21
Ordinary disability	1	-	1
Accidental disability	2	-	2
Termination Retirement Allowance	-	-	-
Beneficiary of Deceased Retiree	2	2	4
Survivor benefits from active membership	2	-	2
<b>SUBTOTAL</b>	<b>28</b>	<b>2</b>	<b>30</b>
Deduct			
Deaths of retired members	(16)	(2)	(18)
Termination of Survivors Benefits	-	-	-
Reinstatement of disabled pensions	-	-	-
<b>SUBTOTAL</b>	<b>(16)</b>	<b>(2)</b>	<b>(18)</b>
<b>TOTAL</b>	<b>12</b>	<b>-</b>	<b>12</b>

<b>Retired Membership Dec. 31, current year</b>	<b>435</b>	<b>35</b>	<b>470</b>
Superannuation	435	35	470
Ordinary disability	3	1	4
Accidental disability	13	5	18
Termination	-	-	-
Beneficiaries from accidental deaths	1	3	4
Beneficiaries from Section 100	-	-	-
Beneficiaries from Section 101	-	1	1
Beneficiaries under Option (C)	14	3	17
Option (D) Survivor Allowance	24	2	26
Section 12B Survivor Allowance	1	-	1
<b>TOTAL</b>	<b>491</b>	<b>50</b>	<b>541</b>

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

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<b>TOTAL MEMBERSHIP</b>			
<b>Active, Inactive, Retired, Beneficiary and Survivor, Dec. 31, current year</b>	<b>1,792</b>	<b>227</b>	<b>2,019</b>

Schedule No: 1  
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2014  
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	TDBanknorth - checking	8244123464	0.00%	(2,265.61)	2,957,502.82		2,955,237.21	-	
1041	TDBanknorth - money market	8244123456	0.00%	716,617.19	2,489,394.56	5.11	3,206,016.86	-	
1041	UniBank - checking	7710077251	0.10%	-	9,647,357.88	182.70	9,645,489.27	2,051.31	
1041	Unibank - money market	7710077269	0.10%	-	13,589,191.73	787.56	12,816,524.55	773,454.74	
1042	Comerica - Daruma	1055057639		605,097.08	14,105,513.89	38.58	14,710,649.55	-	
1042	Comerica - Systematic	1055072113		-	12,330,521.87	13.72	12,290,912.28	39,623.31	0.15
1042	Comerica - Seizert	1055059842		224,755.24	2,876,698.76	32.57	2,832,868.44	268,618.13	0.59
1042	Comerica - Polen	1055063221		450,944.11	2,263,003.27	44.03	2,537,570.34	176,421.07	0.52
1042	Comerica - O'Shaughnessy	1055063249		112,680.12	5,865,569.59	14.78	5,867,901.73	110,362.76	0.25
1047	Mellon - IR&M	IRM F200800		-			-	-	
1099	PETTY CASH			50.00			50.00		
			\$ 2,107,878.13	\$ 66,124,754.37	\$ 1,119.05	\$ 66,863,170.23	\$ 1,370,581.32	\$ -	\$ 1.51

**Schedule No: 2**  
**Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2014**  
**Short Term Securities**

<u>Description</u>	<u>(A)</u> <u>Date</u> <u>Acquired</u>	<u>(B)</u> <u>Par Value</u>	<u>(C)</u> <u>Cost</u> <u>Including</u> <u>Commissions</u>	<u>(D)</u> <u>Amount Received</u> <u>At Maturity Less</u> <u>Commissions and</u> <u>Excluding Interest</u>	<u>(E)</u> <u>Book Value</u> <u>Dec. 31st</u> <u>Current Year</u>	<u>(F)</u> <u>Interest</u> <u>Received</u> <u>During Year</u>	<u>(G)</u> <u>Due and</u> <u>Accrued</u> <u>Dec. 31st</u>
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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, 2014  
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, 2014**  
**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, 2014  
 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 2014  
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	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
<b><u>DARUMA</u></b>									
ACXIOM CORP	005125109	0.00	18.32	510,065.14	-510,065.14	0.00	0.00	0.00	0.00
ARMSTRONG WORLD INDS INC NEW	04247X102	0.00	48.68	354,992.82	-354,992.82	0.00	0.00	0.00	0.00
BANKRATE INC DEL	06647F102	0.00	16.86	0.00	0.00	0.00	0.00	0.00	0.00
BEACON ROOFING SUPPLY INC	073685109	0.00	27.64	365,259.04	-365,259.04	0.00	0.00	0.00	0.00
BRUNSWICK CORP	117043109	0.00	40.33	419,146.00	-419,146.00	0.00	0.00	0.00	1,356.40
CADENCE DESIGN SYS	127387108	0.00	16.83	316,375.32	-316,375.32	0.00	0.00	0.00	0.00
CARRIZO OIL & GAS INC	144577103	0.00	61.41	411,301.99	-411,301.99	0.00	0.00	0.00	0.00
CENTENE CORP	15135B101	0.00	72.09	315,441.45	-315,441.45	0.00	0.00	0.00	0.00
COSTAR GROUP INC	22160N109	0.00	143.73	408,844.70	-408,844.70	0.00	0.00	0.00	0.00
DEALERTRACK HLDGS INC	242309102	0.00	37.57	484,934.88	-484,934.88	0.00	0.00	0.00	0.00
DIEBOLD INC	253651103	0.00	37.68	309,270.69	-309,270.69	0.00	0.00	0.00	4,424.04
DIGITALGLOBE INC	25389M877	0.00	26.15	353,067.00	-353,067.00	0.00	0.00	0.00	0.00
ELECTRONICS FOR IMAGING INC	286082102	0.00	44.07	272,969.04	-272,969.04	0.00	0.00	0.00	0.00
FRANCESCAS HLDGS CORP	351793104	0.00	12.78	351,550.40	-351,550.40	0.00	0.00	0.00	0.00
HEALTHSOUTH CORP	421924309	0.00	38.33	380,747.64	-380,747.64	0.00	0.00	0.00	2,827.26
INSULET CORP	45784P101	0.00	35.34	319,653.60	-319,653.60	0.00	0.00	0.00	0.00
INTERFACE INC CL A	458665304	0.00	15.85	395,609.40	-395,609.40	0.00	0.00	0.00	736.26
K12 INC	48273U102	0.00	23.31	0.00	0.00	0.00	0.00	0.00	0.00
LUMBER LIQUIDATORS HLDGS INC	55003T107	0.00	0	309,904.68	-309,904.68	0.00	0.00	0.00	0.00
MAXIMUS INC	577933104	0.00	41.36	383,592.80	-383,592.80	0.00	0.00	0.00	530.99
MICROSEMI CORP	595137100	0.00	23.98	391,041.35	-391,041.35	0.00	0.00	0.00	0.00
MONRO MUFFLER BRAKE INC	610236101	0.00	50.79	434,253.80	-434,253.80	0.00	0.00	0.00	1,224.69
OXFORD INDS INC	691497309	0.00	59.57	282,506.34	-282,506.34	0.00	0.00	0.00	972.93
PACIRA PHARMACEUTICALS INC	695127100	0.00	92	361,152.18	-361,152.18	0.00	0.00	0.00	0.00
PANDORA MEDIA INC COM	698354107	0.00	0	51,737.00	-51,737.00	0.00	0.00	0.00	0.00
ROGERS CORP	775133101	0.00	57.36	346,245.00	-346,245.00	0.00	0.00	0.00	0.00
SCHULMAN A INC	808194104	0.00	39.74	298,687.46	-298,687.46	0.00	0.00	0.00	2,552.40

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
SCORPIO TANKERS INC	Y7542C106	0.00	9.39	350,929.35	-350,929.35	0.00	0.00	0.00	4,726.13
SHUTTERFLY INC	82568P304	0.00	0	408,713.25	-408,713.25	0.00	0.00	0.00	0.00
STANDARD PAC CORP	85375C101	0.00	0	300,695.30	-300,695.30	0.00	0.00	0.00	0.00
SUNOPTA INC	8676EP108	0.00	12.36	0.00	0.00	0.00	0.00	0.00	0.00
TETRA TECHNOLOGIES INC DEL	88162F105	0.00	11.01	316,205.88	-316,205.88	0.00	0.00	0.00	0.00
TEXAS CAPITAL BANCSHARES INC	88224Q107	0.00	52.05	395,529.80	-395,529.80	0.00	0.00	0.00	0.00
VERA BRADLEY INC	92335C106	0.00	19.83	0.00	0.00	0.00	0.00	0.00	0.00
VOLCANO CORP	928645100	0.00	0	99,373.80	-99,373.80	0.00	0.00	0.00	0.00
WABTEC CORP	929740108	0.00	80.68	414,575.14	-414,575.14	0.00	0.00	0.00	293.12
WELLCARE HEALTH PLANS INC	94946T106	0.00	62.38	278,440.68	-278,440.68	0.00	0.00	0.00	0.00
WEX INC	96208T104	0.00	107.92	427,512.51	-427,512.51	0.00	0.00	0.00	0.00
		<b>TOTAL FOR:</b>	<b>DARUMA</b>	<b>11,820,325.43</b>	<b>-11,820,325.43</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>19,644.22</b>

### SEIZERT

AGCO CORP	001084102	4,352.00	45.2	94,408.05	142,575.24	196,710.40	0.00	-40,272.89	1,598.63
AGILENT TECHNOLOGIES INC	00846U101	0.00	0	187,125.68	-187,125.68	0.00	0.00	0.00	853.90
AMERICAN CAP AGY CORP	02503X105	7,820.00	21.83	134,933.55	21,567.61	170,710.60	14,209.44	0.00	23,054.55
ASSURED GUARANTY LTD	G0585R106	10,533.00	25.99	0.00	229,163.44	273,752.67	44,589.23	0.00	4,171.86
CHECK POINT SOFTWARE TECH ADR	M22465104	3,415.00	78.57	299,275.36	-79,011.28	268,316.55	48,052.47	0.00	0.00
CIGNA CORP CD	125509109	2,095.00	102.91	0.00	190,432.57	215,596.45	25,163.88	0.00	0.00
DENBURY RESOURCES INC COM NEW	247916208	14,480.00	8.13	199,213.75	39,222.53	117,722.40	0.00	-120,713.88	3,708.44
DILLARDS INC	254067101	1,735.00	125.18	0.00	170,635.79	217,187.30	46,551.51	0.00	181.80
DISH NETWORK CORP A	25470M109	3,535.00	72.89	0.00	212,816.10	257,666.15	44,850.05	0.00	0.00
ENDO INTERNATIONAL PLC	G30401106	2,535.00	72.12	306,943.00	-135,931.90	182,824.20	11,813.10	0.00	0.00
ENDO PHARMACEUT HLDGS INC	29264F205	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00
ENSCO PLC	G3157S106	5,837.00	29.95	0.00	289,915.30	174,818.15	0.00	-115,097.15	13,917.75
EVEREST RE GROUP LTD	G3223R108	745.00	170.3	180,809.20	-64,686.05	126,873.50	10,750.35	0.00	3,059.00
FIFTH THIRD BANCORP COM	316773100	9,710.00	20.375	188,744.25	14,330.33	197,841.25	0.00	-5,233.33	4,320.35
FOSTER WHEELER AG	H27178104	0.00	32.96	155,764.72	-155,764.72	0.00	0.00	0.00	1,720.00
HCC INS HLDGS INC	404132102	3,055.00	53.52	176,254.80	-35,297.10	163,503.60	22,545.90	0.00	3,381.84
ITT INDS INC	450911201	0.00	0	149,581.90	-149,581.90	0.00	0.00	0.00	381.15
L-3 COMMUNICATIONS HLDGS INC	502424104	0.00	124.6	232,420.50	-232,420.50	0.00	0.00	0.00	3,198.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
LIBERTY BROADBAND CORP - A	530307107	0.00	50.09	0.00	0.00	0.00	0.00	0.00	0.00
LIBERTY BROADBAND CORP - C	530307305	3,653.00	49.82	0.00	103,507.59	181,992.46	78,484.87	0.00	0.00
LIBERTY BROADBAND CORP RIS	530307115	449.00	9.5	0.00	0.00	4,265.50	4,265.50	0.00	0.00
LIBERTY MEDIA CORP	531229102	4,145.00	35.27	384,016.50	88,239.12	146,194.15	0.00	-326,061.47	0.00
LIBERTY MEDIA CORP C	531229300	5,990.00	35.03	0.00	0.00	209,829.70	209,829.70	0.00	0.00
LOEWS CORP	540424108	0.00	43.74	229,863.60	-229,863.60	0.00	0.00	0.00	570.00
MALLINCKRODT PLC	G5785G107	1,974.00	99.03	201,671.34	-98,510.10	195,485.22	92,323.98	0.00	0.00
MARVELL TECHNOLOGY GROUP LTD	G5876H105	18,860.00	14.5	280,625.70	-15,197.65	273,470.00	8,041.95	0.00	3,773.10
MCDERMOTT INTERNATIONAL INC	580037109	0.00	2.91	240,898.84	-240,898.84	0.00	0.00	0.00	0.00
MURPHY OIL CORP	626717102	0.00	0	205,799.36	-205,799.36	0.00	0.00	0.00	0.00
NETAPP INC	64110D104	5,445.00	41.45	0.00	200,904.94	225,695.25	24,790.31	0.00	1,796.85
QEP RES INC	74733V100	0.00	0	136,729.65	-136,729.65	0.00	0.00	0.00	0.00
REDWOOD TRUST INC REIT	758075402	9,055.00	19.7	191,666.15	-16,270.80	178,383.50	2,988.15	0.00	10,326.40
REGIONS FINL CORP	7591EP100	20,915.00	10.56	227,371.10	-20,521.75	220,862.40	14,013.05	0.00	3,454.55
SYMANTEC CORP	871503108	9,605.00	25.655	0.00	196,704.19	246,416.28	49,712.09	0.00	4,322.25
TESSERA TECHNOLOGIES INC	88164L100	8,905.00	35.76	204,294.15	-28,776.60	318,442.80	142,925.25	0.00	8,676.50
UNITED THERAPEUTICS CORP DEL	91307C102	0.00	0	218,809.80	-218,809.80	0.00	0.00	0.00	0.00
VALMONT INDS INC	920253101	1,143.00	127	140,172.80	30,031.03	145,161.00	0.00	-25,042.83	1,398.00
VARIAN MEDICAL SYSTEMS INC	92220P105	0.00	0	144,891.85	-144,891.85	0.00	0.00	0.00	0.00
VISTEON CORP	92839U206	2,440.00	106.86	261,229.10	-61,417.50	260,738.40	60,926.80	0.00	0.00
WESTERN DIGITAL CORP	958102105	1,740.00	110.7	228,627.50	-82,641.50	192,618.00	46,632.00	0.00	3,152.00
WESTERN UN CO	959802109	14,430.00	17.91	237,187.50	10,094.38	258,441.30	11,159.42	0.00	6,641.87
ZIONS BANCORP	989701107	6,540.00	28.51	196,837.20	-1,579.42	186,455.40	0.00	-8,802.38	1,003.60
		<b>TOTAL FOR: SEIZERT</b>		<b>6,036,166.90</b>	<b>-601,587.39</b>	<b>5,807,974.58</b>	<b>1,014,619.00</b>	<b>-641,223.93</b>	<b>108,662.39</b>

## POLEN

ABBOTT LABS	002824100	11,310.00	45.02	448,844.30	-15,332.00	509,176.20	75,663.90	0.00	10,128.80
ACCENTURE PLC CL A	G1151C101	4,228.00	89.31	361,603.56	-13,977.40	377,602.68	29,976.52	0.00	8,402.70
ALLERGAN INC	018490102	1,946.00	212.59	454,539.36	-238,377.68	413,700.14	197,538.46	0.00	776.35
APPLE INC	037833100	3,311.00	110.38	276,582.86	-11,220.40	365,468.18	100,105.72	0.00	6,205.06
AUTOMATIC DATA PROCESSING INC	053015103	3,729.00	83.37	214,117.35	82,759.90	310,886.73	14,009.48	0.00	6,704.16
CDK GLOBAL INC	12508E101	0.00	38.07	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	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
CELGENE CORP	151020104	2,773.00	111.86	0.00	316,551.04	310,187.78	0.00	-6,363.26	0.00
EBAY INC	278642103	0.00	0	359,365.75	-359,365.75	0.00	0.00	0.00	0.00
FACEBOOK INC	30303M102	0.00	0	190,451.77	-190,451.77	0.00	0.00	0.00	0.00
FACTSET RESEARCH SYSTEMS INC	303075105	2,010.00	140.75	226,932.20	-8,686.40	282,907.50	64,661.70	0.00	3,083.20
FASTENAL CO	311900104	4,601.00	47.56	119,440.14	96,122.09	218,823.56	3,261.33	0.00	4,673.50
GARTNER INC CL A	366651107	3,504.00	84.21	263,169.20	-14,210.00	295,071.84	46,112.64	0.00	0.00
GOOGLE INC CL A	38259P508	550.00	530.66	638,804.70	-22,414.20	291,863.00	0.00	-324,527.50	0.00
GOOGLE INC CL C	38259P706	817.00	526.4	0.00	142,677.24	430,068.80	287,391.56	0.00	0.00
GRAINGER W W INC	384802104	977.00	254.89	259,762.14	-10,216.80	249,027.53	0.00	-517.81	4,132.89
MASTERCARD INC	57636Q104	1,920.00	86.16	167,927.46	-7,519.14	165,427.20	5,018.88	0.00	864.60
NESTLE SA SPONSORED ADR REPSTG	641069406	4,114.00	73.416	0.00	323,538.12	302,033.42	0.00	-21,504.70	0.00
NIKE INC CL B	654106103	5,455.00	96.15	445,495.60	-16,514.40	524,498.25	95,517.05	0.00	5,337.60
O REILLY AUTOMOTIVE INC NEW	67103H107	1,452.00	192.62	0.00	218,795.33	279,684.24	60,888.91	0.00	0.00
ORACLE CORPORATION	68389X105	11,325.00	44.97	448,598.50	-15,304.00	509,285.25	75,990.75	0.00	5,532.00
PRICELINE.COM	741503403	388.00	1140.21	0.00	463,925.71	442,401.48	0.00	-21,524.23	0.00
QUALCOMM INC	747525103	0.00	74.77	472,972.50	-472,972.50	0.00	0.00	0.00	6,050.66
REGENERON PHARMACEUTICALS INC	75886F107	908.00	410.25	0.00	289,876.97	372,507.00	82,630.03	0.00	0.00
STARBUCKS CORP	855244109	4,989.00	82.05	406,765.71	-15,678.00	409,347.45	18,259.74	0.00	5,560.70
T ROWE PRICE GROUP INC	74144T108	0.00	80.995	466,180.05	-466,180.05	0.00	0.00	0.00	3,999.16
TJX COMPANIES INC NEW	872540109	6,324.00	68.58	141,735.52	246,004.08	433,699.92	45,960.32	0.00	3,073.13
VISA INC CL A	92826C839	2,309.00	262.2	534,209.32	-20,041.20	605,419.80	91,251.68	0.00	3,927.12
		<b>TOTAL FOR: POLEN</b>		<b>6,897,497.99</b>	<b>281,788.79</b>	<b>8,099,087.95</b>	<b>1,294,238.67</b>	<b>-374,437.50</b>	<b>78,451.63</b>

### **O'SHAUGHNESSY**

ADT CORP	00101J106	1,120.00	36.23	53,501.34	-9,838.86	40,577.60	0.00	-3,084.88	1,739.80
ALLSTATE CORP	020002101	1,872.00	70.25	0.00	111,443.41	131,508.00	20,064.59	0.00	494.48
AMERICA MOVIL S A DE C V SPONS	02364W105	3,152.00	22.18	0.00	63,664.23	69,911.36	6,247.13	0.00	1,234.45
AMERIPRISE FINL INC	03076C106	0.00	123.38	352,053.00	-352,053.00	0.00	0.00	0.00	2,738.56
AMERISOURCEBERGEN CORP	03073E105	0.00	77.3	264,084.36	-264,084.36	0.00	0.00	0.00	1,697.41
APPLE INC	037833100	549.00	110.38	0.00	50,728.10	60,598.62	9,870.52	0.00	466.71
APPLIED MATLS INC	038222105	0.00	20.96	89,407.76	-89,407.76	0.00	0.00	0.00	840.30
ASTRAZENECA PLC SPON ADR	046353108	0.00	0	228,455.76	-228,455.76	0.00	0.00	0.00	4,280.70

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
AT&T INC	00206R102	5,542.00	33.59	210,960.00	-16,021.90	186,155.78	0.00	-8,782.32	11,118.66
AUTOZONE INC	053332102	38.00	619.11	0.00	20,092.43	23,526.18	3,433.75	0.00	0.00
BECTON DICKINSON & CO	075887109	0.00	0	49,389.03	-49,389.03	0.00	0.00	0.00	213.64
BED BATH & BEYOND INC	075896100	424.00	76.17	0.00	30,426.83	32,296.08	1,869.25	0.00	0.00
BLOCK H & R INC	093671105	0.00	33.53	76,259.04	-76,259.04	0.00	0.00	0.00	1,312.80
BP PLC SPON ADR	055622104	760.00	38.12	0.00	36,452.34	28,971.20	0.00	-7,481.14	700.54
BRITISH SKY BROADCASTING GRP EA	111013108	0.00	58.38	129,946.46	-129,946.46	0.00	0.00	0.00	2,106.26
C H ROBINSON WORLDWIDE INC	12541W209	2,307.00	74.89	0.00	148,721.14	172,771.23	24,050.09	0.00	1,609.56
CA INC	12673P105	0.00	0	150,819.30	-150,819.30	0.00	0.00	0.00	357.25
CAMERON INTL CORP	13342B105	1,933.00	49.95	0.00	116,026.16	96,553.35	0.00	-19,472.81	0.00
CENTURYLINK INC	156700106	6,379.00	39.58	90,708.80	127,423.73	252,480.82	34,348.29	0.00	11,224.98
CF INDS HLDGS INC	125269100	857.00	272.54	61,755.60	147,921.15	233,566.78	23,890.03	0.00	3,743.00
CISCO SYS INC	17275R102	261.00	27.815	0.00	7,039.17	7,259.72	220.55	0.00	0.00
CIT GROUP INC	125581801	297.00	47.83	0.00	14,405.45	14,205.51	0.00	-199.94	0.00
COCA-COLA ENTERPRISES INC NEW	19122T109	6,613.00	44.22	285,035.67	7,123.54	292,426.86	267.65	0.00	6,557.50
CONOCOPHILLIPS	20825C104	0.00	0	87,464.70	-87,464.70	0.00	0.00	0.00	0.00
CORNING INCORPORATED	219350105	5,877.00	22.93	0.00	125,958.39	134,759.61	8,801.22	0.00	777.50
DIRECTV	25490A309	2,259.00	86.7	315,811.38	-159,804.84	195,855.30	39,848.76	0.00	0.00
DOLLAR TREE INC	256746108	420.00	70.38	0.00	22,686.47	29,559.60	6,873.13	0.00	0.00
DOVER CORP	260003108	0.00	85.76	12,743.28	-12,743.28	0.00	0.00	0.00	99.00
ECOPETROL SA ADR	279158109	0.00	37.49	0.00	0.00	0.00	0.00	0.00	189.43
ENI S P A SPON ADR SPONSORED ADR	26874R108	0.00	49.86	122,146.31	-122,146.31	0.00	0.00	0.00	3,016.07
EVEREST RE GROUP LTD	G3223R108	442.00	170.3	0.00	68,060.34	75,272.60	7,212.26	0.00	1,223.15
EXPRESS SCRIPTS HLDG CO	30219G108	84.00	84.67	0.00	7,057.68	7,112.28	54.60	0.00	0.00
FEDEX CORP	31428X106	635.00	173.66	0.00	106,092.17	110,274.10	4,181.93	0.00	0.00
FIFTH THIRD BANCORP COM	316773100	0.00	19.99	43,258.71	-43,258.71	0.00	0.00	0.00	1,130.02
FLOWSERVE CORP	34354P105	0.00	59.83	256,512.82	-256,512.82	0.00	0.00	0.00	1,729.00
FRANCE TELECOM SA-SPON ADR	35177Q105	0.00	9.37	0.00	0.00	0.00	0.00	0.00	1,894.50
GAP INC	364760108	1,399.00	42.11	0.00	55,219.02	58,911.89	3,692.87	0.00	452.32
GENERAL MTRS CO	37045V100	0.00	0	41,319.57	-41,319.57	0.00	0.00	0.00	303.30
GRUPO FINANCIERO SANTANDER MEXI	40053C105	7,193.00	10.36	0.00	81,283.78	74,519.48	0.00	-6,764.30	0.00
HALLIBURTON CO	406216101	3,408.00	39.33	27,608.00	172,987.34	134,036.64	0.00	-66,558.70	1,769.04

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
HESS CORP COM	42809H107	1,855.00	73.82	0.00	170,969.04	136,936.10	0.00	-34,032.94	895.00
HOME DEPOT INC	437076102	1,097.00	104.97	0.00	88,497.82	115,152.09	26,654.27	0.00	1,279.81
IBM CORP	459200101	369.00	160.44	0.00	70,491.97	59,202.36	0.00	-11,289.61	405.90
ILLINOIS TOOL WORKS INC WKS INC	452308109	529.00	94.7	0.00	47,470.48	50,096.30	2,625.82	0.00	203.70
INGERSOLL-RAND PLC	G47791101	1,477.00	63.39	0.00	91,590.02	93,627.03	2,037.01	0.00	496.25
INTUITIVE SURGICAL INC	46120E602	108.00	528.94	0.00	50,054.15	57,125.52	7,071.37	0.00	0.00
JUNIPER NETWORKS INC	48203R104	1,116.00	22.32	0.00	23,969.85	24,909.12	939.27	0.00	0.00
KNOWLES CORP	49926D109	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00
KOHL'S CORP	500255104	3,137.00	61.04	265,703.50	-87,678.75	191,482.48	13,457.73	0.00	6,411.60
KONINKLIJKE (ROYAL) PHILIPS	500472303	1,183.00	29	42,922.17	-761.48	34,307.00	0.00	-7,853.69	2,463.55
KONINKLIJKE AHOLD NV SPON ADR	500467402	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00
KONINKLIJKE AHOLD NV SPON ADR	500467105	1,749.00	17.854	52,813.13	-21,343.64	31,226.65	0.00	-242.84	6,167.61
KROGER CO	501044101	0.00	0	197,017.52	-197,017.52	0.00	0.00	0.00	372.57
L-3 COMMUNICATIONS HLDGS INC	502424104	0.00	126.21	323,358.36	-323,358.36	0.00	0.00	0.00	4,293.60
LABORATORY CORP OF AMER HLDGS	50540R409	326.00	107.9	0.00	33,921.79	35,175.40	1,253.61	0.00	0.00
LAM RESH CORP	512807108	0.00	77.86	40,510.80	-40,510.80	0.00	0.00	0.00	267.84
LOWES COS INC	548661107	3,108.00	68.8	255,925.75	-101,924.35	213,830.40	59,829.00	0.00	3,568.17
LYONDELLBASELL INDUSTRIES NV	N53745100	2,079.00	79.39	0.00	201,921.37	165,051.81	0.00	-36,869.56	1,921.50
MACYS INC	55616P104	2,367.00	65.75	128,533.80	-1,465.14	155,630.25	28,561.59	0.00	2,976.51
MARATHON PETE CORP	56585A102	3,388.00	90.26	134,934.83	165,785.64	305,800.88	5,080.41	0.00	5,503.08
MOBILE TELESYSTEMS SPON ADR	607409109	1,836.00	7.18	0.00	19,614.24	13,182.48	0.00	-6,431.76	0.00
MOSAIC CO NEW	61945C103	2,390.00	45.65	0.00	107,989.91	109,103.50	1,113.59	0.00	567.75
MOTOROLA SOLUTIONS INC.	620076307	2,955.00	67.08	241,312.50	-41,850.00	198,221.40	0.00	-1,241.10	4,121.69
MYLAN LABS INC	628530107	0.00	0	31,378.20	-31,378.20	0.00	0.00	0.00	0.00
NETAPP INC	64110D104	3,255.00	41.45	0.00	122,328.55	134,919.75	12,591.20	0.00	817.41
NIPPON T & T CORP ADR	654624105	4,122.00	25.61	115,974.56	6,017.01	105,564.42	0.00	-16,427.15	3,702.73
NORDSTROM INC	655664100	0.00	69.23	10,320.60	-10,320.60	0.00	0.00	0.00	199.98
NORTHROP GRUMMAN CORP	666807102	2,185.00	147.39	302,799.62	-52,376.77	322,047.15	71,624.30	0.00	6,955.42
NVIDIA CORP	67066G104	5,417.00	20.05	107,478.18	-16,038.61	108,610.85	17,171.28	0.00	2,952.31
O REILLY AUTOMOTIVE INC NEW	67103H107	0.00	150.36	241,202.54	-241,202.54	0.00	0.00	0.00	0.00
ORANGE ADR	684060106	0.00	0	81,979.30	-81,979.30	0.00	0.00	0.00	2,716.12
PFIZER INC	717081103	7,118.00	31.15	52,652.97	166,116.37	221,725.70	2,956.36	0.00	5,982.86

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
PHILLIPS 66	718546104	2,365.00	71.7	0.00	188,795.64	169,570.50	0.00	-19,225.14	1,587.50
PPG INDUSTRIALS INDS INC	693506107	673.00	231.15	65,432.70	62,197.51	155,563.95	27,933.74	0.00	1,855.54
QUEST DIAGNOSTICS INC	74834L100	2,972.00	67.06	6,585.42	163,355.43	199,302.32	29,361.47	0.00	2,600.67
SANDISK CORP	80004C101	224.00	97.98	0.00	22,024.41	21,947.52	0.00	-76.89	100.80
SEAGATE TECHNOLOGY	G7945M107	4,757.00	66.5	358,918.56	-92,680.81	316,340.50	50,102.75	0.00	9,645.72
SIRIUS XM HLDGS INC	82968B103	12,063.00	3.5	0.00	42,171.34	42,220.50	49.16	0.00	0.00
SLM CORP	78442P106	0.00	0	256,282.56	-256,282.56	0.00	0.00	0.00	1,095.90
ST JUDE MED INC	790849103	0.00	65.59	89,208.00	-89,208.00	0.00	0.00	0.00	971.28
STANLEY BLACK & DECKER INC	854502101	0.00	96.08	44,540.88	-44,540.88	0.00	0.00	0.00	1,246.76
TELEFONICA BRASIL SA ADR	87936R106	3,468.00	17.68	40,919.38	27,691.93	61,314.24	0.00	-7,297.07	4,326.76
TELUS CORPORATION	87971M103	2,095.00	36.04	0.00	73,044.03	75,503.80	2,459.77	0.00	1,428.48
TIM HORTONS INC	88706M103	0.00	78.81	0.00	0.00	0.00	0.00	0.00	672.62
TIME WARNER CABLE INC	88732J207	0.00	0	134,687.00	-134,687.00	0.00	0.00	0.00	0.00
TIME WARNER INC	887317303	629.00	85.42	0.00	48,309.89	53,729.18	5,419.29	0.00	199.71
TRAVELERS COS INC	89417E109	2,307.00	105.85	0.00	210,354.54	244,195.95	33,841.41	0.00	2,823.70
VIACOM INC CL B	92553P201	2,903.00	75.25	307,611.48	-54,944.26	218,450.75	0.00	-34,216.47	2,712.96
VODAFONE GROUP PLC ADR	92857W308	232.00	34.17	0.00	7,718.32	7,927.44	209.12	0.00	0.00
WESTERN DIGITAL CORP	958102105	0.00	0	82,809.30	-82,809.30	0.00	0.00	0.00	592.20
WESTERN UN CO	959802109	0.00	17.91	199,513.50	-199,513.50	0.00	0.00	0.00	3,827.51
WYNDHAM WORLDWIDE CORP COM	98310W108	577.00	85.76	0.00	45,320.74	49,483.52	4,162.78	0.00	956.20
WYNN RESORTS LTD	983134107	0.00	0	54,378.80	-54,378.80	0.00	0.00	0.00	0.00
XEROX CORP	984121103	3,697.00	13.86	223,757.62	-174,288.92	51,240.42	1,771.72	0.00	2,227.20
XL GROUP PLC	G98290102	2,298.00	34.37	0.00	74,388.35	78,982.26	4,593.91	0.00	893.44
YAHOO INC	984332106	0.00	46.05	132,885.84	-132,885.84	0.00	0.00	0.00	0.00
<b>TOTAL FOR: O'SHAUGHNESSY</b>				<b>7,573,590.26</b>	<b>-802,028.42</b>	<b>7,091,812.08</b>	<b>607,798.55</b>	<b>-287,548.31</b>	<b>170,027.84</b>

**SYSTEMATIC**

AAR CORP	000361105	790.00	27.78	0.00	20,498.92	21,946.20	1,447.28	0.00	177.75
AARON'S INC	002535300	0.00	24.76	0.00	0.00	0.00	0.00	0.00	27.31
ABERCROMBIE & FITCH CO CL A	002896207	745.00	28.64	0.00	25,960.32	21,336.80	0.00	-4,623.52	359.00
ABM INDS INC	000957100	805.00	28.65	0.00	23,045.55	23,063.25	17.70	0.00	234.82
ACCO BRANDS CORP	00081T108	2,415.00	9.01	0.00	14,806.55	21,759.15	6,952.60	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
ACTUANT CORP CL A	00508X203	720.00	27.24	0.00	20,613.77	19,612.80	0.00	-1,000.97	0.00
ADDUS HOMECARE CORP	006739106	0.00	24.27	0.00	0.00	0.00	0.00	0.00	0.00
ADVANTAGE OIL & GAS LTD	00765F101	0.00	5.09	0.00	0.00	0.00	0.00	0.00	0.00
AECOM TECHNOLOGY CORP DELAWAR	00766T100	630.00	30.37	0.00	20,315.88	19,133.10	0.00	-1,182.78	0.00
AEGEAN MARINE PETROLEUM NETWO	Y0017S102	0.00	10.09	0.00	0.00	0.00	0.00	0.00	10.95
AEGION CORP	00770F104	1,110.00	18.61	0.00	24,529.24	20,657.10	0.00	-3,872.14	0.00
AFFYMETRIX INC	00826T108	2,490.00	9.87	0.00	18,634.95	24,576.30	5,941.35	0.00	0.00
AG MTG INVT TR INC	001228105	0.00	18.57	0.00	0.00	0.00	0.00	0.00	648.00
AGREE REALTY CORP	008492100	725.00	31.09	0.00	22,292.56	22,540.25	247.69	0.00	597.70
ALERE INC	01449J105	510.00	38	0.00	17,730.36	19,380.00	1,649.64	0.00	0.00
ALLIANCE IMAGING INC	018606301	910.00	20.99	0.00	27,771.52	19,100.90	0.00	-8,670.62	0.00
ALLIANCE RESOURCE PARTNERS L P	01877R108	0.00	43.05	0.00	0.00	0.00	0.00	0.00	837.59
ALLIANCEBERNSTEIN HLDG L P	01881G106	0.00	25.83	0.00	0.00	0.00	0.00	0.00	738.00
ALMOST FAMILY INC	020409108	750.00	28.95	0.00	17,338.50	21,712.50	4,374.00	0.00	0.00
ALON USA ENERGY INC	020520102	0.00	14.36	0.00	0.00	0.00	0.00	0.00	80.40
ALPHA NAT RES INC	02076X102	13,515.00	1.67	0.00	20,660.27	22,570.05	1,909.78	0.00	0.00
AMEDISYS INC	023436108	0.00	20.17	0.00	0.00	0.00	0.00	0.00	0.00
AMERICAN CAP MTG INVT CORP	02504A104	1,045.00	18.84	0.00	21,249.39	19,687.80	0.00	-1,561.59	679.25
AMERICAN EAGLE OUTFITTERS	02553E106	1,525.00	13.88	0.00	20,300.24	21,167.00	866.76	0.00	138.75
AMERICAN PUB ED INC	02913V103	605.00	36.87	0.00	21,926.12	22,306.35	380.23	0.00	0.00
AMERICAN WOODMARK CORP	030506109	0.00	36.86	0.00	0.00	0.00	0.00	0.00	0.00
AMN HEALTHCARE SVCS INC	001744101	0.00	15.12	0.00	0.00	0.00	0.00	0.00	0.00
AMSURG CORP	03232P405	425.00	54.73	0.00	20,356.65	23,260.25	2,903.60	0.00	0.00
ANALOGIC CORP COM PAR \$0.05	032657207	250.00	84.61	0.00	19,055.89	21,152.50	2,096.61	0.00	29.50
ANWORTH MTG ASSET CORP REIT	037347101	0.00	5.25	0.00	0.00	0.00	0.00	0.00	1,124.90
APOLLO COML REAL ESTATE FIN INC	03762U105	1,250.00	16.36	0.00	20,942.96	20,450.00	0.00	-492.96	0.00
APOLLO GROUP INC CL A	037604105	640.00	34.11	0.00	21,243.21	21,830.40	587.19	0.00	0.00
APOLLO RESIDENTIAL MTG INC	03763V102	0.00	15.77	0.00	0.00	0.00	0.00	0.00	561.00
ARC DOCUMENT SOLUTIONS INC	00191G103	0.00	10.15	0.00	0.00	0.00	0.00	0.00	0.00
ARCBEST CORP	03937C105	495.00	46.37	0.00	18,937.56	22,953.15	4,015.59	0.00	64.50
ARCTIC CAT INC	039670104	0.00	39.42	0.00	0.00	0.00	0.00	0.00	65.00
ARGAN INC	04010E109	675.00	33.64	0.00	22,249.17	22,707.00	457.83	0.00	0.00



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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
ARGO GROUP INTL HOLDINGS LTD	G0464B107	395.00	55.47	0.00	18,181.06	21,910.65	3,729.59	0.00	221.40
ARLINGTON ASSET INVT CORP	041356205	750.00	26.61	0.00	19,702.58	19,957.50	254.92	0.00	656.25
ARRIS GROUP INC	04270V106	760.00	30.19	0.00	21,800.94	22,944.40	1,143.46	0.00	0.00
ARUBA NETWORKS INC	043176106	1,055.00	18.18	0.00	19,999.81	19,179.90	0.00	-819.91	0.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	505.00	43.77	0.00	20,157.70	22,103.85	1,946.15	0.00	271.00
ATLANTIC PWR CORP	04878Q863	7,825.00	2.71	0.00	20,873.49	21,205.75	332.26	0.00	0.00
ATWOOD OCEANICS INC	050095108	0.00	28.37	0.00	0.00	0.00	0.00	0.00	0.00
AUDIO CODES ORD	M15342104	0.00	5.55	0.00	0.00	0.00	0.00	0.00	0.00
AVISTA CORP	05379B107	0.00	35.35	0.00	0.00	0.00	0.00	0.00	406.41
BANNER CORPORATION	06652V208	545.00	43.02	0.00	21,749.54	23,445.90	1,696.36	0.00	98.10
BBCN BANCORP INC	073295107	0.00	13.92	0.00	0.00	0.00	0.00	0.00	136.50
BENCHMARK ELECTRONICS INC	08160H101	875.00	25.44	0.00	20,098.48	22,260.00	2,161.52	0.00	0.00
BIG LOTS INC	089302103	490.00	40.02	0.00	19,273.37	19,609.80	336.43	0.00	249.90
BIO RAD LABORATORIES INC CL A	090572207	175.00	120.56	0.00	20,799.88	21,098.00	298.12	0.00	0.00
BLACK BOX CORPORATION	091826107	880.00	23.9	0.00	20,188.07	21,032.00	843.93	0.00	147.00
BLOUNT INTERNATIONAL INC	095180105	1,255.00	17.57	0.00	20,989.32	22,050.35	1,061.03	0.00	0.00
BLUE NILE INC	09578R103	0.00	36.01	0.00	0.00	0.00	0.00	0.00	0.00
BRADY CORPORATION CL A	104674106	800.00	27.34	0.00	21,199.46	21,872.00	672.54	0.00	456.44
BRANDYWINE RLTY SH BEN INT NEW	105368203	0.00	16.02	0.00	0.00	0.00	0.00	0.00	190.50
BRIDGEPOINT ED INC	10807M105	0.00	12.57	0.00	0.00	0.00	0.00	0.00	0.00
BRIGGS & STRATTON CORP	109043109	1,075.00	20.42	0.00	22,495.37	21,951.50	0.00	-543.87	381.54
BRINK'S CO	109696104	995.00	24.41	0.00	25,508.55	24,287.95	0.00	-1,220.60	173.00
BRISTOW GROUP INC	110394103	0.00	73.9	0.00	0.00	0.00	0.00	0.00	172.80
BROCADE COMMUNICATIONS SYS INC	111621306	1,950.00	11.84	0.00	20,232.92	23,088.00	2,855.08	0.00	159.96
BROOKLINE BANCORP INC	11373M107	0.00	9.59	0.00	0.00	0.00	0.00	0.00	362.10
BROOKS AUTOMATION INC	114340102	1,850.00	12.75	0.00	20,568.30	23,587.50	3,019.20	0.00	518.00
BROWN SHOE COMPANY INC	115736100	665.00	32.15	0.00	17,428.92	21,379.75	3,950.83	0.00	0.00
BRUKER BIOSCIENCES CORP	116794108	1,050.00	19.62	0.00	20,266.42	20,601.00	334.58	0.00	0.00
BUCKLE INC	118440106	440.00	52.52	0.00	20,388.72	23,108.80	2,720.08	0.00	290.40
BUILD-A-BEAR WORKSHOP INC	120076104	1,005.00	20.1	0.00	13,866.39	20,200.50	6,334.11	0.00	0.00
CABOT CORP	127055101	515.00	43.86	0.00	23,650.73	22,587.90	0.00	-1,062.83	92.40
CABOT MICROELECTRONICS CORP	12709P103	445.00	47.32	0.00	19,939.51	21,057.40	1,117.89	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
CALAVO GROWERS INC	128246105	0.00	47.3	0.00	0.00	0.00	0.00	0.00	337.50
CAMBREX CORP	132011107	940.00	21.62	0.00	22,360.15	20,322.80	0.00	-2,037.35	0.00
CAPELLA ED CO	139594105	295.00	76.96	0.00	18,515.06	22,703.20	4,188.14	0.00	227.50
CAPSTEAD MORTGAGE CORP	14067E506	1,635.00	12.28	0.00	21,537.10	20,077.80	0.00	-1,459.30	1,059.10
CARLYLE GROUP L P	14309L102	0.00	27.5	0.00	0.00	0.00	0.00	0.00	0.00
CASCADE MICROTECH INC	147322101	0.00	10.99	0.00	0.00	0.00	0.00	0.00	0.00
CASH AMER INTL INC	14754D100	0.00	24.41	0.00	0.00	0.00	0.00	0.00	32.90
CATHAY BANCORP INC	149150104	0.00	25.59	0.00	0.00	0.00	0.00	0.00	194.40
CATO CORP NEW CL A	149205106	505.00	42.18	0.00	15,682.45	21,300.90	5,618.45	0.00	195.00
CBIZ INC	124805102	0.00	8.65	0.00	0.00	0.00	0.00	0.00	0.00
CEDAR SHOPPING CTRS INC	150602209	0.00	5.9	0.00	0.00	0.00	0.00	0.00	330.00
CELADON GROUP INC	150838100	0.00	22.69	0.00	0.00	0.00	0.00	0.00	38.10
CELESTICA INC	15101Q108	1,965.00	11.74	0.00	21,741.37	23,069.10	1,327.73	0.00	0.00
CENTENE CORP	15135B101	200.00	103.85	0.00	12,501.60	20,770.00	8,268.40	0.00	0.00
CENTRAL PACIFIC FINANCIAL CO	154760409	0.00	17.58	0.00	0.00	0.00	0.00	0.00	78.80
CHARLES RIVER LABORATORIES	159864107	340.00	63.64	0.00	20,548.79	21,637.60	1,088.81	0.00	0.00
CHEESECAKE FACTORY INC	163072101	0.00	48.43	0.00	0.00	0.00	0.00	0.00	151.80
CHEMED CORP	16359R103	205.00	105.67	0.00	18,788.56	21,662.35	2,873.79	0.00	131.90
CHEMICAL FINL CORP	163731102	760.00	30.64	0.00	21,751.39	23,286.40	1,535.01	0.00	182.40
CHICOS FAS INC	168615102	1,385.00	16.21	0.00	20,405.21	22,450.85	2,045.64	0.00	103.88
CHILDRENS PLACE RETAIL STS INC	168905107	365.00	57	0.00	18,139.77	20,805.00	2,665.23	0.00	107.32
CHIPMOS TECHNOLOGIES BERMUDA LT	G2110R114	0.00	23.32	0.00	0.00	0.00	0.00	0.00	126.00
CITI TRENDS INC	17306X102	930.00	25.25	0.00	20,115.65	23,482.50	3,366.85	0.00	0.00
CLEARWATER PAPER CORP	18538R103	315.00	68.55	0.00	19,705.90	21,593.25	1,887.35	0.00	0.00
CLIFFS NAT RES INC	18683K101	3,045.00	7.14	0.00	20,746.57	21,741.30	994.73	0.00	0.00
CLOUD PEAK ENERGY INC	18911Q102	0.00	11.67	0.00	0.00	0.00	0.00	0.00	0.00
COLUMBIA SPORTSWEAR CO	198516106	0.00	44.54	0.00	0.00	0.00	0.00	0.00	221.20
COMFORT SYSTEM USA INC	199908104	0.00	13.55	0.00	0.00	0.00	0.00	0.00	146.30
COMMERCIAL METAL CO	201723103	1,230.00	16.29	0.00	23,336.04	20,036.70	0.00	-3,299.34	404.40
COMMONWEALTH REIT	203233101	0.00	26.02	0.00	0.00	0.00	0.00	0.00	0.00
COMPUTER PROGRAMS & SYS INC	205306103	345.00	60.75	0.00	21,316.44	20,958.75	0.00	-357.69	561.45
COMPUWARE CORP	205638109	0.00	10.61	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	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
COMSTOCK RESOURCES INC	205768203	0.00	6.81	0.00	0.00	0.00	0.00	0.00	236.88
COMTECH TELECOMMUNICATIONS	205826209	665.00	31.52	0.00	21,694.83	20,960.80	0.00	-734.03	513.00
CONMED CORP	207410101	480.00	44.96	0.00	20,388.84	21,580.80	1,191.96	0.00	192.00
CONSTANT CONTACT INC	210313102	0.00	31.17	0.00	0.00	0.00	0.00	0.00	0.00
CONVERGYS CORP	212485106	995.00	20.37	0.00	19,113.34	20,268.15	1,154.81	0.00	142.45
CONVERSANT INC	21249J105	0.00	34.25	0.00	0.00	0.00	0.00	0.00	0.00
CON-WAY INC	205944101	465.00	49.18	0.00	23,954.24	22,868.70	0.00	-1,085.54	69.75
COOPER TIRE & RUBBER	216831107	700.00	34.65	0.00	21,628.74	24,255.00	2,626.26	0.00	73.50
CORPORATE OFFICE PPTYS TR	22002T108	760.00	28.37	0.00	20,390.81	21,561.20	1,170.39	0.00	420.75
COUSINS PROPERTIES INC	222795106	1,855.00	11.42	0.00	20,587.43	21,184.10	596.67	0.00	0.00
COWEN GROUP INC NEW CL A	223622101	0.00	3.75	0.00	0.00	0.00	0.00	0.00	0.00
CRA INTL INC	12618T105	690.00	30.32	0.00	17,276.02	20,920.80	3,644.78	0.00	0.00
CRACKER BARREL OLD CTRY STORE IN	22410J106	0.00	100.41	0.00	0.00	0.00	0.00	0.00	358.75
CRYOLIFE INC	228903100	0.00	11.33	0.00	0.00	0.00	0.00	0.00	178.80
CSG SYSTEMS INTL INC	126349109	775.00	25.07	0.00	20,396.45	19,429.25	0.00	-967.20	366.18
CURTISS WRIGHT CORP	231561101	295.00	70.59	0.00	21,319.90	20,824.05	0.00	-495.85	76.70
CUSTOMERS BANCORP INC	23204G100	0.00	19.1	0.00	0.00	0.00	0.00	0.00	0.00
CVB FINANCIAL CORP	126600105	0.00	14.35	0.00	0.00	0.00	0.00	0.00	126.50
CVR PARTNERS LP	126633106	0.00	9.74	0.00	0.00	0.00	0.00	0.00	731.40
CYBERONICS INC	23251P102	380.00	55.68	0.00	20,727.95	21,158.40	430.45	0.00	0.00
CYS INVTS INC	12673A108	2,225.00	8.72	0.00	19,660.33	19,402.00	0.00	-258.33	1,335.00
DAKTRONICS INC	234264109	0.00	13.16	0.00	0.00	0.00	0.00	0.00	139.50
DANA HOLDING CORP	235825205	1,050.00	21.74	0.00	21,538.79	22,827.00	1,288.21	0.00	31.75
DECKERS OUTDOOR CORP	243537107	0.00	97.18	0.00	0.00	0.00	0.00	0.00	0.00
DELUXE CORPORATION	248019101	355.00	62.25	0.00	20,412.55	22,098.75	1,686.20	0.00	213.00
DESTINATION MATERNITY CORP	25065D100	0.00	22.77	0.00	0.00	0.00	0.00	0.00	165.00
DEVRY INC DEL	251893103	460.00	47.47	0.00	19,797.05	21,836.20	2,039.15	0.00	163.55
DICE HLDGS INC	253017107	2,030.00	10.01	0.00	22,589.33	20,320.30	0.00	-2,269.03	0.00
DIGITAL RIVER INC	25388B104	0.00	25.57	0.00	0.00	0.00	0.00	0.00	0.00
DIODES INC	254543101	840.00	27.57	0.00	21,569.69	23,158.80	1,589.11	0.00	0.00
DOMINION DIAMOND CORP	257287102	1,175.00	18.0186	0.00	15,195.67	21,171.86	5,976.19	0.00	0.00
DST SYSTEMS INC	233326107	230.00	94.15	0.00	22,018.55	21,654.50	0.00	-364.05	195.00

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DTS INC	23335C101	675.00	30.75	0.00	16,110.77	20,756.25	4,645.48	0.00	0.00
DUCOMMUN INC	264147109	895.00	25.28	0.00	22,619.80	22,625.60	5.80	0.00	0.00
DUPONT FABROS TECHNOLOGY INC	26613Q106	610.00	33.24	0.00	14,492.38	20,276.40	5,784.02	0.00	836.50
DYNEX CAP INC	26817Q506	2,490.00	8.25	0.00	22,281.63	20,542.50	0.00	-1,739.13	1,757.50
EAGLE BANCORP INC MD	268948106	615.00	35.52	0.00	21,868.48	21,844.80	0.00	-23.68	0.00
ELLIS PERRY INTL INC	288853104	820.00	25.93	0.00	18,045.66	21,262.60	3,216.94	0.00	0.00
EMCOR GROUP INC	29084Q100	470.00	44.49	0.00	19,496.92	20,910.30	1,413.38	0.00	37.60
EMERGENT BIOSOLUTIONS INC	29089Q105	0.00	22.46	0.00	0.00	0.00	0.00	0.00	0.00
EMPLOYERS HLDGS INC	292218104	980.00	23.51	0.00	20,852.31	23,039.80	2,187.49	0.00	0.00
EMULEX CORP NEW	292475209	0.00	5.66	0.00	0.00	0.00	0.00	0.00	0.00
ENCORE WIRE CORP	292562105	0.00	98.08	0.00	0.00	0.00	0.00	0.00	8.30
ENERNOC INC	292764107	0.00	15.45	0.00	0.00	0.00	0.00	0.00	0.00
ENOVA INTL INC -W/I	29357K103	1.00	22.26	0.00	0.00	22.26	22.26	0.00	0.00
EPR PPTYS	26884U109	380.00	57.63	0.00	20,420.44	21,899.40	1,478.96	0.00	866.40
EQUITY COMWLTH	294628102	755.00	25.67	0.00	19,293.07	19,380.85	87.78	0.00	0.00
ESCO TECHNOLOGIES INC	296315104	590.00	36.9	0.00	20,297.75	21,771.00	1,473.25	0.00	94.40
ESSENT GROUP LTD	G3198U102	850.00	25.71	0.00	20,967.31	21,853.50	886.19	0.00	0.00
ETHAN ALLEN INTERIORS INC	297602104	740.00	30.97	0.00	19,189.88	22,917.80	3,727.92	0.00	258.40
EURONET SVCS INC	298736109	0.00	47.79	0.00	0.00	0.00	0.00	0.00	0.00
EXLSERVICE HLDGS INC	302081104	740.00	28.71	0.00	18,794.48	21,245.40	2,450.92	0.00	0.00
EXTERRAN HLDGS INC	30225X103	0.00	44.31	0.00	0.00	0.00	0.00	0.00	139.50
EZCORP INC CL A NON VTG	302301106	1,845.00	11.75	0.00	20,443.16	21,678.75	1,235.59	0.00	0.00
FABRINET	G3323L100	0.00	16.19	0.00	0.00	0.00	0.00	0.00	0.00
FAIRCHILD SEMICONDUCTOR	303726103	1,225.00	16.88	0.00	22,044.24	20,678.00	0.00	-1,366.24	0.00
FEDERAL SIGNAL CORP	313855108	1,340.00	15.44	0.00	19,042.59	20,689.60	1,647.01	0.00	89.55
FEDERATED NATL HLDG CO	31422T101	0.00	33.46	0.00	0.00	0.00	0.00	0.00	0.00
FIRST MERCHANTS CORP	320817109	0.00	20.41	0.00	0.00	0.00	0.00	0.00	73.60
FIRST NBC BK HLDG CO	32115D106	570.00	35.2	0.00	19,137.67	20,064.00	926.33	0.00	0.00
FORRESTER RESH INC	346563109	0.00	39.36	0.00	0.00	0.00	0.00	0.00	174.40
FOSTER LB CO CL A	350060109	445.00	48.57	0.00	22,733.24	21,613.65	0.00	-1,119.59	41.20
FRANKLIN STR PPTYS CORP COMMON	35471R106	1,775.00	12.27	0.00	22,074.72	21,779.25	0.00	-295.47	966.15
FREDS INC CL A	356108100	0.00	14	0.00	0.00	0.00	0.00	0.00	76.50

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FUTUREFUEL CORP COM	36116M106	1,725.00	13.02	0.00	22,113.16	22,459.50	346.34	0.00	278.40
G & K SVCS INC CL A	361268105	0.00	63.07	0.00	0.00	0.00	0.00	0.00	220.40
GENERAL CABLE CORP	369300108	1,555.00	14.9	0.00	21,698.32	23,169.50	1,471.18	0.00	540.90
GEOSPACE TECHNOLOGIES CORP	37364X109	0.00	26.5	0.00	0.00	0.00	0.00	0.00	0.00
GLACIER BANCORP INC NEW COM	37637Q105	0.00	28.69	0.00	0.00	0.00	0.00	0.00	361.10
GLADSTONE INVT CORP	376546107	0.00	7.35	0.00	0.00	0.00	0.00	0.00	905.10
GLOBAL CASH ACCESS HLDGS INC	378967103	0.00	7.1	0.00	0.00	0.00	0.00	0.00	0.00
GOVERNMENT PPTYS INCOME TR	38376A103	900.00	23.01	0.00	22,510.61	20,709.00	0.00	-1,801.61	1,087.90
GRAN TIERRA ENERGY INC	38500T101	6,605.00	3.85	0.00	37,216.56	25,429.25	0.00	-11,787.31	0.00
GREATBATCH INC	39153L106	435.00	49.3	0.00	20,144.02	21,445.50	1,301.48	0.00	0.00
GREEN PLAINS RENEWABLE ENERGY IN	393222104	960.00	24.78	0.00	25,286.56	23,788.80	0.00	-1,497.76	118.00
GREENBRIER CORP	393657101	470.00	53.73	0.00	26,911.96	25,253.10	0.00	-1,658.86	52.50
GREIF INC CL A	397624107	470.00	47.23	0.00	20,739.43	22,198.10	1,458.67	0.00	0.00
GRIFFON CORPORATION	398433102	0.00	12.4	0.00	0.00	0.00	0.00	0.00	0.00
GUESS INC	401617105	920.00	21.08	0.00	24,949.87	19,393.60	0.00	-5,556.27	371.25
GULFMARK OFFSHORE INC	402629208	1,020.00	24.42	0.00	28,422.78	24,908.40	0.00	-3,514.38	170.00
HAEMONETICS CORP MASS	405024100	595.00	37.42	0.00	19,971.43	22,264.90	2,293.47	0.00	0.00
HALCON RES CORP	40537Q209	0.00	1.78	0.00	0.00	0.00	0.00	0.00	0.00
HANMI FINANCIAL CORP	410495204	1,020.00	21.81	0.00	20,207.02	22,246.20	2,039.18	0.00	59.15
HANOVER INS GROUP INC	410867105	310.00	71.32	0.00	21,449.50	22,109.20	659.70	0.00	371.30
HARMONIC INC	413160102	3,295.00	7.01	0.00	23,254.41	23,097.95	0.00	-156.46	0.00
HARTE-HANKS INC	416196103	2,945.00	7.74	0.00	23,938.75	22,794.30	0.00	-1,144.45	726.75
HATTERAS FINL CORP	41902R103	1,090.00	18.43	0.00	21,129.31	20,088.70	0.00	-1,040.61	1,037.50
HAVERTY FURNITURE COS INC	419596101	930.00	22.01	0.00	26,314.07	20,469.30	0.00	-5,844.77	982.00
HAWAIIAN ELECTRIC INDS INC	419870100	0.00	26.55	0.00	0.00	0.00	0.00	0.00	502.20
HEALTH NET INC	42222G108	430.00	53.53	0.00	14,640.64	23,017.90	8,377.26	0.00	0.00
HEALTHSOUTH CORP	421924309	545.00	38.46	0.00	21,280.78	20,960.70	0.00	-320.08	0.00
HEALTHSTREAM INC	42222N103	690.00	29.48	0.00	21,640.29	20,341.20	0.00	-1,299.09	0.00
HEIDRICK & STRUGGLES INTL	422819102	965.00	23.05	0.00	22,313.18	22,243.25	0.00	-69.93	125.45
HELEN OF TROY LTD	G4388N106	0.00	64.66	0.00	0.00	0.00	0.00	0.00	0.00
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	1,015.00	21.7	0.00	22,891.37	22,025.50	0.00	-865.87	0.00
HILLENBRAND INC	431571108	640.00	34.5	0.00	20,597.56	22,080.00	1,482.44	0.00	254.40

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HILL-ROM HOLDINGS INC	431475102	460.00	45.62	0.00	18,044.88	20,985.20	2,940.32	0.00	237.90
HNI CORP	404251100	0.00	39.11	0.00	0.00	0.00	0.00	0.00	137.50
HOME LOAN SERVICING SOLUTION	G6648D109	975.00	19.52	0.00	21,293.22	19,032.00	0.00	-2,261.22	1,254.30
HOME PROPERTIES INC	437306103	335.00	65.6	0.00	20,305.92	21,976.00	1,670.08	0.00	708.10
HORACE MANN EDUCATORS CORP NE	440327104	0.00	28.51	0.00	0.00	0.00	0.00	0.00	0.00
HUGOTON ROYALTY TRUST	444717102	2,680.00	8.46	0.00	25,715.37	22,672.80	0.00	-3,042.57	661.50
HYSTER-YALE MATLS HANDLING INC	449172105	0.00	88.54	0.00	0.00	0.00	0.00	0.00	55.00
ICON PLC	G4705A100	405.00	50.99	0.00	20,834.94	20,650.95	0.00	-183.99	0.00
ICONIX BRAND GROUP INC	451055107	515.00	33.79	0.00	20,608.13	17,401.85	0.00	-3,206.28	0.00
ICU MED INC	44930G107	255.00	81.9	0.00	15,511.14	20,884.50	5,373.36	0.00	0.00
IDACORP INC	451107106	0.00	53.61	0.00	0.00	0.00	0.00	0.00	318.20
IDT CORP	448947507	0.00	15.71	0.00	0.00	0.00	0.00	0.00	204.85
INLAND REAL ESTATE CORP	457461200	2,065.00	10.95	0.00	21,955.91	22,611.75	655.84	0.00	751.47
INNOPHOS HLDGS INC	45774N108	375.00	58.45	0.00	21,365.88	21,918.75	552.87	0.00	55.20
INSIGHT ENTERPRISES INC	45765U103	815.00	25.89	0.00	22,479.07	21,100.35	0.00	-1,378.72	0.00
INSPERITY INC	45778Q107	660.00	33.89	0.00	21,765.97	22,367.40	601.43	0.00	247.00
INTEGRATED DEVICE TECHNOLOGY INC	458118106	1,055.00	19.6	0.00	13,079.89	20,678.00	7,598.11	0.00	0.00
INTELIQUENT INC	45825N107	1,225.00	19.63	0.00	16,527.63	24,046.75	7,519.12	0.00	553.88
INTERDIGITAL INC PA	45867G101	395.00	52.9	0.00	20,785.76	20,895.50	109.74	0.00	0.00
INTERNATIONAL RECTIFIER CORP	460254105	0.00	39.4	0.00	0.00	0.00	0.00	0.00	0.00
INTEROIL CORP	460951106	0.00	54.5	0.00	0.00	0.00	0.00	0.00	0.00
INTERSIL CORP CL A	46069S109	1,665.00	14.47	0.00	21,845.73	24,092.55	2,246.82	0.00	554.40
INVESTMENT TECHNOLOGY GROUP	46145F105	0.00	15.76	0.00	0.00	0.00	0.00	0.00	0.00
INVESTORS REAL ESTATE TR	461730103	2,510.00	8.17	0.00	22,296.86	20,506.70	0.00	-1,790.16	624.65
ION GEOPHYSICAL CORP	462044108	0.00	2.75	0.00	0.00	0.00	0.00	0.00	0.00
ITRON INC	465741106	495.00	42.29	0.00	19,490.96	20,933.55	1,442.59	0.00	0.00
ITT EDUCATIONAL SERVICES INC	45068B109	0.00	8.43	0.00	0.00	0.00	0.00	0.00	0.00
JANUS CAPITAL GROUP INC	47102X105	1,390.00	16.13	0.00	15,411.24	22,420.70	7,009.46	0.00	370.40
JETBLUE AIRWAYS CORP	477143101	1,375.00	15.86	0.00	12,621.79	21,807.50	9,185.71	0.00	0.00
K12 INC	48273U102	1,700.00	11.87	0.00	32,633.96	20,179.00	0.00	-12,454.96	0.00
KAISER ALUM CORP	483007704	275.00	71.43	0.00	19,462.21	19,643.25	181.04	0.00	192.50
KELLY SERVICES INC CL A	488152208	0.00	17.17	0.00	0.00	0.00	0.00	0.00	41.75

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
KEY ENERGY SERVICES INC	492914106	0.00	1.67	0.00	0.00	0.00	0.00	0.00	0.00
KIMBALL ELECTRONICS INC	49428J109	1.00	12.02	0.00	0.00	12.02	12.02	0.00	0.00
KIMBALL INTL INC CL B	494274103	0.00	9.39	0.00	0.00	0.00	0.00	0.00	129.75
KINDRED HEALTHCARE INC	494580103	1,040.00	18.18	0.00	24,229.55	18,907.20	0.00	-5,322.35	328.80
KIRKLAND'S INC	497498105	0.00	17.83	0.00	0.00	0.00	0.00	0.00	0.00
KNIGHTSBRIDGE TANKERS LTD ORD	G5299G106	0.00	8.85	0.00	0.00	0.00	0.00	0.00	338.00
KOPPERS HLDGS INC	50060P106	0.00	36.03	0.00	0.00	0.00	0.00	0.00	122.50
KORN FERRY INTL NEW	500643200	0.00	27.15	0.00	0.00	0.00	0.00	0.00	0.00
LACLEDE GROUP INC	505597104	430.00	53.2	0.00	20,277.94	22,876.00	2,598.06	0.00	378.40
LAKELAND FINL CORP	511656100	0.00	39.59	0.00	0.00	0.00	0.00	0.00	324.45
LANCASTER COLONY CORP	513847103	245.00	93.64	0.00	23,694.55	22,941.80	0.00	-752.75	310.70
LANDAUER INC	51476K103	590.00	34.14	0.00	21,276.05	20,142.60	0.00	-1,133.45	324.50
LANDSTAR SYSTEM INC	515098101	0.00	64.93	0.00	0.00	0.00	0.00	0.00	18.30
LATTICE SEMICONDUCTOR CORP	518415104	2,975.00	6.89	0.00	19,378.91	20,497.75	1,118.84	0.00	0.00
LEIDOS HLDGS INC	525327102	480.00	43.52	0.00	17,986.37	20,889.60	2,903.23	0.00	350.40
LEXMARK INTL INC	529771107	485.00	41.27	0.00	22,412.78	20,015.95	0.00	-2,396.83	487.80
LIONBRIDGE TECHNOLOGIES INC	536252109	0.00	4.64	0.00	0.00	0.00	0.00	0.00	0.00
LOGITECH INTERNATIONAL-REG	H50430232	0.00	14.158	0.00	0.00	0.00	0.00	0.00	0.00
MACK-CALI REALTY CORP	554489104	1,015.00	19.06	0.00	20,856.44	19,345.90	0.00	-1,510.54	285.75
MADDEN STEVEN LTD	556269108	0.00	31.83	0.00	0.00	0.00	0.00	0.00	0.00
MAGELLAN HEALTH SVCS INC	559079207	350.00	60.03	0.00	20,447.38	21,010.50	563.12	0.00	0.00
MAGICJACK VOCALTEC LTD	M6787E101	2,685.00	8.12	0.00	32,170.22	21,802.20	0.00	-10,368.02	0.00
MAIDEN HOLDINGS LTD	G5753U112	1,740.00	12.79	0.00	20,819.27	22,254.60	1,435.33	0.00	382.80
MANNING & NAPIER INC	56382Q102	1,370.00	13.82	0.00	22,631.92	18,933.40	0.00	-3,698.52	374.40
MANTECH INTERNATIONAL CORP CL A	564563104	710.00	30.23	0.00	21,063.68	21,463.30	399.62	0.00	285.60
MARCHEX INC-CLASS B	56624R108	5,110.00	4.59	0.00	23,365.07	23,454.90	89.83	0.00	0.00
MARRIOTT VACATIONS WORLDWIDE C	57164Y107	300.00	74.54	0.00	17,277.90	22,362.00	5,084.10	0.00	88.75
MARTEN TRANSPORT LTD	573075108	0.00	17.81	0.00	0.00	0.00	0.00	0.00	20.88
MASIMO CORP	574795100	0.00	21.28	0.00	0.00	0.00	0.00	0.00	0.00
MATERION CORP COM	576690101	555.00	35.23	0.00	18,414.03	19,552.65	1,138.62	0.00	106.67
MATSON INC	57686G105	0.00	34.52	0.00	0.00	0.00	0.00	0.00	389.45
MATTHEWS INTL CORP CL A	577128101	0.00	46.08	0.00	0.00	0.00	0.00	0.00	108.90

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
MB FINANCIAL INC	55264U108	675.00	32.86	0.00	21,547.77	22,180.50	632.73	0.00	94.50
MBIA INC	55262C100	0.00	9.76	0.00	0.00	0.00	0.00	0.00	0.00
MCG CAPITAL CORP	58047P107	0.00	3.92	0.00	0.00	0.00	0.00	0.00	379.05
MEDASSETS INC	584045108	1,115.00	19.76	0.00	26,657.71	22,032.40	0.00	-4,625.31	0.00
MEDIFAST INC COM	58470H101	630.00	33.55	0.00	19,628.08	21,136.50	1,508.42	0.00	0.00
MERCER INTL INC SBI NEW	588056101	1,720.00	12.29	0.00	20,649.12	21,138.80	489.68	0.00	0.00
MERIDIAN BIOSCIENCE INC	589584101	1,255.00	16.46	0.00	21,178.55	20,657.30	0.00	-521.25	188.00
MERITOR INC	59001K100	1,490.00	15.15	0.00	19,490.70	22,573.50	3,082.80	0.00	0.00
METHODE ELECTRONICS INC CL A	591520200	590.00	36.51	0.00	19,770.96	21,540.90	1,769.94	0.00	0.00
MFA MORTGAGE INVESTMENTS INC	55272X102	2,575.00	7.99	0.00	20,059.14	20,574.25	515.11	0.00	988.00
MGIC INVT CORP WIS	552848103	2,380.00	9.32	0.00	21,327.08	22,181.60	854.52	0.00	0.00
MICROSEMI CORP	595137100	0.00	28.38	0.00	0.00	0.00	0.00	0.00	0.00
MINERALS TECHNOLOGIES INC	603158106	0.00	65.58	0.00	0.00	0.00	0.00	0.00	15.50
MKS INSTRUMENTS INC	55306N104	600.00	36.6	0.00	18,286.80	21,960.00	3,673.20	0.00	320.10
MOLINA HEALTHCARE INC	60855R100	405.00	53.53	0.00	17,144.55	21,679.65	4,535.10	0.00	0.00
MONARCH CASINO & RESORT INC	609027107	0.00	12.48	0.00	0.00	0.00	0.00	0.00	0.00
MONSTER WORLDWIDE INC	611742107	4,875.00	4.62	0.00	30,879.90	22,522.50	0.00	-8,357.40	0.00
MONTPELIER RE HOLDINGS INC	G62185106	590.00	35.82	0.00	18,591.51	21,133.80	2,542.29	0.00	137.00
MOOG INC	615394202	300.00	74.03	0.00	20,978.19	22,209.00	1,230.81	0.00	0.00
MOVADO GROUP INC	624580106	745.00	28.37	0.00	27,305.16	21,135.65	0.00	-6,169.51	156.50
MYRIAD GENETICS INC	62855J104	650.00	34.06	0.00	22,387.91	22,139.00	0.00	-248.91	0.00
NABORS INDUSTRIES LTD	G6359F103	2,000.00	12.98	0.00	22,099.63	25,960.00	3,860.37	0.00	0.00
NAM TAI PROPERTY INC	G63907102	0.00	4.57	0.00	0.00	0.00	0.00	0.00	116.80
NATUS MEDICAL INC	639050103	590.00	36.04	0.00	15,881.11	21,263.60	5,382.49	0.00	0.00
NAUTILUS INC	63910B102	1,450.00	15.18	0.00	15,679.44	22,011.00	6,331.56	0.00	0.00
NAVIGANT CONSULTING CO	63935N107	0.00	16.29	0.00	0.00	0.00	0.00	0.00	0.00
NEENAH PAPER INC	640079109	0.00	60.27	0.00	0.00	0.00	0.00	0.00	210.60
NELNET INC CL A	64031N108	470.00	46.33	0.00	20,561.98	21,775.10	1,213.12	0.00	95.00
NET 1 UEPS TECHNOLOGIES INC	64107N206	1,855.00	11.4	0.00	19,737.96	21,147.00	1,409.04	0.00	0.00
NETGEAR INC	64111Q104	645.00	35.58	0.00	20,837.95	22,949.10	2,111.15	0.00	0.00
NETSCOUT SYSTEMS INC	64115T104	565.00	36.54	0.00	21,415.06	20,645.10	0.00	-769.96	0.00
NEW YORK MTG TR INC	649604501	2,625.00	7.71	0.00	20,775.94	20,238.75	0.00	-537.19	0.00



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NEWFIELD EXPLORATION CO	651290108	870.00	27.12	0.00	21,426.50	23,594.40	2,167.90	0.00	0.00
NEWPARK RESOURCES INC NEW	651718504	0.00	12.33	0.00	0.00	0.00	0.00	0.00	0.00
NEWPORT CORP	651824104	0.00	19.11	0.00	0.00	0.00	0.00	0.00	0.00
NORTHFIELD BANCORP INC DEL	66611T108	0.00	13.11	0.00	0.00	0.00	0.00	0.00	91.20
NTELOS HLDGS CORP	67020Q305	0.00	12.04	0.00	0.00	0.00	0.00	0.00	625.80
NUTRI SYS INC NEW	67069D108	1,075.00	19.55	0.00	18,278.82	21,016.25	2,737.43	0.00	670.24
NUVASIVE INC	670704105	450.00	47.16	0.00	17,050.59	21,222.00	4,171.41	0.00	0.00
OCH-ZIFF CAPITAL MANAGEMENT A	67551U105	0.00	11.85	0.00	0.00	0.00	0.00	0.00	357.55
OFG BANCORP	67103X102	0.00	14.94	0.00	0.00	0.00	0.00	0.00	202.00
OLD NATL BANCORP IND	680033107	1,465.00	14.88	0.00	21,099.83	21,799.20	699.37	0.00	0.00
OLIN CORP COM PAR \$1	680665205	935.00	22.77	0.00	25,079.76	21,289.95	0.00	-3,789.81	450.00
OM GROUP INC	670872100	790.00	29.8	0.00	23,670.70	23,542.00	0.00	-128.70	108.38
OMEGA HEALTHCARE INVESTORS	681936100	575.00	39.07	0.00	19,595.62	22,465.25	2,869.63	0.00	871.75
OMNICELL INC	68213N109	0.00	33.12	0.00	0.00	0.00	0.00	0.00	0.00
OMNIVISION TECHNOLOGIES INC	682128103	770.00	26	0.00	15,036.69	20,020.00	4,983.31	0.00	0.00
ORBOTECH LTD	M75253100	0.00	14.81	0.00	0.00	0.00	0.00	0.00	0.00
ORCHIDS PAPER PRODS CO DEL	68572N104	0.00	24.56	0.00	0.00	0.00	0.00	0.00	229.25
ORTHOFIX INTL N V	N6748L102	0.00	29.35	0.00	0.00	0.00	0.00	0.00	0.00
OTTER TAIL CORPORATION	689648103	0.00	30.29	0.00	0.00	0.00	0.00	0.00	198.14
OUTERWALL INC	690070107	275.00	75.22	0.00	18,909.77	20,685.50	1,775.73	0.00	0.00
OWENS & MINOR INC	690732102	0.00	32.74	0.00	0.00	0.00	0.00	0.00	143.75
PACIFIC ETHANOL INC	69423U305	2,180.00	10.33	0.00	24,090.28	22,519.40	0.00	-1,570.88	0.00
PANTRY INC	698657103	0.00	37.06	0.00	0.00	0.00	0.00	0.00	0.00
PAREXEL INTERNATIONAL CORP	699462107	390.00	55.56	0.00	20,757.36	21,668.40	911.04	0.00	0.00
PARKER DRILLING CO	701081101	7,840.00	3.07	0.00	37,830.46	24,068.80	0.00	-13,761.66	0.00
PATTERSON UTI ENERGY INC	703481101	1,435.00	16.59	0.00	35,047.17	23,806.65	0.00	-11,240.52	226.50
PBF ENERGY INC	69318G106	0.00	31.91	0.00	0.00	0.00	0.00	0.00	198.00
PDL BIOPHARMA INC	69329Y104	0.00	7.47	0.00	0.00	0.00	0.00	0.00	312.00
PEABODY ENERGY CORP	704549104	2,785.00	7.74	0.00	21,940.79	21,555.90	0.00	-384.89	0.00
PEGASYSTEMS INC	705573103	0.00	19.11	0.00	0.00	0.00	0.00	0.00	28.50
PENGROWTH ENERGY CORP	70706P104	0.00	5.2	0.00	0.00	0.00	0.00	0.00	481.95
PENN VA CORP	707882106	0.00	8.57	0.00	0.00	0.00	0.00	0.00	0.00

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PERICOM SEMICONDUCTOR CORP	713831105	1,520.00	13.54	0.00	20,791.64	20,580.80	0.00	-210.84	0.00
PETMED EXPRESS INC	716382106	1,530.00	14.37	0.00	22,001.87	21,986.10	0.00	-15.77	260.10
PETROQUEST ENERGY INC	716748108	0.00	3.74	0.00	0.00	0.00	0.00	0.00	0.00
PHARMERICA CORP	71714F104	0.00	20.71	0.00	0.00	0.00	0.00	0.00	0.00
PHOTOMEDEX INC	719358301	0.00	8.18	0.00	0.00	0.00	0.00	0.00	0.00
PIEDMONT OFFICE RLTY TR INC CL A	720190206	1,105.00	18.84	0.00	18,991.33	20,818.20	1,826.87	0.00	648.05
PIONEER ENERGY SVCS CORP	723664108	4,800.00	5.54	0.00	40,480.86	26,592.00	0.00	-13,888.86	0.00
PIPER JAFFRAY COS	724078100	375.00	58.09	0.00	18,864.73	21,783.75	2,919.02	0.00	0.00
PMC-SIERRA INC	69344F106	2,350.00	9.16	0.00	18,052.08	21,526.00	3,473.92	0.00	0.00
POLYCOM INC	73172K104	1,615.00	13.5	0.00	21,940.78	21,802.50	0.00	-138.28	0.00
POLYONE CORPORATION	73179P106	550.00	37.91	0.00	21,666.74	20,850.50	0.00	-816.24	44.00
POPULAR INC	733174700	0.00	30.96	0.00	0.00	0.00	0.00	0.00	0.00
PRECISION DRILLING CORP	74022D308	3,840.00	6.06	0.00	31,163.09	23,270.40	0.00	-7,892.69	130.29
PREMIERE GLOBAL SERVICES INC	740585104	2,030.00	10.62	0.00	21,826.46	21,558.60	0.00	-267.86	0.00
PRIVATEBANCORP INC	742962103	700.00	33.4	0.00	19,261.37	23,380.00	4,118.63	0.00	21.00
PROGRESS SOFTWARE CORP	743312100	815.00	27.02	0.00	21,946.69	22,021.30	74.61	0.00	0.00
PROSPECT CAP CORP	74348T102	0.00	9.9	0.00	0.00	0.00	0.00	0.00	1,040.99
PROSPERITY BANCSHARES INC	743606105	355.00	55.36	0.00	20,820.60	19,652.80	0.00	-1,167.80	85.20
PROVIDENCE SVC CORP	743815102	490.00	36.44	0.00	18,575.68	17,855.60	0.00	-720.08	0.00
QLOGIC CORP	747277101	0.00	9.16	0.00	0.00	0.00	0.00	0.00	0.00
QUAKER CHEMICAL CORP	747316107	0.00	74.03	0.00	0.00	0.00	0.00	0.00	63.75
QUALITY SYS INC	747582104	1,375.00	15.59	0.00	23,416.08	21,436.25	0.00	-1,979.83	447.99
QUANEX BUILDING PRODUCTS	747619104	0.00	19.78	0.00	0.00	0.00	0.00	0.00	47.60
QUESTCOR PHARMACEUTICALS INC	74835Y101	0.00	93.6	0.00	0.00	0.00	0.00	0.00	151.50
QUICKSILVER RESOURCES INC	74837R104	0.00	0.6028	0.00	0.00	0.00	0.00	0.00	0.00
RADIAN GROUP INC	750236101	1,295.00	16.72	0.00	18,625.72	21,652.40	3,026.68	0.00	6.63
RAMBUS INC	750917106	1,925.00	11.09	0.00	21,958.52	21,348.25	0.00	-610.27	0.00
REGAL БЕЛОIT CORP WISCONSIN	758750103	300.00	75.2	0.00	21,464.04	22,560.00	1,095.96	0.00	66.00
REGIS CORP MINN	758932107	1,200.00	16.76	0.00	19,681.94	20,112.00	430.06	0.00	0.00
RENEWABLE ENERGY GROUP INC	75972A301	0.00	10.15	0.00	0.00	0.00	0.00	0.00	0.00
RESOURCES CONNECTION INC	76122Q105	0.00	16.45	0.00	0.00	0.00	0.00	0.00	326.15
REX STORES CORP	761624105	360.00	61.97	0.00	21,407.21	22,309.20	901.99	0.00	0.00

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ROGERS CORP	775133101	300.00	81.44	0.00	21,602.81	24,432.00	2,829.19	0.00	0.00
ROVI CORP	779376102	0.00	22.59	0.00	0.00	0.00	0.00	0.00	0.00
RR DONNELLEY & SONS CO	257867101	1,240.00	16.805	0.00	19,979.87	20,838.20	858.33	0.00	612.30
RUBY TUESDAY INC	781182100	0.00	8.34	0.00	0.00	0.00	0.00	0.00	0.00
RUTHS CHRIS STEAK HSE INC	783332109	0.00	12.17	0.00	0.00	0.00	0.00	0.00	163.50
SAFETY INS GROUP INC	78648T100	0.00	51.38	0.00	0.00	0.00	0.00	0.00	222.00
SANDERSON FARMS INC	800013104	230.00	84.025	0.00	19,075.63	19,325.75	250.12	0.00	253.60
SANMINA CORP	801056102	840.00	23.53	0.00	19,505.20	19,765.20	260.00	0.00	0.00
SCANSOURCE INC	806037107	0.00	40.16	0.00	0.00	0.00	0.00	0.00	0.00
SCHNITZER STEEL INDS INC CL A	806882106	900.00	22.56	0.00	24,337.18	20,304.00	0.00	-4,033.18	444.37
SCHULMAN A INC	808194104	565.00	40.53	0.00	20,581.15	22,899.45	2,318.30	0.00	352.12
SCICLONE PHARMACEUTICALS INC	80862K104	2,495.00	8.76	0.00	21,752.43	21,856.20	103.77	0.00	0.00
SEACOR HOLDINGS INC	811904101	0.00	73.81	0.00	0.00	0.00	0.00	0.00	0.00
SELECT COMFORT CORP OC-CAP STK	81616X103	790.00	27.03	0.00	21,205.59	21,353.70	148.11	0.00	0.00
SELECT INCOME REIT	81618T100	815.00	24.41	0.00	22,492.74	19,894.15	0.00	-2,598.59	391.20
SELECT MED HLDGS CORP	81619Q105	1,430.00	14.4	0.00	17,242.35	20,592.00	3,349.65	0.00	170.50
SHORETEL INC	825211105	0.00	6.7	0.00	0.00	0.00	0.00	0.00	0.00
SILGAN HOLDINGS INC	827048109	0.00	50.35	0.00	0.00	0.00	0.00	0.00	61.50
SILICON IMAGE INC	82705T102	0.00	5.36	0.00	0.00	0.00	0.00	0.00	0.00
SILICON LABORATORIES INC	826919102	470.00	47.62	0.00	21,409.75	22,381.40	971.65	0.00	0.00
SKECHERS USA INC CL A	830566105	365.00	55.25	0.00	13,296.22	20,166.25	6,870.03	0.00	0.00
SMITH & WESSON HLDG CORP	831756101	0.00	11.07	0.00	0.00	0.00	0.00	0.00	0.00
SNYDERS-LANCE INC	833551104	0.00	26.46	0.00	0.00	0.00	0.00	0.00	115.20
SOLAR CAP LTD	83413U100	1,085.00	18.01	0.00	23,423.27	19,540.85	0.00	-3,882.42	786.00
SONOCO PRODS CO	835495102	520.00	43.7	0.00	21,701.85	22,724.00	1,022.15	0.00	480.00
SPARTANNASH CO	847215100	0.00	26.14	0.00	0.00	0.00	0.00	0.00	240.00
SPOK HLDGS INC	84863T106	1,270.00	17.36	0.00	22,555.97	22,047.20	0.00	-508.77	462.50
SPX CORP	784635104	255.00	85.92	0.00	20,101.88	21,909.60	1,807.72	0.00	0.00
STATE BK FINL CORP	856190103	1,130.00	19.98	0.00	21,614.42	22,577.40	962.98	0.00	45.20
STEEL DYNAMICS INC	858119100	920.00	19.74	0.00	16,415.56	18,160.80	1,745.24	0.00	238.05
STEELCASE INC	858155203	0.00	16.19	0.00	0.00	0.00	0.00	0.00	257.26
STEINER LEISURE LTD	P8744Y102	485.00	46.21	0.00	21,473.58	22,411.85	938.27	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	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
STEPAN CO	858586100	550.00	40.08	0.00	28,858.86	22,044.00	0.00	-6,814.86	206.80
STERIS CORP	859152100	315.00	64.85	0.00	20,303.87	20,427.75	123.88	0.00	0.00
STRAYER EDUCATION INC	863236105	270.00	74.28	0.00	13,111.22	20,055.60	6,944.38	0.00	0.00
SUPERIOR ENERGY SVCS INC	868157108	1,195.00	20.15	0.00	22,499.07	24,079.25	1,580.18	0.00	0.00
SUPERVALU INC	868536103	2,255.00	9.7	0.00	19,736.56	21,873.50	2,136.94	0.00	0.00
SYKES ENTERPRISES INC	871237103	865.00	23.47	0.00	17,488.57	20,301.55	2,812.98	0.00	0.00
SYMETRA FINL CORP	87151Q106	0.00	23.33	0.00	0.00	0.00	0.00	0.00	88.00
SYMMETRY MEDICAL INC	871546206	0.00	9.27	0.00	0.00	0.00	0.00	0.00	0.00
SYMMETRY SURGICAL INC	87159G100	1.00	7.79	0.00	7.09	7.79	0.70	0.00	0.00
SYNAPTICS INC	87157D109	0.00	73.2	0.00	0.00	0.00	0.00	0.00	0.00
TAKE-TWO INTERACTIVE SOFTWARE	874054109	730.00	28.03	0.00	14,808.08	20,461.90	5,653.82	0.00	0.00
TECH DATA CORP	878237106	355.00	63.23	0.00	24,240.26	22,446.65	0.00	-1,793.61	0.00
TEEKAY TANKERS LTD CLASS A	Y8565N102	3,655.00	5.06	0.00	15,985.76	18,494.30	2,508.54	0.00	313.80
TEREX CORP NEW	880779103	740.00	27.88	0.00	21,806.24	20,631.20	0.00	-1,175.04	0.00
TESCO CORP ADR	88157K101	0.00	21.34	0.00	0.00	0.00	0.00	0.00	41.22
TETRA TECH INC NEW	88162G103	810.00	26.7	0.00	20,376.92	21,627.00	1,250.08	0.00	56.70
THOMPSON CREEK METALS CO INC	884768102	12,825.00	1.67	0.00	20,830.40	21,417.75	587.35	0.00	0.00
THORATEC CORPORATION	885175307	665.00	32.46	0.00	20,608.05	21,585.90	977.85	0.00	0.00
TICC CAPITAL CORP	87244T109	0.00	8.83	0.00	0.00	0.00	0.00	0.00	0.00
TIDEWATER INC	886423102	0.00	56.15	0.00	0.00	0.00	0.00	0.00	103.75
TRIANGLE CAP CORP	895848109	0.00	28.37	0.00	0.00	0.00	0.00	0.00	541.65
TRICO BANCSHARES	896095106	825.00	24.7	0.00	21,610.12	20,377.50	0.00	-1,232.62	90.75
TRIPLE-S MGMT CORP	896749108	845.00	23.91	0.00	14,067.56	20,203.95	6,136.39	0.00	0.00
TRIUMPH GROUP INC NEW	896818101	320.00	67.22	0.00	20,656.67	21,510.40	853.73	0.00	0.00
TRUEBLUE INC	89785X101	0.00	22.95	0.00	0.00	0.00	0.00	0.00	0.00
TRUSTMARK CORP	898402102	900.00	24.54	0.00	20,867.63	22,086.00	1,218.37	0.00	402.50
TSAKOS ENERGY NAVIGATION LTD	G9108L108	0.00	6.77	0.00	0.00	0.00	0.00	0.00	258.00
TUPPERWARE CORP	899896104	325.00	63	0.00	19,861.08	20,475.00	613.92	0.00	0.00
TUTOR PERINI CORP	901109108	1,010.00	24.07	0.00	28,129.12	24,310.70	0.00	-3,818.42	0.00
UIL HLDGS CORP	902748102	0.00	43.54	0.00	0.00	0.00	0.00	0.00	248.40
ULTRA CLEAN HLDGS INC COM	90385V107	0.00	8.95	0.00	0.00	0.00	0.00	0.00	0.00
UMPQUA HLDGS CORP	904214103	0.00	16.99	0.00	0.00	0.00	0.00	0.00	172.50

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
UNIFIRST CORP MASS	904708104	0.00	96.95	0.00	0.00	0.00	0.00	0.00	7.50
UNIT CORP	909218109	685.00	34.1	0.00	34,952.79	23,358.50	0.00	-11,594.29	0.00
UNITED FINANCIAL BANCORP INC	910304104	0.00	14.03	0.00	0.00	0.00	0.00	0.00	0.00
UNITED FIRE GROUP INC	910340108	0.00	27.87	0.00	0.00	0.00	0.00	0.00	262.00
UNITED ONLINE INC	911268209	0.00	10.95	0.00	0.00	0.00	0.00	0.00	0.00
UNITED STATIONERS INC	913004107	520.00	42.16	0.00	21,852.23	21,923.20	70.97	0.00	140.70
UNITIL CORP	913259107	600.00	36.67	0.00	21,262.39	22,002.00	739.61	0.00	15.53
UNIVERSAL ELECTRONICS INC	913483103	335.00	65.03	0.00	12,266.15	21,785.05	9,518.90	0.00	0.00
UNIVERSAL FOREST PRODUCTS INC	913543104	405.00	53.2	0.00	21,943.93	21,546.00	0.00	-397.93	258.65
US STEEL CORP	912909108	740.00	26.74	0.00	20,612.88	19,787.60	0.00	-825.28	96.50
USA MOBILITY INC	90341G103	0.00	15.74	0.00	0.00	0.00	0.00	0.00	0.00
USA TRUCK INC	902925106	0.00	16.99	0.00	0.00	0.00	0.00	0.00	0.00
USANA INC CDT-SHS	90328M107	190.00	102.59	0.00	13,899.32	19,492.10	5,592.78	0.00	0.00
VAALCO ENERGY INC	91851C201	4,960.00	4.56	0.00	31,313.42	22,617.60	0.00	-8,695.82	0.00
VANTAGE DRILLING CO	G93205113	0.00	0.4888	0.00	0.00	0.00	0.00	0.00	0.00
VCA ANTECH INC	918194101	460.00	48.77	0.00	15,317.08	22,434.20	7,117.12	0.00	0.00
VECTREN CORP	92240G101	0.00	44.21	0.00	0.00	0.00	0.00	0.00	374.40
VIAD CORP	92552R406	865.00	26.66	0.00	18,432.61	23,060.90	4,628.29	0.00	96.50
VONAGE HLDGS CORP	92886T201	6,065.00	3.81	0.00	25,443.26	23,107.65	0.00	-2,335.61	0.00
WABASH NATL CORP	929566107	1,985.00	12.36	0.00	26,946.03	24,534.60	0.00	-2,411.43	0.00
WALKER & DUNLOP INC	93148P102	1,250.00	17.54	0.00	21,164.32	21,925.00	760.68	0.00	0.00
WARREN RESOURCES INC	93564A100	0.00	1.61	0.00	0.00	0.00	0.00	0.00	0.00
WATSCO INC	942622200	0.00	100.63	0.00	0.00	0.00	0.00	0.00	82.00
WEIGHT WATCHERS INTL INC	948626106	0.00	27.44	0.00	0.00	0.00	0.00	0.00	0.00
WELLCARE HEALTH PLANS INC	94946T106	0.00	60.34	0.00	0.00	0.00	0.00	0.00	0.00
WENDYS CO	95058W100	0.00	8.26	0.00	0.00	0.00	0.00	0.00	223.00
WERNER ENTERPRISE INC	950755108	0.00	31.02	0.00	0.00	0.00	0.00	0.00	79.50
WESTERN ALLIANCE COMMON STOCK	957638109	805.00	27.8	0.00	21,613.76	22,379.00	765.24	0.00	0.00
WGL HOLDINGS INC	92924F106	0.00	54.62	0.00	0.00	0.00	0.00	0.00	422.40
WILEY JOHN & SONS INC CL A	968223206	0.00	58.39	0.00	0.00	0.00	0.00	0.00	203.00
WILLIAMS CLAYTON ENERGY INC	969490101	0.00	63.8	0.00	0.00	0.00	0.00	0.00	0.00
WILSHIRE BANCORP INC	97186T108	0.00	9.23	0.00	0.00	0.00	0.00	0.00	90.25

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
WSFS FINANCIAL CORP	929328102	0.00	75.1	0.00	0.00	0.00	0.00	0.00	75.90
ZAGG INC	98884U108	3,495.00	6.79	0.00	20,750.07	23,731.05	2,980.98	0.00	0.00
ZEBRA TECHNOLOGIES CORP CL A	989207105	0.00	77.41	0.00	0.00	0.00	0.00	0.00	0.00
ZUMIEZ INC	989817101	560.00	38.63	0.00	17,471.44	21,632.80	4,161.36	0.00	0.00
<b>TOTAL FOR: SYSTEMATIC</b>				<b>0.00</b>	<b>5,723,924.50</b>	<b>5,877,465.68</b>	<b>414,454.98</b>	<b>-260,913.80</b>	<b>68,909.74</b>
<b>Grand Total:</b>				<b>32,327,580.58</b>	<b>-7,218,227.95</b>	<b>26,876,340.29</b>	<b>3,331,111.20</b>	<b>-1,564,123.54</b>	<b>445,695.82</b>

# Schedule 4B

Annual Statement of the Franklin Regional Retirement System through the Month Ending December 2014  
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
ACXIOM CORP	005125109	170.00	05/20/2014	DARUMA	3.40	3,855.43
ACXIOM CORP	005125109	938.00	05/20/2014	DARUMA	37.52	20,476.35
ACXIOM CORP	005125109	182.00	01/06/2014	DARUMA	7.28	6,731.43
ARMSTRONG WORLD INDS INC NEW	04247X102	119.00	02/11/2014	DARUMA	4.76	6,783.31
ARMSTRONG WORLD INDS INC NEW	04247X102	662.00	02/28/2014	DARUMA	26.48	35,634.33
ARMSTRONG WORLD INDS INC NEW	04247X102	203.00	02/11/2014	DARUMA	8.12	11,630.01
ARMSTRONG WORLD INDS INC NEW	04247X102	82.00	01/06/2014	DARUMA	3.28	4,724.23
BANKRATE INC DEL	06647F102	1,089.00	02/20/2014	DARUMA	32.67	21,468.65
BANKRATE INC DEL	06647F102	539.00	02/27/2014	DARUMA	21.56	10,540.95
BANKRATE INC DEL	06647F102	1,222.00	02/21/2014	DARUMA	48.88	25,760.86
BANKRATE INC DEL	06647F102	364.00	02/25/2014	DARUMA	14.56	7,285.61
BANKRATE INC DEL	06647F102	1,821.00	02/25/2014	DARUMA	72.84	36,492.84
BANKRATE INC DEL	06647F102	900.00	02/24/2014	DARUMA	36.00	18,423.09
BANKRATE INC DEL	06647F102	260.00	02/18/2014	DARUMA	10.40	4,538.12
BANKRATE INC DEL	06647F102	693.00	02/24/2014	DARUMA	27.72	13,809.27
BANKRATE INC DEL	06647F102	998.00	02/20/2014	DARUMA	39.92	19,705.21
BANKRATE INC DEL	06647F102	849.00	02/20/2014	DARUMA	25.47	16,452.86
BANKRATE INC DEL	06647F102	158.00	02/28/2014	DARUMA	6.32	3,079.78
BANKRATE INC DEL	06647F102	4,117.00	03/10/2014	DARUMA	0.00	75,135.25
BANKRATE INC DEL	06647F102	484.00	03/14/2014	DARUMA	19.36	8,462.64
BANKRATE INC DEL	06647F102	1,969.00	02/19/2014	DARUMA	78.76	34,211.57
BANKRATE INC DEL	06647F102	319.00	02/18/2014	DARUMA	12.76	5,605.31
BANKRATE INC DEL	06647F102	1,882.00	03/14/2014	DARUMA	75.28	34,029.19
BEACON ROOFING SUPPLY INC	073685109	311.00	03/10/2014	DARUMA	12.44	12,178.92
BEACON ROOFING SUPPLY INC	073685109	85.00	03/11/2014	DARUMA	3.40	3,316.60
BEACON ROOFING SUPPLY INC	073685109	317.00	05/09/2014	DARUMA	12.68	10,975.43
BEACON ROOFING SUPPLY INC	073685109	228.00	03/14/2014	DARUMA	9.12	9,099.69

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
BEACON ROOFING SUPPLY INC	073685109	120.00	01/06/2014	DARUMA	4.80	4,855.91
BEACON ROOFING SUPPLY INC	073685109	193.00	03/13/2014	DARUMA	7.72	7,730.52
BRUNSWICK CORP	117043109	838.00	02/06/2014	DARUMA	33.52	33,963.47
BRUNSWICK CORP	117043109	120.00	01/06/2014	DARUMA	4.80	5,518.70
CADENCE DESIGN SYS	127387108	297.00	01/06/2014	DARUMA	11.88	4,192.30
CARRIZO OIL & GAS INC	144577103	121.00	01/06/2014	DARUMA	4.84	5,401.61
CENTENE CORP	15135B101	112.00	04/24/2014	DARUMA	3.36	6,300.56
CENTENE CORP	15135B101	70.00	01/06/2014	DARUMA	2.80	4,124.03
CENTENE CORP	15135B101	223.00	04/24/2014	DARUMA	8.92	12,667.02
COSTAR GROUP INC	22160N109	29.00	01/06/2014	DARUMA	1.16	5,350.80
DEALERTRACK HLDGS INC	242309102	181.00	05/16/2014	DARUMA	7.24	7,252.20
DEALERTRACK HLDGS INC	242309102	117.00	05/19/2014	DARUMA	2.34	4,522.05
DEALERTRACK HLDGS INC	242309102	133.00	01/06/2014	DARUMA	5.32	6,381.27
DIEBOLD INC	253651103	238.00	02/19/2014	DARUMA	7.14	7,943.25
DIEBOLD INC	253651103	123.00	01/06/2014	DARUMA	4.92	4,062.58
DIEBOLD INC	253651103	1,167.00	02/19/2014	DARUMA	23.34	38,896.11
DIGITALGLOBE INC	25389M877	339.00	03/05/2014	DARUMA	13.56	10,556.26
DIGITALGLOBE INC	25389M877	113.00	01/06/2014	DARUMA	4.52	4,681.61
DIGITALGLOBE INC	25389M877	713.00	03/04/2014	DARUMA	28.52	22,483.10
DIGITALGLOBE INC	25389M877	746.00	01/29/2014	DARUMA	14.92	29,154.43
DIGITALGLOBE INC	25389M877	2,573.00	03/03/2014	DARUMA	102.92	81,395.05
ELECTRONICS FOR IMAGING INC	286082102	277.00	05/09/2014	DARUMA	11.08	10,672.48
ELECTRONICS FOR IMAGING INC	286082102	79.00	05/07/2014	DARUMA	3.16	3,013.53
ELECTRONICS FOR IMAGING INC	286082102	113.00	05/06/2014	DARUMA	4.52	4,294.90
ELECTRONICS FOR IMAGING INC	286082102	71.00	04/24/2014	DARUMA	2.84	2,768.54
ELECTRONICS FOR IMAGING INC	286082102	156.00	04/23/2014	DARUMA	6.24	6,196.43
ELECTRONICS FOR IMAGING INC	286082102	84.00	01/31/2014	DARUMA	2.52	3,421.32
ELECTRONICS FOR IMAGING INC	286082102	230.00	01/31/2014	DARUMA	9.20	9,357.67
ELECTRONICS FOR IMAGING INC	286082102	613.00	01/30/2014	DARUMA	24.52	24,597.18
ELECTRONICS FOR IMAGING INC	286082102	93.00	01/06/2014	DARUMA	3.72	3,605.97



<b>SECURITY NAME</b>	<b>A</b> <b>CUSIP</b>	<b>B</b> <b>SHARES</b>	<b>C</b> <b>Date</b> <b>Acquired</b>	<b>D</b> <b>Manager</b>	<b>E</b> <b>COMMISSION</b>	<b>F</b> <b>Cost Basis</b>
ELECTRONICS FOR IMAGING INC	286082102	116.00	05/12/2014	DARUMA	4.64	4,457.94
ELECTRONICS FOR IMAGING INC	286082102	720.00	01/29/2014	DARUMA	28.80	29,392.99
ELECTRONICS FOR IMAGING INC	286082102	213.00	05/08/2014	DARUMA	8.52	8,201.91
FRANCESSCAS HLDGS CORP	351793104	251.00	01/06/2014	DARUMA	10.04	4,679.92
FRANCESSCAS HLDGS CORP	351793104	309.00	03/31/2014	DARUMA	12.36	5,497.02
HEALTHSOUTH CORP	421924309	150.00	01/06/2014	DARUMA	6.00	5,009.40
INSULET CORP	45784P101	318.00	05/13/2014	DARUMA	12.72	10,430.27
INSULET CORP	45784P101	114.00	01/06/2014	DARUMA	4.56	4,263.87
INTERFACE INC CL A	458665304	237.00	01/06/2014	DARUMA	9.48	5,257.89
K12 INC	48273U102	191.00	04/10/2014	DARUMA	7.64	4,202.50
K12 INC	48273U102	195.00	03/31/2014	DARUMA	7.80	4,142.42
K12 INC	48273U102	127.00	04/11/2014	DARUMA	5.08	2,846.15
K12 INC	48273U102	400.00	03/25/2014	DARUMA	16.00	8,495.68
K12 INC	48273U102	103.00	04/02/2014	DARUMA	4.12	2,270.22
K12 INC	48273U102	5.00	03/26/2014	DARUMA	0.20	108.20
K12 INC	48273U102	200.00	04/09/2014	DARUMA	8.00	4,520.06
K12 INC	48273U102	208.00	03/27/2014	DARUMA	8.32	4,455.44
K12 INC	48273U102	624.00	03/27/2014	DARUMA	24.96	13,366.33
K12 INC	48273U102	35.00	03/26/2014	DARUMA	1.40	753.46
K12 INC	48273U102	2.00	03/26/2014	DARUMA	0.08	43.28
K12 INC	48273U102	140.00	04/15/2014	DARUMA	5.60	3,099.60
K12 INC	48273U102	150.00	04/14/2014	DARUMA	6.00	3,393.98
K12 INC	48273U102	218.00	04/29/2014	DARUMA	8.72	4,812.55
K12 INC	48273U102	99.00	05/29/2014	DARUMA	3.96	2,271.71
K12 INC	48273U102	125.00	05/21/2014	DARUMA	5.00	2,870.65
K12 INC	48273U102	149.00	03/19/2014	DARUMA	5.96	2,982.89
K12 INC	48273U102	111.00	06/03/2014	DARUMA	4.44	2,507.66
K12 INC	48273U102	194.00	05/20/2014	DARUMA	7.76	4,427.89
K12 INC	48273U102	94.00	04/30/2014	DARUMA	3.76	2,075.43
K12 INC	48273U102	346.00	03/19/2014	DARUMA	13.84	6,903.46

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
K12 INC	48273U102	345.00	03/21/2014	DARUMA	13.80	7,195.67
K12 INC	48273U102	104.00	03/26/2014	DARUMA	4.16	2,238.85
K12 INC	48273U102	275.00	03/24/2014	DARUMA	5.50	5,780.50
K12 INC	48273U102	258.00	04/25/2014	DARUMA	10.32	5,766.27
K12 INC	48273U102	155.00	04/24/2014	DARUMA	3.10	3,465.41
K12 INC	48273U102	310.00	04/24/2014	DARUMA	12.40	6,937.18
K12 INC	48273U102	305.00	04/23/2014	DARUMA	6.10	6,814.01
K12 INC	48273U102	206.00	04/17/2014	DARUMA	8.24	4,504.87
K12 INC	48273U102	200.00	04/16/2014	DARUMA	8.00	4,399.60
K12 INC	48273U102	243.00	03/21/2014	DARUMA	4.86	5,053.19
LUMBER LIQUIDATORS HLDGS INC	55003T107	40.00	01/06/2014	DARUMA	1.60	4,098.78
MAXIMUS INC	577933104	115.00	01/06/2014	DARUMA	4.60	5,070.58
MICROSEMI CORP	595137100	369.00	02/07/2014	DARUMA	14.76	8,318.81
MICROSEMI CORP	595137100	484.00	02/06/2014	DARUMA	19.36	10,886.37
MICROSEMI CORP	595137100	298.00	01/29/2014	DARUMA	8.94	7,134.12
MICROSEMI CORP	595137100	206.00	01/06/2014	DARUMA	8.24	5,151.07
MICROSEMI CORP	595137100	300.00	02/13/2014	DARUMA	12.00	6,861.48
MICROSEMI CORP	595137100	376.00	02/10/2014	DARUMA	15.04	8,450.94
MONRO MUFFLER BRAKE INC	610236101	102.00	01/06/2014	DARUMA	4.08	5,774.62
OXFORD INDS INC	691497309	50.00	05/20/2014	DARUMA	1.50	3,064.34
OXFORD INDS INC	691497309	47.00	01/06/2014	DARUMA	1.88	3,794.08
OXFORD INDS INC	691497309	36.00	05/05/2014	DARUMA	1.08	2,365.86
OXFORD INDS INC	691497309	28.00	05/06/2014	DARUMA	0.84	1,845.42
OXFORD INDS INC	691497309	60.00	05/14/2014	DARUMA	1.80	3,733.97
OXFORD INDS INC	691497309	55.00	05/19/2014	DARUMA	1.65	3,434.37
PACIRA PHARMACEUTICALS INC	695127100	161.00	03/24/2014	DARUMA	6.44	12,028.49
PACIRA PHARMACEUTICALS INC	695127100	256.00	03/25/2014	DARUMA	10.24	18,952.70
PACIRA PHARMACEUTICALS INC	695127100	167.00	04/14/2014	DARUMA	0.00	10,688.00
PACIRA PHARMACEUTICALS INC	695127100	83.00	01/06/2014	DARUMA	3.32	4,764.47
ROGERS CORP	775133101	84.00	02/10/2014	DARUMA	3.36	4,854.79

<b>SECURITY NAME</b>	<b>A</b> <b>CUSIP</b>	<b>B</b> <b>SHARES</b>	<b>C</b> <b>Date</b> <b>Acquired</b>	<b>D</b> <b>Manager</b>	<b>E</b> <b>COMMISSION</b>	<b>F</b> <b>Cost Basis</b>
ROGERS CORP	775133101	75.00	01/06/2014	DARUMA	3.00	4,614.29
ROGERS CORP	775133101	101.00	01/31/2014	DARUMA	4.04	5,898.70
ROGERS CORP	775133101	134.00	02/03/2014	DARUMA	5.36	7,822.81
ROGERS CORP	775133101	34.00	05/08/2014	DARUMA	1.02	2,039.52
ROGERS CORP	775133101	167.00	05/09/2014	DARUMA	5.01	10,024.34
ROGERS CORP	775133101	177.00	02/12/2014	DARUMA	7.08	10,229.43
ROGERS CORP	775133101	34.00	05/05/2014	DARUMA	1.36	2,040.65
ROGERS CORP	775133101	167.00	05/06/2014	DARUMA	5.01	10,025.01
SCHULMAN A INC	808194104	610.00	02/10/2014	DARUMA	18.30	19,538.30
SCHULMAN A INC	808194104	112.00	01/06/2014	DARUMA	4.48	3,967.34
SCORPIO TANKERS INC	Y7542C106	184.00	01/23/2014	DARUMA	7.36	2,067.06
SCORPIO TANKERS INC	Y7542C106	553.00	01/23/2014	DARUMA	22.12	6,212.40
SCORPIO TANKERS INC	Y7542C106	1,383.00	01/30/2014	DARUMA	55.32	14,837.10
SCORPIO TANKERS INC	Y7542C106	482.00	01/31/2014	DARUMA	19.28	5,087.90
SCORPIO TANKERS INC	Y7542C106	355.00	01/31/2014	DARUMA	14.20	3,721.00
SCORPIO TANKERS INC	Y7542C106	504.00	02/10/2014	DARUMA	20.16	4,746.72
SCORPIO TANKERS INC	Y7542C106	1,003.00	01/29/2014	DARUMA	40.12	10,897.60
SCORPIO TANKERS INC	Y7542C106	1,522.00	02/26/2014	DARUMA	45.66	14,299.19
SCORPIO TANKERS INC	Y7542C106	1,081.00	01/28/2014	DARUMA	43.24	12,113.58
SCORPIO TANKERS INC	Y7542C106	559.00	01/30/2014	DARUMA	16.77	5,918.02
SCORPIO TANKERS INC	Y7542C106	886.00	01/24/2014	DARUMA	35.44	9,989.30
SCORPIO TANKERS INC	Y7542C106	628.00	02/12/2014	DARUMA	25.12	6,016.55
SCORPIO TANKERS INC	Y7542C106	392.00	01/06/2014	DARUMA	15.68	4,660.06
SCORPIO TANKERS INC	Y7542C106	827.00	02/13/2014	DARUMA	33.08	7,749.82
SCORPIO TANKERS INC	Y7542C106	943.00	01/27/2014	DARUMA	37.72	10,708.33
SHUTTERFLY INC	82568P304	106.00	01/06/2014	DARUMA	4.24	5,429.71
SHUTTERFLY INC	82568P304	177.00	01/16/2014	DARUMA	7.08	7,731.71
SHUTTERFLY INC	82568P304	532.00	01/16/2014	DARUMA	21.28	23,238.82
SHUTTERFLY INC	82568P304	164.00	01/17/2014	DARUMA	6.56	7,219.87
SHUTTERFLY INC	82568P304	490.00	01/17/2014	DARUMA	19.60	21,571.56

<b>SECURITY NAME</b>	<b>A</b> <b>CUSIP</b>	<b>B</b> <b>SHARES</b>	<b>C</b> <b>Date</b> <b>Acquired</b>	<b>D</b> <b>Manager</b>	<b>E</b> <b>COMMISSION</b>	<b>F</b> <b>Cost Basis</b>
SHUTTERFLY INC	82568P304	42.00	01/21/2014	DARUMA	1.68	1,827.01
STANDARD PAC CORP	85375C101	438.00	01/06/2014	DARUMA	17.52	3,991.01
SUNOPTA INC	8676EP108	241.00	05/14/2014	DARUMA	9.64	2,636.54
SUNOPTA INC	8676EP108	300.00	05/09/2014	DARUMA	12.00	3,497.91
SUNOPTA INC	8676EP108	241.00	05/13/2014	DARUMA	9.64	2,659.65
SUNOPTA INC	8676EP108	163.00	05/16/2014	DARUMA	6.52	1,829.15
SUNOPTA INC	8676EP108	338.00	05/19/2014	DARUMA	13.52	4,250.92
SUNOPTA INC	8676EP108	353.00	05/19/2014	DARUMA	14.12	4,497.18
SUNOPTA INC	8676EP108	848.00	05/19/2014	DARUMA	33.92	10,689.89
SUNOPTA INC	8676EP108	239.00	05/12/2014	DARUMA	9.56	2,698.31
SUNOPTA INC	8676EP108	190.00	03/27/2014	DARUMA	7.60	2,053.69
SUNOPTA INC	8676EP108	1,558.00	03/24/2014	DARUMA	62.32	16,497.35
SUNOPTA INC	8676EP108	334.00	03/26/2014	DARUMA	13.36	3,570.06
SUNOPTA INC	8676EP108	409.00	04/16/2014	DARUMA	16.36	4,760.76
SUNOPTA INC	8676EP108	377.00	04/23/2014	DARUMA	15.08	4,364.68
SUNOPTA INC	8676EP108	511.00	04/23/2014	DARUMA	20.44	5,964.90
SUNOPTA INC	8676EP108	566.00	04/24/2014	DARUMA	22.64	6,541.60
SUNOPTA INC	8676EP108	209.00	04/25/2014	DARUMA	8.36	2,434.58
SUNOPTA INC	8676EP108	239.00	04/28/2014	DARUMA	9.56	2,779.93
SUNOPTA INC	8676EP108	300.00	04/29/2014	DARUMA	12.00	3,509.79
SUNOPTA INC	8676EP108	571.00	03/27/2014	DARUMA	22.84	6,171.88
SUNOPTA INC	8676EP108	300.00	04/15/2014	DARUMA	12.00	3,453.39
SUNOPTA INC	8676EP108	105.00	03/28/2014	DARUMA	4.20	1,158.84
SUNOPTA INC	8676EP108	214.00	04/02/2014	DARUMA	8.56	2,515.08
SUNOPTA INC	8676EP108	250.00	04/10/2014	DARUMA	10.00	2,907.20
SUNOPTA INC	8676EP108	451.00	04/30/2014	DARUMA	18.04	5,224.79
SUNOPTA INC	8676EP108	250.00	05/01/2014	DARUMA	10.00	2,809.80
SUNOPTA INC	8676EP108	2,251.00	03/21/2014	DARUMA	90.04	24,297.52
SUNOPTA INC	8676EP108	158.00	05/05/2014	DARUMA	6.32	1,847.02
SUNOPTA INC	8676EP108	500.00	03/20/2014	DARUMA	20.00	5,558.50

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SUNOPTA INC	8676EP108	563.00	03/19/2014	DARUMA	22.52	6,147.45
SUNOPTA INC	8676EP108	111.00	03/26/2014	DARUMA	4.44	1,186.46
TETRA TECHNOLOGIES INC DEL	88162F105	337.00	01/06/2014	DARUMA	13.48	4,174.05
TETRA TECHNOLOGIES INC DEL	88162F105	1,540.00	01/30/2014	DARUMA	61.60	16,510.19
TETRA TECHNOLOGIES INC DEL	88162F105	459.00	02/10/2014	DARUMA	18.36	4,688.00
TETRA TECHNOLOGIES INC DEL	88162F105	425.00	02/12/2014	DARUMA	17.00	4,434.11
TETRA TECHNOLOGIES INC DEL	88162F105	800.00	02/13/2014	DARUMA	32.00	8,055.28
TETRA TECHNOLOGIES INC DEL	88162F105	1,349.00	01/29/2014	DARUMA	53.96	14,769.66
TEXAS CAPITAL BANCSHARES INC	88224Q107	153.00	04/30/2014	DARUMA	6.12	8,522.13
TEXAS CAPITAL BANCSHARES INC	88224Q107	83.00	01/06/2014	DARUMA	3.32	5,141.98
TEXAS CAPITAL BANCSHARES INC	88224Q107	129.00	04/29/2014	DARUMA	5.16	7,324.26
VERA BRADLEY INC	92335C106	470.00	02/13/2014	DARUMA	18.80	11,233.24
VERA BRADLEY INC	92335C106	489.00	02/18/2014	DARUMA	19.56	11,791.16
VERA BRADLEY INC	92335C106	433.00	02/19/2014	DARUMA	17.32	10,461.89
VERA BRADLEY INC	92335C106	351.00	03/11/2014	DARUMA	14.04	9,519.72
VERA BRADLEY INC	92335C106	176.00	03/13/2014	DARUMA	7.04	4,948.15
VERA BRADLEY INC	92335C106	300.00	03/17/2014	DARUMA	12.00	8,487.00
VERA BRADLEY INC	92335C106	591.00	03/19/2014	DARUMA	23.64	15,645.25
VERA BRADLEY INC	92335C106	181.00	06/11/2014	DARUMA	7.24	4,228.56
VERA BRADLEY INC	92335C106	469.00	02/12/2014	DARUMA	18.76	11,067.18
VERA BRADLEY INC	92335C106	750.00	03/14/2014	DARUMA	30.00	21,201.60
VERA BRADLEY INC	92335C106	401.00	06/10/2014	DARUMA	16.04	9,433.61
VERA BRADLEY INC	92335C106	566.00	01/24/2014	DARUMA	22.64	13,799.53
VERA BRADLEY INC	92335C106	128.00	01/22/2014	DARUMA	5.12	3,193.82
VERA BRADLEY INC	92335C106	383.00	01/22/2014	DARUMA	15.32	9,556.50
VERA BRADLEY INC	92335C106	774.00	03/18/2014	DARUMA	30.96	21,208.53
VERA BRADLEY INC	92335C106	115.00	01/23/2014	DARUMA	4.60	2,835.44
VERA BRADLEY INC	92335C106	486.00	02/11/2014	DARUMA	19.44	11,571.61
VERA BRADLEY INC	92335C106	700.00	01/27/2014	DARUMA	28.00	17,003.00
VERA BRADLEY INC	92335C106	341.00	01/28/2014	DARUMA	13.64	8,286.47

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
VERA BRADLEY INC	92335C106	693.00	01/29/2014	DARUMA	27.72	16,679.47
VERA BRADLEY INC	92335C106	487.00	01/30/2014	DARUMA	19.48	11,805.32
VERA BRADLEY INC	92335C106	521.00	01/31/2014	DARUMA	20.84	12,681.09
VERA BRADLEY INC	92335C106	573.00	01/31/2014	DARUMA	5.73	13,927.80
VERA BRADLEY INC	92335C106	300.00	02/10/2014	DARUMA	6.00	7,068.00
VERA BRADLEY INC	92335C106	544.00	02/03/2014	DARUMA	16.32	12,947.20
VERA BRADLEY INC	92335C106	460.00	02/05/2014	DARUMA	18.40	11,064.93
VERA BRADLEY INC	92335C106	434.00	02/06/2014	DARUMA	17.36	10,325.47
VERA BRADLEY INC	92335C106	345.00	01/23/2014	DARUMA	13.80	8,506.32
VERA BRADLEY INC	92335C106	553.00	02/10/2014	DARUMA	5.53	13,023.15
VERA BRADLEY INC	92335C106	1,100.00	02/07/2014	DARUMA	11.00	26,279.00
WABTEC CORP	929740108	74.00	01/06/2014	DARUMA	2.96	5,490.74
WELLCARE HEALTH PLANS INC	94946T106	235.00	02/20/2014	DARUMA	9.40	13,869.21
WELLCARE HEALTH PLANS INC	94946T106	913.00	02/18/2014	DARUMA	36.52	52,603.41
WELLCARE HEALTH PLANS INC	94946T106	53.00	01/06/2014	DARUMA	2.12	3,728.81
WEX INC	96208T104	57.00	01/06/2014	DARUMA	2.28	5,650.32
				<b>TOTAL FOR: DARUMA</b>	<b>3,300.40</b>	<b>2,096,429.05</b>
AGCO CORP	001084102	391.00	08/06/2014	SEIZERT	11.73	18,798.54
AGCO CORP	001084102	1,107.00	01/13/2014	SEIZERT	20.76	63,055.11
AGCO CORP	001084102	24.00	08/06/2014	SEIZERT	0.72	1,156.44
AGCO CORP	001084102	945.00	08/15/2014	SEIZERT	17.72	46,567.38
AGCO CORP	001084102	145.00	11/14/2014	SEIZERT	2.72	6,550.06
AGCO CORP	001084102	425.00	02/05/2014	SEIZERT	7.97	23,020.91
AMERICAN CAP AGY CORP	02503X105	815.00	01/13/2014	SEIZERT	15.28	16,218.62
AMERICAN CAP AGY CORP	02503X105	325.00	02/05/2014	SEIZERT	6.09	6,814.58
AMERICAN CAP AGY CORP	02503X105	1,100.00	09/09/2014	SEIZERT	33.00	25,829.76
ASSURED GUARANTY LTD	G0585R106	1,660.00	02/05/2014	SEIZERT	49.80	34,443.67
ASSURED GUARANTY LTD	G0585R106	7,165.00	01/29/2014	SEIZERT	214.95	151,993.29
ASSURED GUARANTY LTD	G0585R106	1,510.00	07/10/2014	SEIZERT	30.20	34,735.59
ASSURED GUARANTY LTD	G0585R106	988.00	06/09/2014	SEIZERT	29.64	24,749.40

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CIGNA CORP CD	125509109	140.00	08/28/2014	SEIZERT	2.63	13,097.89
CIGNA CORP CD	125509109	1,645.00	08/15/2014	SEIZERT	32.90	149,291.65
CIGNA CORP CD	125509109	175.00	10/10/2014	SEIZERT	5.25	15,886.47
CIGNA CORP CD	125509109	135.00	10/10/2014	SEIZERT	4.05	12,156.56
DENBURY RESOURCES INC COM NEW	247916208	3,770.00	01/10/2014	SEIZERT	70.69	62,470.98
DILLARDS INC	254067101	1,240.00	04/30/2014	SEIZERT	37.20	119,841.41
DILLARDS INC	254067101	310.00	05/16/2014	SEIZERT	9.30	30,951.05
DILLARDS INC	254067101	77.00	10/14/2014	SEIZERT	1.54	8,016.62
DILLARDS INC	254067101	78.00	11/05/2014	SEIZERT	2.34	8,221.26
DILLARDS INC	254067101	65.00	11/06/2014	SEIZERT	1.95	6,988.07
DISH NETWORK CORP A	25470M109	215.00	06/30/2014	SEIZERT	6.45	13,552.22
DISH NETWORK CORP A	25470M109	490.00	06/20/2014	SEIZERT	14.70	29,066.56
DISH NETWORK CORP A	25470M109	220.00	10/16/2014	SEIZERT	4.12	13,441.37
DISH NETWORK CORP A	25470M109	2,030.00	06/16/2014	SEIZERT	60.90	120,896.65
DISH NETWORK CORP A	25470M109	160.00	06/26/2014	SEIZERT	3.20	10,000.61
DISH NETWORK CORP A	25470M109	115.00	11/14/2014	SEIZERT	2.16	7,302.38
DISH NETWORK CORP A	25470M109	89.00	10/16/2014	SEIZERT	2.67	5,409.02
DISH NETWORK CORP A	25470M109	216.00	10/16/2014	SEIZERT	6.48	13,147.29
ENSCO PLC	G3157S106	460.00	09/09/2014	SEIZERT	8.63	21,835.63
ENSCO PLC	G3157S106	387.00	09/25/2014	SEIZERT	11.61	16,957.84
ENSCO PLC	G3157S106	185.00	11/04/2014	SEIZERT	5.55	7,412.04
ENSCO PLC	G3157S106	430.00	08/13/2014	SEIZERT	8.60	21,131.92
ENSCO PLC	G3157S106	180.00	06/30/2014	SEIZERT	5.40	9,934.31
ENSCO PLC	G3157S106	585.00	06/06/2014	SEIZERT	11.70	31,248.54
ENSCO PLC	G3157S106	36.00	03/20/2014	SEIZERT	1.08	1,730.16
ENSCO PLC	G3157S106	204.00	03/20/2014	SEIZERT	6.12	9,801.81
ENSCO PLC	G3157S106	2,881.00	02/12/2014	SEIZERT	86.43	145,150.25
ENSCO PLC	G3157S106	839.00	02/12/2014	SEIZERT	15.73	42,346.47
FIFTH THIRD BANCORP COM	316773100	1,065.00	11/14/2014	SEIZERT	31.95	21,507.99
FIFTH THIRD BANCORP COM	316773100	455.00	09/09/2014	SEIZERT	8.53	9,330.89

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
ITT INDS INC	450911201	20.00	03/12/2014	SEIZERT	0.40	877.80
LIBERTY BROADBAND CORP - C	530307305	863.00	12/19/2014	SEIZERT	34.52	41,366.52
LIBERTY BROADBAND CORP - C	530307305	530.00	12/22/2014	SEIZERT	15.90	25,484.26
LIBERTY BROADBAND CORP - C	530307305	763.00	12/22/2014	SEIZERT	30.52	36,656.81
LIBERTY MEDIA CORP	531229102	220.00	01/09/2014	SEIZERT	4.12	31,254.02
LIBERTY MEDIA CORP	531229102	110.00	02/05/2014	SEIZERT	4.40	14,381.80
LIBERTY MEDIA CORP	531229102	147.00	05/16/2014	SEIZERT	4.41	19,214.16
LIBERTY MEDIA CORP	531229102	158.00	05/16/2014	SEIZERT	4.74	20,668.77
LIBERTY MEDIA CORP	531229102	1,150.00	11/14/2014	SEIZERT	34.50	41,487.75
MARVELL TECHNOLOGY GROUP LTD	G5876H105	1,535.00	11/14/2014	SEIZERT	46.05	20,838.09
MARVELL TECHNOLOGY GROUP LTD	G5876H105	1,320.00	09/09/2014	SEIZERT	24.75	18,656.81
MARVELL TECHNOLOGY GROUP LTD	G5876H105	3,125.00	08/14/2014	SEIZERT	62.50	40,718.75
NETAPP INC	64110D104	2,999.00	04/14/2014	SEIZERT	56.23	112,163.95
NETAPP INC	64110D104	840.00	05/28/2014	SEIZERT	16.80	30,412.70
NETAPP INC	64110D104	1,019.00	04/15/2014	SEIZERT	40.76	38,437.29
NETAPP INC	64110D104	157.00	04/14/2014	SEIZERT	6.28	5,917.33
NETAPP INC	64110D104	710.00	05/16/2014	SEIZERT	21.30	24,445.80
SYMANTEC CORP	871503108	111.00	03/03/2014	SEIZERT	3.33	2,328.78
SYMANTEC CORP	871503108	1,410.00	03/26/2014	SEIZERT	56.40	25,793.69
SYMANTEC CORP	871503108	8,989.00	02/28/2014	SEIZERT	168.54	187,454.36
VALMONT INDS INC	920253101	169.00	01/14/2014	SEIZERT	6.76	25,121.21
VALMONT INDS INC	920253101	144.00	01/13/2014	SEIZERT	2.70	21,313.02
WESTERN UN CO	959802109	899.00	09/30/2014	SEIZERT	26.97	14,712.14
WESTERN UN CO	959802109	936.00	09/30/2014	SEIZERT	17.55	15,305.99
ZIONS BANCORP	989701107	550.00	11/04/2014	SEIZERT	22.00	15,797.38
				<b>TOTAL FOR: SEIZERT</b>	<b>1,622.87</b>	<b>2,262,868.44</b>
AUTOMATIC DATA PROCESSING INC	053015103	692.00	03/03/2014	POLEN	11.27	53,470.69
AUTOMATIC DATA PROCESSING INC	053015103	517.00	02/28/2014	POLEN	10.14	39,793.08
CELGENE CORP	151020104	1,382.00	12/30/2014	POLEN	32.39	152,041.20
CELGENE CORP	151020104	851.00	12/11/2014	POLEN	25.53	100,519.52



	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CELGENE CORP	151020104	540.00	12/11/2014	POLEN	10.80	63,990.32
FASTENAL CO	311900104	1,215.00	01/21/2014	POLEN	28.80	55,838.00
FASTENAL CO	311900104	1,092.00	01/22/2014	POLEN	32.76	50,736.29
GOOGLE INC CL C	38259P706	267.00	12/04/2014	POLEN	8.01	142,677.24
NESTLE SA SPONSORED ADR REPSTG	641069406	4,204.00	05/19/2014	POLEN	126.12	330,616.01
O REILLY AUTOMOTIVE INC NEW	67103H107	370.00	08/08/2014	POLEN	8.36	55,671.64
O REILLY AUTOMOTIVE INC NEW	67103H107	165.00	08/04/2014	POLEN	4.95	25,060.73
O REILLY AUTOMOTIVE INC NEW	67103H107	325.00	08/05/2014	POLEN	9.18	48,967.41
O REILLY AUTOMOTIVE INC NEW	67103H107	153.00	08/07/2014	POLEN	4.21	23,056.40
O REILLY AUTOMOTIVE INC NEW	67103H107	271.00	08/11/2014	POLEN	6.86	40,739.22
O REILLY AUTOMOTIVE INC NEW	67103H107	168.00	08/01/2014	POLEN	2.52	25,299.93
PRICELINE.COM	741503403	131.00	12/04/2014	POLEN	3.93	151,009.90
PRICELINE.COM	741503403	138.00	09/23/2014	POLEN	4.14	164,970.31
PRICELINE.COM	741503403	119.00	06/16/2014	POLEN	3.57	147,945.50
REGENERON PHARMACEUTICALS INC	75886F107	386.00	08/06/2014	POLEN	11.58	122,075.12
REGENERON PHARMACEUTICALS INC	75886F107	195.00	08/06/2014	POLEN	3.90	63,047.40
REGENERON PHARMACEUTICALS INC	75886F107	347.00	02/14/2014	POLEN	6.94	111,161.45
TJX COMPANIES INC NEW	872540109	1,662.00	08/22/2014	POLEN	36.78	98,161.09
TJX COMPANIES INC NEW	872540109	1,615.00	03/05/2014	POLEN	37.90	98,884.94
TJX COMPANIES INC NEW	872540109	1,103.00	03/04/2014	POLEN	19.11	66,802.45
				<b>TOTAL FOR: POLEN</b>	<b>449.75</b>	<b>2,232,535.84</b>
ADT CORP	00101J106	23.00	09/16/2014	O'SHAUGHNESSY	0.23	846.63
ADT CORP	00101J106	847.00	01/17/2014	O'SHAUGHNESSY	15.25	32,698.35
ALLSTATE CORP	020002101	459.00	09/16/2014	O'SHAUGHNESSY	4.59	28,044.90
ALLSTATE CORP	020002101	203.00	07/21/2014	O'SHAUGHNESSY	4.06	11,860.32
ALLSTATE CORP	020002101	167.00	09/05/2014	O'SHAUGHNESSY	3.34	10,306.84
ALLSTATE CORP	020002101	324.00	06/13/2014	O'SHAUGHNESSY	6.48	19,203.77
ALLSTATE CORP	020002101	520.00	05/16/2014	O'SHAUGHNESSY	10.40	30,393.74
ALLSTATE CORP	020002101	199.00	07/18/2014	O'SHAUGHNESSY	3.98	11,633.84
AMERICA MOVIL S A DE C V SPONS	02364W105	870.00	03/14/2014	O'SHAUGHNESSY	17.40	17,243.57

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
AMERICA MOVIL S A DE C V SPONS	02364W105	1,617.00	05/16/2014	O'SHAUGHNESSY	32.34	33,057.95
AMERICA MOVIL S A DE C V SPONS	02364W105	1,179.00	04/21/2014	O'SHAUGHNESSY	23.58	23,550.29
APPLE INC	037833100	30.00	09/05/2014	O'SHAUGHNESSY	0.30	3,088.65
APPLE INC	037833100	28.00	05/16/2014	O'SHAUGHNESSY	0.56	16,576.56
APPLE INC	037833100	33.00	07/18/2014	O'SHAUGHNESSY	0.66	3,195.06
APPLE INC	037833100	215.00	06/13/2014	O'SHAUGHNESSY	4.30	20,346.83
APPLE INC	037833100	75.00	09/16/2014	O'SHAUGHNESSY	0.75	7,521.00
AT&T INC	00206R102	320.00	04/21/2014	O'SHAUGHNESSY	3.20	11,332.58
AUTOZONE INC	053332102	24.00	09/16/2014	O'SHAUGHNESSY	0.24	12,654.72
AUTOZONE INC	053332102	14.00	07/18/2014	O'SHAUGHNESSY	0.28	7,437.71
BED BATH & BEYOND INC	075896100	3.00	11/14/2014	O'SHAUGHNESSY	0.03	208.80
BED BATH & BEYOND INC	075896100	208.00	12/12/2014	O'SHAUGHNESSY	4.16	14,964.87
BED BATH & BEYOND INC	075896100	213.00	12/15/2014	O'SHAUGHNESSY	4.26	15,253.16
BP PLC SPON ADR	055622104	148.00	05/16/2014	O'SHAUGHNESSY	2.96	7,487.84
BP PLC SPON ADR	055622104	81.00	09/05/2014	O'SHAUGHNESSY	1.62	3,857.22
BP PLC SPON ADR	055622104	572.00	08/15/2014	O'SHAUGHNESSY	11.44	27,038.61
BP PLC SPON ADR	055622104	49.00	06/13/2014	O'SHAUGHNESSY	0.49	2,489.20
BP PLC SPON ADR	055622104	221.00	07/18/2014	O'SHAUGHNESSY	4.42	11,476.53
BRITISH SKY BROADCASTING GRP EA	111013108	273.00	01/17/2014	O'SHAUGHNESSY	5.46	15,758.05
BRITISH SKY BROADCASTING GRP EA	111013108	14.00	02/20/2014	O'SHAUGHNESSY	0.28	839.38
C H ROBINSON WORLDWIDE INC	12541W209	211.00	09/16/2014	O'SHAUGHNESSY	2.11	14,086.36
C H ROBINSON WORLDWIDE INC	12541W209	167.00	08/18/2014	O'SHAUGHNESSY	1.67	11,297.17
C H ROBINSON WORLDWIDE INC	12541W209	111.00	08/19/2014	O'SHAUGHNESSY	1.11	7,487.97
C H ROBINSON WORLDWIDE INC	12541W209	101.00	09/05/2014	O'SHAUGHNESSY	1.01	6,894.35
C H ROBINSON WORLDWIDE INC	12541W209	438.00	09/12/2014	O'SHAUGHNESSY	8.76	29,446.96
C H ROBINSON WORLDWIDE INC	12541W209	32.00	09/15/2014	O'SHAUGHNESSY	0.32	2,136.44
C H ROBINSON WORLDWIDE INC	12541W209	572.00	08/01/2014	O'SHAUGHNESSY	5.72	36,912.53
C H ROBINSON WORLDWIDE INC	12541W209	12.00	07/23/2014	O'SHAUGHNESSY	0.12	768.99
C H ROBINSON WORLDWIDE INC	12541W209	22.00	07/22/2014	O'SHAUGHNESSY	0.22	1,413.40
C H ROBINSON WORLDWIDE INC	12541W209	5.00	07/18/2014	O'SHAUGHNESSY	0.05	320.06

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
C H ROBINSON WORLDWIDE INC	12541W209	3.00	06/16/2014	O'SHAUGHNESSY	0.06	184.53
C H ROBINSON WORLDWIDE INC	12541W209	1.00	08/15/2014	O'SHAUGHNESSY	0.01	67.54
C H ROBINSON WORLDWIDE INC	12541W209	468.00	05/16/2014	O'SHAUGHNESSY	9.36	27,645.65
C H ROBINSON WORLDWIDE INC	12541W209	164.00	06/13/2014	O'SHAUGHNESSY	3.28	10,059.19
CAMERON INTL CORP	13342B105	390.00	10/17/2014	O'SHAUGHNESSY	3.90	21,654.13
CAMERON INTL CORP	13342B105	208.00	08/15/2014	O'SHAUGHNESSY	4.16	15,030.54
CAMERON INTL CORP	13342B105	354.00	09/12/2014	O'SHAUGHNESSY	7.08	25,122.35
CAMERON INTL CORP	13342B105	91.00	09/16/2014	O'SHAUGHNESSY	0.91	6,469.19
CAMERON INTL CORP	13342B105	85.00	11/14/2014	O'SHAUGHNESSY	0.85	4,955.69
CAMERON INTL CORP	13342B105	27.00	11/17/2014	O'SHAUGHNESSY	0.27	1,582.63
CAMERON INTL CORP	13342B105	301.00	12/12/2014	O'SHAUGHNESSY	6.02	14,594.17
CAMERON INTL CORP	13342B105	259.00	12/15/2014	O'SHAUGHNESSY	5.18	12,396.49
CAMERON INTL CORP	13342B105	132.00	09/15/2014	O'SHAUGHNESSY	2.64	9,248.96
CAMERON INTL CORP	13342B105	86.00	11/18/2014	O'SHAUGHNESSY	0.86	4,972.01
CENTURYLINK INC	156700106	555.00	05/16/2014	O'SHAUGHNESSY	11.10	20,413.01
CENTURYLINK INC	156700106	322.00	09/05/2014	O'SHAUGHNESSY	3.22	13,182.49
CENTURYLINK INC	156700106	465.00	08/15/2014	O'SHAUGHNESSY	9.30	18,836.92
CENTURYLINK INC	156700106	29.00	07/23/2014	O'SHAUGHNESSY	0.58	1,064.10
CENTURYLINK INC	156700106	312.00	07/22/2014	O'SHAUGHNESSY	6.24	11,513.70
CENTURYLINK INC	156700106	80.00	07/18/2014	O'SHAUGHNESSY	1.60	2,950.05
CENTURYLINK INC	156700106	147.00	06/20/2014	O'SHAUGHNESSY	2.94	5,414.22
CENTURYLINK INC	156700106	34.00	06/17/2014	O'SHAUGHNESSY	0.68	1,231.36
CENTURYLINK INC	156700106	129.00	06/13/2014	O'SHAUGHNESSY	2.58	4,759.25
CENTURYLINK INC	156700106	186.00	09/16/2014	O'SHAUGHNESSY	1.86	7,453.02
CENTURYLINK INC	156700106	1,095.00	01/17/2014	O'SHAUGHNESSY	21.90	33,650.77
CENTURYLINK INC	156700106	273.00	06/16/2014	O'SHAUGHNESSY	5.46	10,012.44
CF INDS HLDGS INC	125269100	7.00	05/21/2014	O'SHAUGHNESSY	0.14	1,660.53
CF INDS HLDGS INC	125269100	92.00	06/13/2014	O'SHAUGHNESSY	1.84	22,300.94
CF INDS HLDGS INC	125269100	59.00	07/18/2014	O'SHAUGHNESSY	1.18	14,279.89
CF INDS HLDGS INC	125269100	74.00	02/14/2014	O'SHAUGHNESSY	1.48	17,311.98

<b>SECURITY NAME</b>	<b>A</b> <b>CUSIP</b>	<b>B</b> <b>SHARES</b>	<b>C</b> <b>Date</b> <b>Acquired</b>	<b>D</b> <b>Manager</b>	<b>E</b> <b>COMMISSION</b>	<b>F</b> <b>Cost Basis</b>
CF INDS HLDGS INC	125269100	98.00	08/15/2014	O'SHAUGHNESSY	1.96	24,328.15
CF INDS HLDGS INC	125269100	64.00	08/18/2014	O'SHAUGHNESSY	1.28	15,787.12
CF INDS HLDGS INC	125269100	42.00	09/05/2014	O'SHAUGHNESSY	0.84	10,862.36
CF INDS HLDGS INC	125269100	16.00	09/12/2014	O'SHAUGHNESSY	0.16	4,049.20
CF INDS HLDGS INC	125269100	108.00	09/12/2014	O'SHAUGHNESSY	2.16	27,254.79
CF INDS HLDGS INC	125269100	27.00	09/16/2014	O'SHAUGHNESSY	0.27	6,753.51
CF INDS HLDGS INC	125269100	20.00	05/20/2014	O'SHAUGHNESSY	0.40	4,818.40
CF INDS HLDGS INC	125269100	21.00	05/16/2014	O'SHAUGHNESSY	0.42	5,160.80
CF INDS HLDGS INC	125269100	38.00	02/20/2014	O'SHAUGHNESSY	0.76	8,830.90
CF INDS HLDGS INC	125269100	102.00	01/17/2014	O'SHAUGHNESSY	2.04	25,046.62
CF INDS HLDGS INC	125269100	36.00	01/22/2014	O'SHAUGHNESSY	0.36	8,880.44
CISCO SYS INC	17275R102	261.00	12/12/2014	O'SHAUGHNESSY	2.61	7,039.17
CIT GROUP INC	125581801	297.00	12/12/2014	O'SHAUGHNESSY	5.94	14,405.45
COCA-COLA ENTERPRISES INC NEW	19122T109	173.00	09/16/2014	O'SHAUGHNESSY	1.73	7,956.27
COCA-COLA ENTERPRISES INC NEW	19122T109	80.00	01/17/2014	O'SHAUGHNESSY	1.60	3,536.14
CORNING INCORPORATED	219350105	185.00	11/17/2014	O'SHAUGHNESSY	3.70	3,819.60
CORNING INCORPORATED	219350105	58.00	12/18/2014	O'SHAUGHNESSY	1.16	1,206.98
CORNING INCORPORATED	219350105	349.00	05/16/2014	O'SHAUGHNESSY	6.98	7,520.01
CORNING INCORPORATED	219350105	906.00	06/13/2014	O'SHAUGHNESSY	18.12	19,420.11
CORNING INCORPORATED	219350105	127.00	06/16/2014	O'SHAUGHNESSY	2.54	2,722.26
CORNING INCORPORATED	219350105	252.00	12/17/2014	O'SHAUGHNESSY	5.04	5,249.97
CORNING INCORPORATED	219350105	180.00	06/17/2014	O'SHAUGHNESSY	3.60	3,853.15
CORNING INCORPORATED	219350105	783.00	12/12/2014	O'SHAUGHNESSY	15.66	16,781.65
CORNING INCORPORATED	219350105	771.00	11/14/2014	O'SHAUGHNESSY	15.42	16,047.13
CORNING INCORPORATED	219350105	304.00	09/16/2014	O'SHAUGHNESSY	3.04	6,371.84
CORNING INCORPORATED	219350105	75.00	09/12/2014	O'SHAUGHNESSY	0.75	1,590.17
CORNING INCORPORATED	219350105	657.00	07/21/2014	O'SHAUGHNESSY	13.14	14,465.63
CORNING INCORPORATED	219350105	919.00	07/18/2014	O'SHAUGHNESSY	18.38	20,260.09
CORNING INCORPORATED	219350105	311.00	12/15/2014	O'SHAUGHNESSY	6.22	6,649.80
DOLLAR TREE INC	256746108	24.00	03/14/2014	O'SHAUGHNESSY	0.48	1,308.00

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
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DOLLAR TREE INC	256746108	280.00	01/17/2014	O'SHAUGHNESSY	2.80	15,466.47
DOLLAR TREE INC	256746108	116.00	04/21/2014	O'SHAUGHNESSY	1.16	5,912.00
ECOPETROL SA ADR	279158109	209.00	02/14/2014	O'SHAUGHNESSY	4.18	7,385.45
EVEREST RE GROUP LTD	G3223R108	19.00	02/20/2014	O'SHAUGHNESSY	0.19	2,786.56
EVEREST RE GROUP LTD	G3223R108	18.00	06/17/2014	O'SHAUGHNESSY	0.18	2,884.34
EVEREST RE GROUP LTD	G3223R108	12.00	06/16/2014	O'SHAUGHNESSY	0.12	1,928.25
EVEREST RE GROUP LTD	G3223R108	72.00	06/13/2014	O'SHAUGHNESSY	1.44	11,624.82
EVEREST RE GROUP LTD	G3223R108	153.00	05/16/2014	O'SHAUGHNESSY	3.06	24,190.25
EVEREST RE GROUP LTD	G3223R108	69.00	03/14/2014	O'SHAUGHNESSY	1.38	10,295.52
EVEREST RE GROUP LTD	G3223R108	19.00	02/21/2014	O'SHAUGHNESSY	0.19	2,793.48
EVEREST RE GROUP LTD	G3223R108	54.00	02/14/2014	O'SHAUGHNESSY	1.08	7,696.48
EVEREST RE GROUP LTD	G3223R108	52.00	01/17/2014	O'SHAUGHNESSY	0.94	7,679.47
EVEREST RE GROUP LTD	G3223R108	31.00	02/27/2014	O'SHAUGHNESSY	0.31	4,573.28
EXPRESS SCRIPTS HLDG CO	30219G108	84.00	12/12/2014	O'SHAUGHNESSY	0.84	7,057.68
FEDEX CORP	31428X106	69.00	09/12/2014	O'SHAUGHNESSY	1.38	10,491.46
FEDEX CORP	31428X106	163.00	09/16/2014	O'SHAUGHNESSY	1.63	24,676.57
FEDEX CORP	31428X106	173.00	11/14/2014	O'SHAUGHNESSY	3.46	29,745.72
FEDEX CORP	31428X106	230.00	12/12/2014	O'SHAUGHNESSY	4.60	41,178.42
FIFTH THIRD BANCORP COM	316773100	339.00	01/17/2014	O'SHAUGHNESSY	6.78	7,254.53
GAP INC	364760108	36.00	10/22/2014	O'SHAUGHNESSY	0.72	1,309.68
GAP INC	364760108	310.00	10/17/2014	O'SHAUGHNESSY	6.20	11,306.44
GAP INC	364760108	64.00	01/17/2014	O'SHAUGHNESSY	0.64	2,459.84
GAP INC	364760108	486.00	01/17/2014	O'SHAUGHNESSY	9.72	18,640.09
GAP INC	364760108	80.00	09/12/2014	O'SHAUGHNESSY	1.60	3,549.56
GAP INC	364760108	25.00	09/15/2014	O'SHAUGHNESSY	0.50	1,105.52
GAP INC	364760108	301.00	09/16/2014	O'SHAUGHNESSY	3.01	13,367.41
GAP INC	364760108	97.00	10/20/2014	O'SHAUGHNESSY	1.94	3,480.48
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	581.00	03/11/2014	O'SHAUGHNESSY	5.81	6,429.93
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	1,223.00	01/17/2014	O'SHAUGHNESSY	24.46	15,632.51
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	81.00	02/14/2014	O'SHAUGHNESSY	0.81	839.27

<b>SECURITY NAME</b>	<b>A</b> <b>CUSIP</b>	<b>B</b> <b>SHARES</b>	<b>C</b> <b>Date</b> <b>Acquired</b>	<b>D</b> <b>Manager</b>	<b>E</b> <b>COMMISSION</b>	<b>F</b> <b>Cost Basis</b>
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	7.00	02/18/2014	O'SHAUGHNESSY	0.07	73.06
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	361.00	02/19/2014	O'SHAUGHNESSY	3.61	3,865.77
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	5.00	02/20/2014	O'SHAUGHNESSY	0.05	53.55
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	104.00	02/25/2014	O'SHAUGHNESSY	1.04	1,152.28
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	30.00	02/21/2014	O'SHAUGHNESSY	0.30	329.40
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	30.00	02/24/2014	O'SHAUGHNESSY	0.30	330.89
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	1,203.00	04/21/2014	O'SHAUGHNESSY	24.06	13,934.59
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	35.00	02/26/2014	O'SHAUGHNESSY	0.35	390.51
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	959.00	04/22/2014	O'SHAUGHNESSY	19.18	11,224.33
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	64.00	04/21/2014	O'SHAUGHNESSY	0.64	747.84
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	1,772.00	03/17/2014	O'SHAUGHNESSY	17.72	19,366.54
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	914.00	03/14/2014	O'SHAUGHNESSY	9.14	10,192.75
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	261.00	03/06/2014	O'SHAUGHNESSY	2.61	2,823.58
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	43.00	03/10/2014	O'SHAUGHNESSY	0.43	472.73
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	60.00	03/04/2014	O'SHAUGHNESSY	0.60	654.51
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	62.00	03/03/2014	O'SHAUGHNESSY	0.62	677.98
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	204.00	04/23/2014	O'SHAUGHNESSY	4.08	2,394.14
HALLIBURTON CO	406216101	166.00	01/21/2014	O'SHAUGHNESSY	1.66	8,397.71
HALLIBURTON CO	406216101	438.00	05/16/2014	O'SHAUGHNESSY	8.76	28,243.16
HALLIBURTON CO	406216101	59.00	09/16/2014	O'SHAUGHNESSY	0.59	3,911.70
HALLIBURTON CO	406216101	57.00	09/12/2014	O'SHAUGHNESSY	1.14	3,775.68
HALLIBURTON CO	406216101	97.00	09/05/2014	O'SHAUGHNESSY	1.94	6,586.18
HALLIBURTON CO	406216101	282.00	07/18/2014	O'SHAUGHNESSY	5.64	19,750.66
HALLIBURTON CO	406216101	443.00	06/13/2014	O'SHAUGHNESSY	8.86	29,736.60
HALLIBURTON CO	406216101	187.00	05/16/2014	O'SHAUGHNESSY	1.87	12,047.48
HALLIBURTON CO	406216101	191.00	04/21/2014	O'SHAUGHNESSY	3.82	11,359.88
HALLIBURTON CO	406216101	71.00	03/14/2014	O'SHAUGHNESSY	1.42	4,022.77
HALLIBURTON CO	406216101	406.00	02/14/2014	O'SHAUGHNESSY	8.12	21,333.35
HALLIBURTON CO	406216101	400.00	01/17/2014	O'SHAUGHNESSY	8.00	19,995.16
HALLIBURTON CO	406216101	55.00	01/17/2014	O'SHAUGHNESSY	0.55	2,773.93

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HALLIBURTON CO	406216101	164.00	02/20/2014	O'SHAUGHNESSY	3.28	8,767.08
HESS CORP COM	42809H107	339.00	09/12/2014	O'SHAUGHNESSY	6.78	33,858.98
HESS CORP COM	42809H107	45.00	10/17/2014	O'SHAUGHNESSY	0.90	3,511.94
HESS CORP COM	42809H107	120.00	11/14/2014	O'SHAUGHNESSY	2.40	10,051.39
HESS CORP COM	42809H107	57.00	09/16/2014	O'SHAUGHNESSY	0.57	5,633.31
HESS CORP COM	42809H107	239.00	08/15/2014	O'SHAUGHNESSY	4.78	23,826.56
HESS CORP COM	42809H107	414.00	07/18/2014	O'SHAUGHNESSY	4.14	40,743.19
HESS CORP COM	42809H107	283.00	12/12/2014	O'SHAUGHNESSY	5.66	20,261.36
HESS CORP COM	42809H107	158.00	06/13/2014	O'SHAUGHNESSY	3.16	14,871.75
HESS CORP COM	42809H107	40.00	09/05/2014	O'SHAUGHNESSY	0.80	4,040.80
HESS CORP COM	42809H107	160.00	05/16/2014	O'SHAUGHNESSY	3.20	14,169.76
HOME DEPOT INC	437076102	45.00	09/05/2014	O'SHAUGHNESSY	0.90	4,185.90
HOME DEPOT INC	437076102	145.00	09/16/2014	O'SHAUGHNESSY	1.45	12,877.45
HOME DEPOT INC	437076102	270.00	07/21/2014	O'SHAUGHNESSY	5.40	21,479.45
HOME DEPOT INC	437076102	114.00	07/18/2014	O'SHAUGHNESSY	2.28	9,065.22
HOME DEPOT INC	437076102	327.00	04/21/2014	O'SHAUGHNESSY	6.54	24,938.69
HOME DEPOT INC	437076102	196.00	01/17/2014	O'SHAUGHNESSY	3.53	15,951.11
IBM CORP	459200101	80.00	08/15/2014	O'SHAUGHNESSY	1.60	15,021.62
IBM CORP	459200101	176.00	09/16/2014	O'SHAUGHNESSY	1.76	33,899.36
IBM CORP	459200101	78.00	09/12/2014	O'SHAUGHNESSY	1.56	14,832.79
IBM CORP	459200101	35.00	09/05/2014	O'SHAUGHNESSY	0.70	6,738.20
ILLINOIS TOOL WORKS INC WKS INC	452308109	420.00	09/16/2014	O'SHAUGHNESSY	4.20	37,077.31
ILLINOIS TOOL WORKS INC WKS INC	452308109	7.00	12/15/2014	O'SHAUGHNESSY	0.07	668.33
ILLINOIS TOOL WORKS INC WKS INC	452308109	82.00	12/12/2014	O'SHAUGHNESSY	1.64	7,818.91
ILLINOIS TOOL WORKS INC WKS INC	452308109	20.00	12/15/2014	O'SHAUGHNESSY	0.40	1,905.93
INGERSOLL-RAND PLC	G47791101	609.00	09/12/2014	O'SHAUGHNESSY	6.09	36,514.48
INGERSOLL-RAND PLC	G47791101	32.00	12/17/2014	O'SHAUGHNESSY	0.64	1,990.75
INGERSOLL-RAND PLC	G47791101	69.00	12/15/2014	O'SHAUGHNESSY	1.38	4,296.67
INGERSOLL-RAND PLC	G47791101	132.00	12/12/2014	O'SHAUGHNESSY	2.64	8,214.95
INGERSOLL-RAND PLC	G47791101	53.00	11/14/2014	O'SHAUGHNESSY	0.53	3,371.07

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
INGERSOLL-RAND PLC	G47791101	134.00	09/15/2014	O'SHAUGHNESSY	1.34	7,976.11
INGERSOLL-RAND PLC	G47791101	643.00	11/14/2014	O'SHAUGHNESSY	12.86	40,917.82
INTUITIVE SURGICAL INC	46120E602	13.00	09/16/2014	O'SHAUGHNESSY	0.13	6,125.34
INTUITIVE SURGICAL INC	46120E602	41.00	09/12/2014	O'SHAUGHNESSY	0.82	19,197.77
INTUITIVE SURGICAL INC	46120E602	21.00	09/15/2014	O'SHAUGHNESSY	0.42	9,761.79
INTUITIVE SURGICAL INC	46120E602	26.00	08/15/2014	O'SHAUGHNESSY	0.52	11,661.33
INTUITIVE SURGICAL INC	46120E602	7.00	09/05/2014	O'SHAUGHNESSY	0.07	3,307.92
JUNIPER NETWORKS INC	48203R104	663.00	12/15/2014	O'SHAUGHNESSY	13.26	14,276.31
JUNIPER NETWORKS INC	48203R104	176.00	12/12/2014	O'SHAUGHNESSY	3.52	3,784.23
JUNIPER NETWORKS INC	48203R104	42.00	12/18/2014	O'SHAUGHNESSY	0.84	896.56
JUNIPER NETWORKS INC	48203R104	69.00	12/16/2014	O'SHAUGHNESSY	1.38	1,488.90
JUNIPER NETWORKS INC	48203R104	166.00	12/17/2014	O'SHAUGHNESSY	3.32	3,523.85
KONINKLIJKE (ROYAL) PHILIPS	500472303	79.00	08/15/2014	O'SHAUGHNESSY	1.58	2,361.82
KONINKLIJKE (ROYAL) PHILIPS	500472303	142.00	07/18/2014	O'SHAUGHNESSY	2.84	4,487.34
KONINKLIJKE (ROYAL) PHILIPS	500472303	1,125.00	01/17/2014	O'SHAUGHNESSY	11.25	42,557.85
KONINKLIJKE (ROYAL) PHILIPS	500472303	145.00	09/05/2014	O'SHAUGHNESSY	2.90	4,405.07
KONINKLIJKE AHOLD NV SPON ADR	500467402	400.00	01/17/2014	O'SHAUGHNESSY	8.00	7,252.00
KONINKLIJKE AHOLD NV SPON ADR	500467105	353.00	12/15/2014	O'SHAUGHNESSY	7.06	6,231.26
KONINKLIJKE AHOLD NV SPON ADR	500467105	905.00	07/18/2014	O'SHAUGHNESSY	0.00	16,516.25
KONINKLIJKE AHOLD NV SPON ADR	500467105	491.00	12/12/2014	O'SHAUGHNESSY	9.82	8,721.98
LABORATORY CORP OF AMER HLDGS	50540R409	136.00	04/21/2014	O'SHAUGHNESSY	2.72	13,757.15
LABORATORY CORP OF AMER HLDGS	50540R409	88.00	09/16/2014	O'SHAUGHNESSY	0.88	9,406.32
LABORATORY CORP OF AMER HLDGS	50540R409	76.00	09/05/2014	O'SHAUGHNESSY	0.76	8,124.37
LABORATORY CORP OF AMER HLDGS	50540R409	26.00	04/22/2014	O'SHAUGHNESSY	0.52	2,633.95
LYONDELLBASELL INDUSTRIES NV	N53745100	44.00	06/16/2014	O'SHAUGHNESSY	0.88	4,368.89
LYONDELLBASELL INDUSTRIES NV	N53745100	7.00	07/21/2014	O'SHAUGHNESSY	0.07	689.36
LYONDELLBASELL INDUSTRIES NV	N53745100	102.00	06/13/2014	O'SHAUGHNESSY	2.04	10,114.39
LYONDELLBASELL INDUSTRIES NV	N53745100	62.00	09/05/2014	O'SHAUGHNESSY	1.24	7,123.79
LYONDELLBASELL INDUSTRIES NV	N53745100	291.00	07/18/2014	O'SHAUGHNESSY	2.91	28,815.87
LYONDELLBASELL INDUSTRIES NV	N53745100	282.00	09/12/2014	O'SHAUGHNESSY	5.64	32,060.64



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LYONDELLBASELL INDUSTRIES NV	N53745100	19.00	09/15/2014	O'SHAUGHNESSY	0.38	2,129.67
LYONDELLBASELL INDUSTRIES NV	N53745100	343.00	10/17/2014	O'SHAUGHNESSY	6.86	30,226.43
LYONDELLBASELL INDUSTRIES NV	N53745100	390.00	11/14/2014	O'SHAUGHNESSY	7.80	34,094.07
LYONDELLBASELL INDUSTRIES NV	N53745100	21.00	11/17/2014	O'SHAUGHNESSY	0.21	1,840.70
LYONDELLBASELL INDUSTRIES NV	N53745100	239.00	12/12/2014	O'SHAUGHNESSY	4.78	18,526.97
LYONDELLBASELL INDUSTRIES NV	N53745100	457.00	08/15/2014	O'SHAUGHNESSY	9.14	49,583.22
LYONDELLBASELL INDUSTRIES NV	N53745100	4.00	07/22/2014	O'SHAUGHNESSY	0.04	395.50
MACYS INC	55616P104	307.00	01/17/2014	O'SHAUGHNESSY	6.14	17,064.66
MARATHON PETE CORP	56585A102	144.00	02/14/2014	O'SHAUGHNESSY	2.88	11,988.09
MARATHON PETE CORP	56585A102	277.00	04/21/2014	O'SHAUGHNESSY	5.54	23,674.66
MARATHON PETE CORP	56585A102	264.00	05/16/2014	O'SHAUGHNESSY	5.28	24,445.34
MARATHON PETE CORP	56585A102	183.00	06/13/2014	O'SHAUGHNESSY	3.66	15,844.41
MARATHON PETE CORP	56585A102	169.00	07/18/2014	O'SHAUGHNESSY	3.38	13,213.50
MARATHON PETE CORP	56585A102	158.00	07/22/2014	O'SHAUGHNESSY	3.16	12,232.88
MARATHON PETE CORP	56585A102	63.00	09/05/2014	O'SHAUGHNESSY	1.26	5,688.89
MARATHON PETE CORP	56585A102	13.00	09/12/2014	O'SHAUGHNESSY	0.26	1,196.65
MARATHON PETE CORP	56585A102	65.00	09/16/2014	O'SHAUGHNESSY	0.65	5,906.55
MARATHON PETE CORP	56585A102	82.00	03/04/2014	O'SHAUGHNESSY	0.82	7,022.13
MARATHON PETE CORP	56585A102	34.00	02/20/2014	O'SHAUGHNESSY	0.68	2,915.27
MARATHON PETE CORP	56585A102	296.00	03/14/2014	O'SHAUGHNESSY	5.92	26,969.27
MARATHON PETE CORP	56585A102	383.00	01/17/2014	O'SHAUGHNESSY	7.66	34,318.22
MOBILE TELESYSTEMS SPON ADR	607409109	62.00	12/12/2014	O'SHAUGHNESSY	1.24	594.27
MOBILE TELESYSTEMS SPON ADR	607409109	512.00	11/14/2014	O'SHAUGHNESSY	5.12	7,082.91
MOBILE TELESYSTEMS SPON ADR	607409109	418.00	12/15/2014	O'SHAUGHNESSY	4.18	3,926.40
MOBILE TELESYSTEMS SPON ADR	607409109	844.00	12/12/2014	O'SHAUGHNESSY	8.44	8,010.66
MOSAIC CO NEW	61945C103	14.00	11/28/2014	O'SHAUGHNESSY	0.14	635.46
MOSAIC CO NEW	61945C103	297.00	08/15/2014	O'SHAUGHNESSY	5.94	13,805.63
MOSAIC CO NEW	61945C103	56.00	12/19/2014	O'SHAUGHNESSY	1.12	2,470.95
MOSAIC CO NEW	61945C103	273.00	12/18/2014	O'SHAUGHNESSY	2.73	12,114.65
MOSAIC CO NEW	61945C103	60.00	09/05/2014	O'SHAUGHNESSY	1.20	2,859.00

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MOSAIC CO NEW	61945C103	49.00	12/17/2014	O'SHAUGHNESSY	0.49	2,191.74
MOSAIC CO NEW	61945C103	12.00	12/16/2014	O'SHAUGHNESSY	0.12	547.96
MOSAIC CO NEW	61945C103	79.00	12/12/2014	O'SHAUGHNESSY	0.79	3,570.38
MOSAIC CO NEW	61945C103	531.00	09/12/2014	O'SHAUGHNESSY	10.62	24,666.01
MOSAIC CO NEW	61945C103	60.00	12/04/2014	O'SHAUGHNESSY	0.60	2,685.73
MOSAIC CO NEW	61945C103	71.00	12/22/2014	O'SHAUGHNESSY	1.42	3,151.58
MOSAIC CO NEW	61945C103	16.00	12/23/2014	O'SHAUGHNESSY	0.32	713.19
MOSAIC CO NEW	61945C103	193.00	11/14/2014	O'SHAUGHNESSY	3.86	8,560.05
MOSAIC CO NEW	61945C103	178.00	08/18/2014	O'SHAUGHNESSY	3.56	8,188.20
MOSAIC CO NEW	61945C103	33.00	09/15/2014	O'SHAUGHNESSY	0.33	1,518.78
MOSAIC CO NEW	61945C103	170.00	09/16/2014	O'SHAUGHNESSY	1.70	7,828.81
MOSAIC CO NEW	61945C103	260.00	10/17/2014	O'SHAUGHNESSY	5.20	10,779.44
MOSAIC CO NEW	61945C103	38.00	12/12/2014	O'SHAUGHNESSY	0.76	1,702.35
MYLAN LABS INC	628530107	50.00	01/17/2014	O'SHAUGHNESSY	1.00	2,273.02
NETAPP INC	64110D104	811.00	06/13/2014	O'SHAUGHNESSY	16.22	29,001.52
NETAPP INC	64110D104	133.00	05/16/2014	O'SHAUGHNESSY	2.66	4,518.14
NETAPP INC	64110D104	240.00	07/18/2014	O'SHAUGHNESSY	4.80	8,790.58
NETAPP INC	64110D104	180.00	05/21/2014	O'SHAUGHNESSY	1.80	6,135.61
NETAPP INC	64110D104	19.00	12/12/2014	O'SHAUGHNESSY	0.38	808.62
NETAPP INC	64110D104	76.00	05/20/2014	O'SHAUGHNESSY	1.52	2,611.17
NETAPP INC	64110D104	296.00	09/16/2014	O'SHAUGHNESSY	2.96	12,523.76
NETAPP INC	64110D104	36.00	09/12/2014	O'SHAUGHNESSY	0.36	1,519.56
NETAPP INC	64110D104	349.00	04/21/2014	O'SHAUGHNESSY	6.98	12,893.07
NETAPP INC	64110D104	152.00	05/19/2014	O'SHAUGHNESSY	3.04	5,246.75
NETAPP INC	64110D104	203.00	09/05/2014	O'SHAUGHNESSY	4.06	8,558.24
NETAPP INC	64110D104	743.00	08/15/2014	O'SHAUGHNESSY	7.43	29,094.99
NETAPP INC	64110D104	17.00	04/21/2014	O'SHAUGHNESSY	0.17	626.54
NIPPON T & T CORP ADR	654624105	15.00	07/22/2014	O'SHAUGHNESSY	0.15	497.98
NIPPON T & T CORP ADR	654624105	77.00	07/21/2014	O'SHAUGHNESSY	0.77	2,556.25
NIPPON T & T CORP ADR	654624105	104.00	07/29/2014	O'SHAUGHNESSY	1.04	3,452.86

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NIPPON T & T CORP ADR	654624105	430.00	08/15/2014	O'SHAUGHNESSY	4.30	14,046.47
NIPPON T & T CORP ADR	654624105	324.00	09/05/2014	O'SHAUGHNESSY	6.48	10,843.24
NIPPON T & T CORP ADR	654624105	77.00	07/28/2014	O'SHAUGHNESSY	0.77	2,593.13
NIPPON T & T CORP ADR	654624105	37.00	07/24/2014	O'SHAUGHNESSY	0.37	1,228.23
NIPPON T & T CORP ADR	654624105	114.00	07/30/2014	O'SHAUGHNESSY	1.14	3,783.93
NIPPON T & T CORP ADR	654624105	391.00	07/31/2014	O'SHAUGHNESSY	3.91	12,902.06
NIPPON T & T CORP ADR	654624105	25.00	07/18/2014	O'SHAUGHNESSY	0.25	829.79
NIPPON T & T CORP ADR	654624105	160.00	08/18/2014	O'SHAUGHNESSY	1.60	5,226.91
NORDSTROM INC	655664100	136.00	01/17/2014	O'SHAUGHNESSY	2.72	8,110.92
NVIDIA CORP	67066G104	389.00	02/18/2014	O'SHAUGHNESSY	7.78	6,384.70
NVIDIA CORP	67066G104	1,686.00	03/11/2014	O'SHAUGHNESSY	16.86	31,043.81
NVIDIA CORP	67066G104	82.00	01/21/2014	O'SHAUGHNESSY	1.64	1,310.32
NVIDIA CORP	67066G104	147.00	03/14/2014	O'SHAUGHNESSY	2.94	2,684.35
NVIDIA CORP	67066G104	110.00	01/23/2014	O'SHAUGHNESSY	1.10	1,755.91
NVIDIA CORP	67066G104	59.00	03/18/2014	O'SHAUGHNESSY	1.18	1,060.57
NVIDIA CORP	67066G104	577.00	02/14/2014	O'SHAUGHNESSY	11.54	9,325.88
NVIDIA CORP	67066G104	255.00	01/17/2014	O'SHAUGHNESSY	5.10	3,951.53
NVIDIA CORP	67066G104	41.00	03/17/2014	O'SHAUGHNESSY	0.82	745.08
PFIZER INC	717081103	235.00	09/05/2014	O'SHAUGHNESSY	4.70	6,884.09
PFIZER INC	717081103	308.00	06/13/2014	O'SHAUGHNESSY	6.16	9,042.82
PFIZER INC	717081103	691.00	05/16/2014	O'SHAUGHNESSY	13.82	20,149.49
PFIZER INC	717081103	1,079.00	04/21/2014	O'SHAUGHNESSY	21.58	32,337.52
PFIZER INC	717081103	1,056.00	02/20/2014	O'SHAUGHNESSY	21.12	33,720.61
PFIZER INC	717081103	1,193.00	01/17/2014	O'SHAUGHNESSY	23.86	36,684.51
PFIZER INC	717081103	944.00	03/14/2014	O'SHAUGHNESSY	18.88	30,574.74
PHILLIPS 66	718546104	127.00	05/16/2014	O'SHAUGHNESSY	2.54	10,675.70
PHILLIPS 66	718546104	270.00	06/13/2014	O'SHAUGHNESSY	5.40	22,507.55
PHILLIPS 66	718546104	199.00	07/18/2014	O'SHAUGHNESSY	3.98	15,851.40
PHILLIPS 66	718546104	60.00	07/22/2014	O'SHAUGHNESSY	1.20	4,775.19
PHILLIPS 66	718546104	280.00	11/14/2014	O'SHAUGHNESSY	5.60	20,892.12

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
PHILLIPS 66	718546104	41.00	08/06/2014	O'SHAUGHNESSY	0.82	3,280.51
PHILLIPS 66	718546104	85.00	08/15/2014	O'SHAUGHNESSY	0.85	7,011.23
PHILLIPS 66	718546104	303.00	08/15/2014	O'SHAUGHNESSY	6.06	25,034.38
PHILLIPS 66	718546104	73.00	09/05/2014	O'SHAUGHNESSY	1.46	6,366.87
PHILLIPS 66	718546104	109.00	09/16/2014	O'SHAUGHNESSY	1.09	9,260.83
PHILLIPS 66	718546104	46.00	10/17/2014	O'SHAUGHNESSY	0.92	3,375.18
PHILLIPS 66	718546104	402.00	12/12/2014	O'SHAUGHNESSY	8.04	27,559.07
PHILLIPS 66	718546104	370.00	09/12/2014	O'SHAUGHNESSY	7.40	32,205.61
PPG INDUSTRIALS INDS INC	693506107	42.00	03/14/2014	O'SHAUGHNESSY	0.84	8,424.78
PPG INDUSTRIALS INDS INC	693506107	117.00	02/20/2014	O'SHAUGHNESSY	2.34	21,946.45
PPG INDUSTRIALS INDS INC	693506107	214.00	01/17/2014	O'SHAUGHNESSY	2.14	40,360.98
QUEST DIAGNOSTICS INC	74834L100	191.00	02/14/2014	O'SHAUGHNESSY	3.82	9,998.07
QUEST DIAGNOSTICS INC	74834L100	46.00	01/17/2014	O'SHAUGHNESSY	0.46	2,477.79
QUEST DIAGNOSTICS INC	74834L100	637.00	01/17/2014	O'SHAUGHNESSY	12.74	34,284.87
QUEST DIAGNOSTICS INC	74834L100	13.00	02/21/2014	O'SHAUGHNESSY	0.13	682.41
QUEST DIAGNOSTICS INC	74834L100	161.00	02/24/2014	O'SHAUGHNESSY	1.61	8,414.89
QUEST DIAGNOSTICS INC	74834L100	345.00	03/14/2014	O'SHAUGHNESSY	6.90	18,542.61
QUEST DIAGNOSTICS INC	74834L100	58.00	04/21/2014	O'SHAUGHNESSY	0.58	3,487.83
QUEST DIAGNOSTICS INC	74834L100	12.00	02/20/2014	O'SHAUGHNESSY	0.12	626.62
QUEST DIAGNOSTICS INC	74834L100	22.00	07/23/2014	O'SHAUGHNESSY	0.22	1,316.44
QUEST DIAGNOSTICS INC	74834L100	281.00	06/13/2014	O'SHAUGHNESSY	5.62	17,362.88
QUEST DIAGNOSTICS INC	74834L100	120.00	06/13/2014	O'SHAUGHNESSY	1.20	7,393.27
QUEST DIAGNOSTICS INC	74834L100	11.00	07/18/2014	O'SHAUGHNESSY	0.22	666.09
QUEST DIAGNOSTICS INC	74834L100	211.00	05/16/2014	O'SHAUGHNESSY	4.22	12,040.31
QUEST DIAGNOSTICS INC	74834L100	902.00	04/21/2014	O'SHAUGHNESSY	18.04	54,195.50
QUEST DIAGNOSTICS INC	74834L100	55.00	09/16/2014	O'SHAUGHNESSY	0.55	3,456.75
SANDISK CORP	80004C101	21.00	12/12/2014	O'SHAUGHNESSY	0.42	2,187.69
SANDISK CORP	80004C101	60.00	09/16/2014	O'SHAUGHNESSY	0.60	5,956.80
SANDISK CORP	80004C101	10.00	09/12/2014	O'SHAUGHNESSY	0.10	995.50
SANDISK CORP	80004C101	82.00	05/16/2014	O'SHAUGHNESSY	1.64	7,482.50

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
SANDISK CORP	80004C101	51.00	07/18/2014	O'SHAUGHNESSY	1.02	5,401.92
SEAGATE TECHNOLOGY	G7945M107	138.00	02/20/2014	O'SHAUGHNESSY	1.38	6,834.71
SIRIUS XM HLDGS INC	82968B103	235.00	12/16/2014	O'SHAUGHNESSY	4.70	815.45
SIRIUS XM HLDGS INC	82968B103	1,372.00	12/15/2014	O'SHAUGHNESSY	27.44	4,779.50
SIRIUS XM HLDGS INC	82968B103	2,693.00	11/14/2014	O'SHAUGHNESSY	53.86	9,465.36
SIRIUS XM HLDGS INC	82968B103	305.00	12/17/2014	O'SHAUGHNESSY	6.10	1,047.07
SIRIUS XM HLDGS INC	82968B103	678.00	12/18/2014	O'SHAUGHNESSY	13.56	2,325.68
SIRIUS XM HLDGS INC	82968B103	810.00	12/04/2014	O'SHAUGHNESSY	8.10	2,936.25
SIRIUS XM HLDGS INC	82968B103	395.00	11/17/2014	O'SHAUGHNESSY	7.90	1,389.81
SIRIUS XM HLDGS INC	82968B103	5,184.00	12/12/2014	O'SHAUGHNESSY	103.68	18,050.17
SIRIUS XM HLDGS INC	82968B103	259.00	12/12/2014	O'SHAUGHNESSY	2.59	897.44
SIRIUS XM HLDGS INC	82968B103	132.00	11/25/2014	O'SHAUGHNESSY	2.64	464.61
STANLEY BLACK & DECKER INC	854502101	90.00	01/17/2014	O'SHAUGHNESSY	1.80	7,359.69
TELEFONICA BRASIL SA ADR	87936R106	310.00	02/20/2014	O'SHAUGHNESSY	3.10	5,916.32
TELEFONICA BRASIL SA ADR	87936R106	504.00	02/18/2014	O'SHAUGHNESSY	5.04	9,613.40
TELEFONICA BRASIL SA ADR	87936R106	147.00	02/14/2014	O'SHAUGHNESSY	1.47	2,784.02
TELEFONICA BRASIL SA ADR	87936R106	2,163.00	01/17/2014	O'SHAUGHNESSY	43.26	43,029.86
TELEFONICA BRASIL SA ADR	87936R106	169.00	05/16/2014	O'SHAUGHNESSY	3.38	3,583.39
TELEFONICA BRASIL SA ADR	87936R106	210.00	04/21/2014	O'SHAUGHNESSY	2.10	4,380.60
TELUS CORPORATION	87971M103	369.00	02/14/2014	O'SHAUGHNESSY	3.69	12,558.07
TELUS CORPORATION	87971M103	109.00	09/05/2014	O'SHAUGHNESSY	1.09	3,955.99
TELUS CORPORATION	87971M103	56.00	02/20/2014	O'SHAUGHNESSY	0.56	1,907.95
TELUS CORPORATION	87971M103	266.00	01/17/2014	O'SHAUGHNESSY	2.66	9,108.82
TELUS CORPORATION	87971M103	8.00	08/19/2014	O'SHAUGHNESSY	0.16	282.13
TELUS CORPORATION	87971M103	121.00	08/15/2014	O'SHAUGHNESSY	1.21	4,234.76
TELUS CORPORATION	87971M103	290.00	08/20/2014	O'SHAUGHNESSY	5.80	10,213.16
TELUS CORPORATION	87971M103	229.00	05/16/2014	O'SHAUGHNESSY	4.58	8,476.62
TELUS CORPORATION	87971M103	475.00	02/24/2014	O'SHAUGHNESSY	4.75	16,314.92
TELUS CORPORATION	87971M103	3.00	02/21/2014	O'SHAUGHNESSY	0.03	103.62
TELUS CORPORATION	87971M103	211.00	03/14/2014	O'SHAUGHNESSY	4.22	7,326.22

<b>SECURITY NAME</b>	<b>A</b> <b>CUSIP</b>	<b>B</b> <b>SHARES</b>	<b>C</b> <b>Date</b> <b>Acquired</b>	<b>D</b> <b>Manager</b>	<b>E</b> <b>COMMISSION</b>	<b>F</b> <b>Cost Basis</b>
TIM HORTONS INC	88706M103	18.00	05/30/2014	O'SHAUGHNESSY	0.36	982.23
TIM HORTONS INC	88706M103	46.00	05/27/2014	O'SHAUGHNESSY	0.46	2,490.67
TIM HORTONS INC	88706M103	99.00	05/20/2014	O'SHAUGHNESSY	1.98	5,453.52
TIM HORTONS INC	88706M103	654.00	05/16/2014	O'SHAUGHNESSY	13.08	35,845.67
TIM HORTONS INC	88706M103	4.00	04/21/2014	O'SHAUGHNESSY	0.04	217.92
TIM HORTONS INC	88706M103	88.00	08/20/2014	O'SHAUGHNESSY	0.88	5,486.47
TIM HORTONS INC	88706M103	210.00	08/19/2014	O'SHAUGHNESSY	2.10	13,105.39
TIM HORTONS INC	88706M103	38.00	03/20/2014	O'SHAUGHNESSY	0.38	2,094.76
TIM HORTONS INC	88706M103	37.00	08/18/2014	O'SHAUGHNESSY	0.37	2,312.49
TIM HORTONS INC	88706M103	38.00	08/15/2014	O'SHAUGHNESSY	0.38	2,363.77
TIM HORTONS INC	88706M103	5.00	07/24/2014	O'SHAUGHNESSY	0.05	277.03
TIM HORTONS INC	88706M103	21.00	03/17/2014	O'SHAUGHNESSY	0.42	1,150.15
TIM HORTONS INC	88706M103	129.00	03/14/2014	O'SHAUGHNESSY	2.58	7,068.79
TIM HORTONS INC	88706M103	269.00	03/21/2014	O'SHAUGHNESSY	2.69	14,852.19
TIM HORTONS INC	88706M103	2.00	07/22/2014	O'SHAUGHNESSY	0.02	110.85
TIM HORTONS INC	88706M103	45.00	06/02/2014	O'SHAUGHNESSY	0.45	2,465.13
TIM HORTONS INC	88706M103	5.00	07/18/2014	O'SHAUGHNESSY	0.05	276.72
TIM HORTONS INC	88706M103	3.00	07/21/2014	O'SHAUGHNESSY	0.03	166.23
TIM HORTONS INC	88706M103	73.00	05/29/2014	O'SHAUGHNESSY	0.73	3,959.44
TIME WARNER CABLE INC	88732J207	100.00	01/17/2014	O'SHAUGHNESSY	1.80	13,501.80
TIME WARNER CABLE INC	88732J207	61.00	02/14/2014	O'SHAUGHNESSY	1.22	8,304.54
TIME WARNER INC	887317303	327.00	09/12/2014	O'SHAUGHNESSY	6.54	25,191.79
TIME WARNER INC	887317303	302.00	09/16/2014	O'SHAUGHNESSY	3.02	23,118.10
TRAVELERS COS INC	89417E109	83.00	07/22/2014	O'SHAUGHNESSY	1.66	7,928.09
TRAVELERS COS INC	89417E109	15.00	07/21/2014	O'SHAUGHNESSY	0.30	1,432.97
TRAVELERS COS INC	89417E109	47.00	06/25/2014	O'SHAUGHNESSY	0.94	4,471.56
TRAVELERS COS INC	89417E109	91.00	08/15/2014	O'SHAUGHNESSY	1.82	8,277.68
TRAVELERS COS INC	89417E109	57.00	06/23/2014	O'SHAUGHNESSY	1.14	5,434.85
TRAVELERS COS INC	89417E109	36.00	06/17/2014	O'SHAUGHNESSY	0.72	3,408.44
TRAVELERS COS INC	89417E109	93.00	07/18/2014	O'SHAUGHNESSY	1.86	8,902.03

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<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
TRAVELERS COS INC	89417E109	347.00	09/05/2014	O'SHAUGHNESSY	3.47	32,920.24
TRAVELERS COS INC	89417E109	42.00	06/16/2014	O'SHAUGHNESSY	0.84	3,978.66
TRAVELERS COS INC	89417E109	501.00	09/16/2014	O'SHAUGHNESSY	5.01	46,546.41
TRAVELERS COS INC	89417E109	44.00	06/13/2014	O'SHAUGHNESSY	0.88	4,167.90
TRAVELERS COS INC	89417E109	79.00	05/19/2014	O'SHAUGHNESSY	0.79	7,319.78
TRAVELERS COS INC	89417E109	183.00	05/16/2014	O'SHAUGHNESSY	3.66	16,964.15
TRAVELERS COS INC	89417E109	140.00	04/24/2014	O'SHAUGHNESSY	1.40	12,064.82
TRAVELERS COS INC	89417E109	314.00	04/21/2014	O'SHAUGHNESSY	6.28	26,774.21
TRAVELERS COS INC	89417E109	270.00	03/14/2014	O'SHAUGHNESSY	5.40	22,706.14
VIACOM INC CL B	92553P201	120.00	09/16/2014	O'SHAUGHNESSY	1.20	9,600.00
VODAFONE GROUP PLC ADR	92857W308	651.00	07/18/2014	O'SHAUGHNESSY	13.02	21,657.86
WESTERN UN CO	959802109	487.00	01/17/2014	O'SHAUGHNESSY	4.87	8,022.40
WESTERN UN CO	959802109	97.00	02/20/2014	O'SHAUGHNESSY	0.97	1,576.08
WYNDHAM WORLDWIDE CORP COM	98310W108	233.00	01/21/2014	O'SHAUGHNESSY	2.33	17,181.44
WYNDHAM WORLDWIDE CORP COM	98310W108	56.00	01/17/2014	O'SHAUGHNESSY	0.56	4,009.99
WYNDHAM WORLDWIDE CORP COM	98310W108	273.00	09/16/2014	O'SHAUGHNESSY	2.73	22,277.02
WYNDHAM WORLDWIDE CORP COM	98310W108	63.00	09/05/2014	O'SHAUGHNESSY	1.26	5,115.93
WYNDHAM WORLDWIDE CORP COM	98310W108	24.00	05/16/2014	O'SHAUGHNESSY	0.48	1,750.41
WYNDHAM WORLDWIDE CORP COM	98310W108	110.00	03/14/2014	O'SHAUGHNESSY	2.20	8,276.11
WYNDHAM WORLDWIDE CORP COM	98310W108	182.00	01/22/2014	O'SHAUGHNESSY	1.82	13,439.55
XEROX CORP	984121103	184.00	10/21/2014	O'SHAUGHNESSY	3.68	2,300.07
XEROX CORP	984121103	336.00	10/20/2014	O'SHAUGHNESSY	6.72	4,202.42
XEROX CORP	984121103	126.00	10/23/2014	O'SHAUGHNESSY	2.52	1,588.89
XEROX CORP	984121103	9.00	11/18/2014	O'SHAUGHNESSY	0.18	121.05
XEROX CORP	984121103	1,101.00	11/14/2014	O'SHAUGHNESSY	22.02	14,935.62
XEROX CORP	984121103	590.00	11/17/2014	O'SHAUGHNESSY	11.80	7,927.06
XEROX CORP	984121103	129.00	11/20/2014	O'SHAUGHNESSY	2.58	1,733.73
XEROX CORP	984121103	243.00	11/24/2014	O'SHAUGHNESSY	4.86	3,266.09
XEROX CORP	984121103	204.00	12/04/2014	O'SHAUGHNESSY	2.04	2,827.44
XEROX CORP	984121103	608.00	12/12/2014	O'SHAUGHNESSY	12.16	8,462.57

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
XEROX CORP	984121103	42.00	10/22/2014	O'SHAUGHNESSY	0.84	526.26
XEROX CORP	984121103	125.00	10/17/2014	O'SHAUGHNESSY	2.50	1,577.50
XL GROUP PLC	G98290102	88.00	03/14/2014	O'SHAUGHNESSY	1.76	2,705.42
XL GROUP PLC	G98290102	265.00	09/05/2014	O'SHAUGHNESSY	2.65	9,103.52
XL GROUP PLC	G98290102	180.00	08/18/2014	O'SHAUGHNESSY	1.80	5,813.17
XL GROUP PLC	G98290102	27.00	08/15/2014	O'SHAUGHNESSY	0.27	870.62
XL GROUP PLC	G98290102	810.00	08/15/2014	O'SHAUGHNESSY	16.20	26,106.71
XL GROUP PLC	G98290102	148.00	07/22/2014	O'SHAUGHNESSY	2.96	5,038.26
XL GROUP PLC	G98290102	158.00	07/18/2014	O'SHAUGHNESSY	3.16	5,399.16
XL GROUP PLC	G98290102	85.00	05/19/2014	O'SHAUGHNESSY	1.70	2,739.21
XL GROUP PLC	G98290102	148.00	04/21/2014	O'SHAUGHNESSY	2.96	4,625.49
XL GROUP PLC	G98290102	35.00	02/25/2014	O'SHAUGHNESSY	0.70	1,016.87
XL GROUP PLC	G98290102	71.00	02/24/2014	O'SHAUGHNESSY	1.42	2,072.68
XL GROUP PLC	G98290102	84.00	02/20/2014	O'SHAUGHNESSY	1.68	2,427.39
XL GROUP PLC	G98290102	199.00	05/16/2014	O'SHAUGHNESSY	3.98	6,469.85
				<b>TOTAL FOR: O'SHAUGHNESSY</b>	<b>1,872.92</b>	<b>4,633,337.48</b>
AAR CORP	000361105	790.00	04/04/2014	SYSTEMATIC	6.32	20,498.92
AARON'S INC	002535300	130.00	08/05/2014	SYSTEMATIC	0.91	3,501.36
AARON'S INC	002535300	670.00	04/04/2014	SYSTEMATIC	5.36	20,380.06
ABERCROMBIE & FITCH CO CL A	002896207	50.00	10/15/2014	SYSTEMATIC	0.35	1,722.38
ABERCROMBIE & FITCH CO CL A	002896207	170.00	11/14/2014	SYSTEMATIC	1.19	4,921.77
ABERCROMBIE & FITCH CO CL A	002896207	525.00	05/02/2014	SYSTEMATIC	3.68	19,316.17
ABM INDS INC	000957100	710.00	04/04/2014	SYSTEMATIC	5.68	20,474.98
ABM INDS INC	000957100	95.00	09/08/2014	SYSTEMATIC	0.67	2,570.57
ABRAXAS PETROLEUM CORPORATION	003830106	5,155.00	04/04/2014	SYSTEMATIC	41.24	20,403.49
ACCO BRANDS CORP	00081T108	830.00	06/02/2014	SYSTEMATIC	5.81	5,145.50
ACCO BRANDS CORP	00081T108	2,370.00	05/30/2014	SYSTEMATIC	16.59	14,445.86
ACETO CORPORATION	004446100	980.00	04/04/2014	SYSTEMATIC	7.84	20,489.84
ACTUANT CORP CL A	00508X203	300.00	12/22/2014	SYSTEMATIC	2.10	8,610.93
ACTUANT CORP CL A	00508X203	420.00	12/19/2014	SYSTEMATIC	2.94	12,002.84



	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
ADDUS HOMECARE CORP	006739106	850.00	04/04/2014	SYSTEMATIC	6.80	20,321.80
ADDUS HOMECARE CORP	006739106	30.00	09/08/2014	SYSTEMATIC	0.21	656.35
ADDUS HOMECARE CORP	006739106	105.00	09/09/2014	SYSTEMATIC	0.74	2,296.99
ADVANTAGE OIL & GAS LTD	00765F101	175.00	08/07/2014	SYSTEMATIC	1.23	934.58
ADVANTAGE OIL & GAS LTD	00765F101	2,225.00	08/06/2014	SYSTEMATIC	15.58	11,812.53
ADVANTAGE OIL & GAS LTD	00765F101	1,085.00	08/05/2014	SYSTEMATIC	7.60	5,799.44
ADVANTAGE OIL & GAS LTD	00765F101	180.00	08/08/2014	SYSTEMATIC	1.26	958.63
AECOM TECHNOLOGY CORP DELAWARE	00766T100	635.00	04/04/2014	SYSTEMATIC	5.08	20,521.93
AECOM TECHNOLOGY CORP DELAWARE	00766T100	60.00	10/15/2014	SYSTEMATIC	0.42	1,894.62
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	2,025.00	04/04/2014	SYSTEMATIC	16.20	20,428.20
AEGION CORP	00770F104	680.00	08/06/2014	SYSTEMATIC	4.76	15,768.52
AEGION CORP	00770F104	220.00	08/05/2014	SYSTEMATIC	1.54	5,054.85
AEGION CORP	00770F104	210.00	10/15/2014	SYSTEMATIC	1.47	3,705.87
AFFYMETRIX INC	00826T108	190.00	09/08/2014	SYSTEMATIC	1.33	1,654.05
AFFYMETRIX INC	00826T108	2,765.00	04/04/2014	SYSTEMATIC	22.12	20,414.00
AG MTG INVT TR INC	001228105	1,080.00	09/08/2014	SYSTEMATIC	7.56	21,489.73
AGREE REALTY CORP	008492100	665.00	04/04/2014	SYSTEMATIC	5.32	20,507.27
AGREE REALTY CORP	008492100	10.00	09/08/2014	SYSTEMATIC	0.07	297.95
AGREE REALTY CORP	008492100	50.00	09/09/2014	SYSTEMATIC	0.35	1,487.34
ALERE INC	01449J105	100.00	09/08/2014	SYSTEMATIC	0.70	3,561.58
ALERE INC	01449J105	590.00	04/04/2014	SYSTEMATIC	4.72	20,389.22
ALIGN TECHNOLOGY INC	016255101	395.00	05/02/2014	SYSTEMATIC	2.77	19,786.74
ALLIANCE IMAGING INC	018606301	60.00	10/15/2014	SYSTEMATIC	0.42	1,340.06
ALLIANCE IMAGING INC	018606301	65.00	09/09/2014	SYSTEMATIC	0.46	1,834.54
ALLIANCE IMAGING INC	018606301	40.00	10/16/2014	SYSTEMATIC	0.28	873.26
ALLIANCE IMAGING INC	018606301	600.00	04/04/2014	SYSTEMATIC	4.80	20,494.80
ALLIANCE IMAGING INC	018606301	20.00	09/08/2014	SYSTEMATIC	0.14	563.56
ALLIANCE IMAGING INC	018606301	50.00	06/25/2014	SYSTEMATIC	0.35	1,367.45
ALLIANCE IMAGING INC	018606301	20.00	10/16/2014	SYSTEMATIC	0.14	450.09
ALLIANCE IMAGING INC	018606301	30.00	10/17/2014	SYSTEMATIC	0.21	681.06

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
ALLIANCE IMAGING INC	018606301	100.00	06/26/2014	SYSTEMATIC	0.70	2,728.55
ALLIANCE RESOURCE PARTNERS L P	01877R108	50.00	10/15/2014	SYSTEMATIC	0.35	2,080.35
ALLIANCE RESOURCE PARTNERS L P	01877R108	240.00	04/04/2014	SYSTEMATIC	1.92	20,437.92
ALLIANCEBERNSTEIN HLDG L P	01881G106	820.00	05/30/2014	SYSTEMATIC	5.74	19,501.65
ALMOST FAMILY INC	020409108	885.00	04/04/2014	SYSTEMATIC	7.08	20,459.43
ALON USA ENERGY INC	020520102	190.00	08/05/2014	SYSTEMATIC	1.33	2,449.65
ALON USA ENERGY INC	020520102	1,305.00	04/04/2014	SYSTEMATIC	10.44	20,446.74
ALON USA ENERGY INC	020520102	175.00	05/30/2014	SYSTEMATIC	1.23	2,546.96
ALPHA NAT RES INC	02076X102	8,030.00	12/19/2014	SYSTEMATIC	56.21	12,157.42
ALPHA NAT RES INC	02076X102	5,485.00	12/22/2014	SYSTEMATIC	38.40	8,502.85
ALPHA NAT RES INC	02076X102	4,820.00	04/04/2014	SYSTEMATIC	38.56	20,571.76
AMEDISYS INC	023436108	140.00	06/25/2014	SYSTEMATIC	0.98	1,891.04
AMEDISYS INC	023436108	1,320.00	04/04/2014	SYSTEMATIC	10.56	20,470.56
AMEDISYS INC	023436108	50.00	06/26/2014	SYSTEMATIC	0.35	684.47
AMERICAN CAP MTG INVT CORP	02504A104	475.00	09/08/2014	SYSTEMATIC	3.33	9,686.54
AMERICAN CAP MTG INVT CORP	02504A104	515.00	09/09/2014	SYSTEMATIC	3.61	10,440.81
AMERICAN CAP MTG INVT CORP	02504A104	55.00	09/10/2014	SYSTEMATIC	0.39	1,122.04
AMERICAN EAGLE OUTFITTERS	02553E106	1,110.00	12/19/2014	SYSTEMATIC	7.77	14,802.07
AMERICAN EAGLE OUTFITTERS	02553E106	415.00	12/22/2014	SYSTEMATIC	2.91	5,498.17
AMERICAN EQUITY INVT LIFE HLDG	025676206	855.00	04/04/2014	SYSTEMATIC	6.84	20,270.34
AMERICAN PUB ED INC	02913V103	95.00	11/14/2014	SYSTEMATIC	0.67	3,396.83
AMERICAN PUB ED INC	02913V103	350.00	11/18/2014	SYSTEMATIC	2.45	12,704.76
AMERICAN PUB ED INC	02913V103	160.00	11/17/2014	SYSTEMATIC	1.12	5,824.53
AMERICAN WOODMARK CORP	030506109	695.00	05/30/2014	SYSTEMATIC	4.87	19,908.91
AMN HEALTHCARE SVCS INC	001744101	245.00	05/30/2014	SYSTEMATIC	1.72	2,871.28
AMN HEALTHCARE SVCS INC	001744101	1,440.00	04/04/2014	SYSTEMATIC	11.52	20,473.92
AMSURG CORP	03232P405	425.00	04/04/2014	SYSTEMATIC	3.40	20,356.65
ANALOGIC CORP COM PAR \$0.05	032657207	80.00	06/25/2014	SYSTEMATIC	0.56	6,075.76
ANALOGIC CORP COM PAR \$0.05	032657207	110.00	06/26/2014	SYSTEMATIC	0.77	8,419.84
ANALOGIC CORP COM PAR \$0.05	032657207	75.00	06/27/2014	SYSTEMATIC	0.53	5,786.80

<b>SECURITY NAME</b>	<b>A</b> <b>CUSIP</b>	<b>B</b> <b>SHARES</b>	<b>C</b> <b>Date</b> <b>Acquired</b>	<b>D</b> <b>Manager</b>	<b>E</b> <b>COMMISSION</b>	<b>F</b> <b>Cost Basis</b>
ANALOGIC CORP COM PAR \$0.05	032657207	30.00	09/08/2014	SYSTEMATIC	0.21	2,191.11
ANDERSONS INC	034164103	340.00	04/04/2014	SYSTEMATIC	2.72	20,351.72
ANDERSONS INC	034164103	125.00	05/30/2014	SYSTEMATIC	0.88	5,801.67
ANIKA THERAPEUTICS INC	035255108	485.00	04/04/2014	SYSTEMATIC	3.88	20,427.23
ANWORTH MTG ASSET CORP REIT	037347101	325.00	09/08/2014	SYSTEMATIC	2.28	1,678.83
ANWORTH MTG ASSET CORP REIT	037347101	4,055.00	04/04/2014	SYSTEMATIC	32.44	20,469.64
ANWORTH MTG ASSET CORP REIT	037347101	3,855.00	06/25/2014	SYSTEMATIC	26.99	20,533.66
APOLLO COML REAL ESTATE FIN INC	03762U105	190.00	12/22/2014	SYSTEMATIC	1.33	3,135.30
APOLLO COML REAL ESTATE FIN INC	03762U105	710.00	12/23/2014	SYSTEMATIC	4.97	11,945.54
APOLLO COML REAL ESTATE FIN INC	03762U105	235.00	12/24/2014	SYSTEMATIC	1.65	3,968.97
APOLLO COML REAL ESTATE FIN INC	03762U105	115.00	12/19/2014	SYSTEMATIC	0.81	1,893.15
APOLLO GROUP INC CL A	037604105	585.00	04/04/2014	SYSTEMATIC	4.68	20,573.28
APOLLO GROUP INC CL A	037604105	115.00	05/02/2014	SYSTEMATIC	0.81	3,199.06
APOLLO GROUP INC CL A	037604105	60.00	09/08/2014	SYSTEMATIC	0.42	1,691.03
APOLLO RESIDENTIAL MTG INC	03763V102	315.00	09/08/2014	SYSTEMATIC	2.22	5,296.99
APOLLO RESIDENTIAL MTG INC	03763V102	535.00	09/10/2014	SYSTEMATIC	3.75	9,048.67
APOLLO RESIDENTIAL MTG INC	03763V102	425.00	09/09/2014	SYSTEMATIC	2.98	7,139.33
ARC DOCUMENT SOLUTIONS INC	00191G103	185.00	05/05/2014	SYSTEMATIC	1.30	1,160.71
ARC DOCUMENT SOLUTIONS INC	00191G103	270.00	05/02/2014	SYSTEMATIC	1.89	1,685.50
ARC DOCUMENT SOLUTIONS INC	00191G103	2,670.00	04/04/2014	SYSTEMATIC	21.36	20,580.36
ARCBEST CORP	03937C105	110.00	09/08/2014	SYSTEMATIC	0.77	4,115.83
ARCH COAL INC	039380100	4,225.00	04/04/2014	SYSTEMATIC	33.80	20,609.55
ARCTIC CAT INC	039670104	90.00	05/30/2014	SYSTEMATIC	0.63	3,402.50
ARCTIC CAT INC	039670104	430.00	04/04/2014	SYSTEMATIC	3.44	20,437.04
ARGAN INC	04010E109	240.00	12/29/2014	SYSTEMATIC	1.68	8,352.12
ARGAN INC	04010E109	155.00	12/26/2014	SYSTEMATIC	1.09	5,065.48
ARGAN INC	04010E109	50.00	12/24/2014	SYSTEMATIC	0.35	1,600.71
ARGAN INC	04010E109	135.00	12/23/2014	SYSTEMATIC	0.95	4,317.41
ARGAN INC	04010E109	30.00	12/19/2014	SYSTEMATIC	0.21	931.24
ARGAN INC	04010E109	65.00	12/22/2014	SYSTEMATIC	0.46	1,982.21

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ARGO GROUP INTL HOLDINGS LTD	G0464B107	440.00	04/04/2014	SYSTEMATIC	3.52	20,252.32
ARKANSAS BEST CORP	040790107	535.00	04/04/2014	SYSTEMATIC	4.28	20,596.43
ARLINGTON ASSET INVT CORP	041356205	750.00	08/05/2014	SYSTEMATIC	5.25	19,702.58
ARRIS GROUP INC	04270V106	125.00	09/08/2014	SYSTEMATIC	0.88	3,927.52
ARRIS GROUP INC	04270V106	75.00	10/15/2014	SYSTEMATIC	0.53	1,976.14
ARRIS GROUP INC	04270V106	715.00	04/04/2014	SYSTEMATIC	5.72	20,297.42
ARUBA NETWORKS INC	043176106	405.00	12/22/2014	SYSTEMATIC	2.84	7,655.27
ARUBA NETWORKS INC	043176106	650.00	12/19/2014	SYSTEMATIC	4.55	12,344.54
ARUBA NETWORKS INC	043176106	130.00	06/25/2014	SYSTEMATIC	0.91	2,223.13
ARUBA NETWORKS INC	043176106	1,050.00	04/04/2014	SYSTEMATIC	8.40	20,409.90
ASPEN INSURANCE HOLDINGS LTD	G05384105	515.00	04/04/2014	SYSTEMATIC	4.12	20,274.52
ASPEN INSURANCE HOLDINGS LTD	G05384105	80.00	09/08/2014	SYSTEMATIC	0.56	3,426.30
ATLANTIC PWR CORP	04878Q863	2,485.00	12/22/2014	SYSTEMATIC	17.40	6,439.63
ATLANTIC PWR CORP	04878Q863	1,620.00	12/24/2014	SYSTEMATIC	11.34	4,679.69
ATLANTIC PWR CORP	04878Q863	2,050.00	12/23/2014	SYSTEMATIC	14.35	5,626.43
ATLANTIC PWR CORP	04878Q863	1,670.00	12/19/2014	SYSTEMATIC	11.69	4,127.74
ATLANTIC TELE-NETWORK INC	049079205	305.00	04/04/2014	SYSTEMATIC	2.44	20,315.44
ATWOOD OCEANICS INC	050095108	15.00	11/17/2014	SYSTEMATIC	0.11	536.32
ATWOOD OCEANICS INC	050095108	100.00	11/14/2014	SYSTEMATIC	0.70	3,611.62
ATWOOD OCEANICS INC	050095108	450.00	09/08/2014	SYSTEMATIC	3.15	21,898.62
AUDIO CODES ORD	M15342104	410.00	05/30/2014	SYSTEMATIC	2.87	2,495.67
AUDIO CODES ORD	M15342104	2,800.00	04/04/2014	SYSTEMATIC	22.40	20,462.40
AVISTA CORP	05379B107	505.00	05/30/2014	SYSTEMATIC	3.54	16,161.97
AVISTA CORP	05379B107	660.00	04/04/2014	SYSTEMATIC	5.28	20,339.88
AVISTA CORP	05379B107	105.00	06/02/2014	SYSTEMATIC	0.74	3,385.79
AVISTA CORP	05379B107	60.00	09/08/2014	SYSTEMATIC	0.42	1,945.93
BANNER CORPORATION	06652V208	150.00	08/07/2014	SYSTEMATIC	1.05	5,914.67
BANNER CORPORATION	06652V208	50.00	09/08/2014	SYSTEMATIC	0.35	1,982.82
BANNER CORPORATION	06652V208	195.00	08/05/2014	SYSTEMATIC	1.37	7,886.16
BANNER CORPORATION	06652V208	150.00	08/06/2014	SYSTEMATIC	1.05	5,965.89

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
BBCN BANCORP INC	073295107	345.00	10/16/2014	SYSTEMATIC	2.42	5,055.32
BBCN BANCORP INC	073295107	455.00	10/15/2014	SYSTEMATIC	3.19	6,675.95
BBCN BANCORP INC	073295107	565.00	10/16/2014	SYSTEMATIC	3.96	8,174.71
BENCHMARK ELECTRONICS INC	08160H101	85.00	09/08/2014	SYSTEMATIC	0.60	2,103.86
BENCHMARK ELECTRONICS INC	08160H101	895.00	04/04/2014	SYSTEMATIC	7.16	20,386.31
BIG LOTS INC	089302103	490.00	05/02/2014	SYSTEMATIC	3.43	19,273.37
BILL BARRETT CORP	06846N104	805.00	04/04/2014	SYSTEMATIC	6.44	20,509.79
BIO RAD LABORATORIES INC CL A	090572207	35.00	12/22/2014	SYSTEMATIC	0.25	4,087.58
BIO RAD LABORATORIES INC CL A	090572207	35.00	12/19/2014	SYSTEMATIC	0.25	4,086.62
BIO RAD LABORATORIES INC CL A	090572207	105.00	12/23/2014	SYSTEMATIC	0.74	12,625.68
BIOTELEMETRY INC	090672106	1,905.00	04/04/2014	SYSTEMATIC	15.24	20,246.34
BLACK BOX CORPORATION	091826107	290.00	06/30/2014	SYSTEMATIC	2.03	6,637.87
BLACK BOX CORPORATION	091826107	85.00	06/25/2014	SYSTEMATIC	0.60	1,950.93
BLACK BOX CORPORATION	091826107	180.00	06/26/2014	SYSTEMATIC	1.26	4,105.80
BLACK BOX CORPORATION	091826107	325.00	06/27/2014	SYSTEMATIC	2.28	7,493.47
BLOUNT INTERNATIONAL INC	095180105	735.00	06/02/2014	SYSTEMATIC	5.15	9,127.46
BLOUNT INTERNATIONAL INC	095180105	1,050.00	12/22/2014	SYSTEMATIC	7.35	17,564.61
BLOUNT INTERNATIONAL INC	095180105	205.00	12/19/2014	SYSTEMATIC	1.44	3,424.71
BLOUNT INTERNATIONAL INC	095180105	875.00	05/30/2014	SYSTEMATIC	6.13	10,780.44
BLUE NILE INC	09578R103	55.00	06/26/2014	SYSTEMATIC	0.39	1,530.94
BLUE NILE INC	09578R103	220.00	05/02/2014	SYSTEMATIC	1.54	7,557.97
BLUE NILE INC	09578R103	310.00	05/05/2014	SYSTEMATIC	2.17	10,718.22
BLUE NILE INC	09578R103	40.00	05/06/2014	SYSTEMATIC	0.28	1,364.77
BLUE NILE INC	09578R103	85.00	06/25/2014	SYSTEMATIC	0.60	2,406.21
BRADY CORPORATION CL A	104674106	755.00	04/04/2014	SYSTEMATIC	6.04	20,542.04
BRADY CORPORATION CL A	104674106	55.00	09/08/2014	SYSTEMATIC	0.39	1,468.26
BRADY CORPORATION CL A	104674106	100.00	10/15/2014	SYSTEMATIC	0.70	2,182.04
BRANDYWINE RLTY SH BEN INT NEW	105368203	1,435.00	04/04/2014	SYSTEMATIC	11.48	20,589.38
BRIDGEPOINT ED INC	10807M105	195.00	06/25/2014	SYSTEMATIC	1.37	2,667.00
BRIDGEPOINT ED INC	10807M105	1,280.00	04/04/2014	SYSTEMATIC	10.24	20,221.44

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
BRIGGS & STRATTON CORP	109043109	495.00	05/30/2014	SYSTEMATIC	3.47	10,412.87
BRIGGS & STRATTON CORP	109043109	135.00	09/08/2014	SYSTEMATIC	0.95	2,721.21
BRIGGS & STRATTON CORP	109043109	445.00	06/02/2014	SYSTEMATIC	3.12	9,361.29
BRINK'S CO	109696104	150.00	11/14/2014	SYSTEMATIC	1.05	3,203.58
BRINK'S CO	109696104	315.00	06/02/2014	SYSTEMATIC	2.21	8,491.11
BRINK'S CO	109696104	420.00	05/30/2014	SYSTEMATIC	2.94	11,239.58
BRINK'S CO	109696104	110.00	10/15/2014	SYSTEMATIC	0.77	2,574.28
BRISTOW GROUP INC	110394103	270.00	04/04/2014	SYSTEMATIC	2.16	20,608.56
BRISTOW GROUP INC	110394103	25.00	09/08/2014	SYSTEMATIC	0.18	1,824.40
BROCADE COMMUNICATIONS SYS INC	111621306	400.00	05/30/2014	SYSTEMATIC	2.80	3,418.52
BROCADE COMMUNICATIONS SYS INC	111621306	1,885.00	04/04/2014	SYSTEMATIC	15.08	20,448.48
BROOKLINE BANCORP INC	11373M107	200.00	09/08/2014	SYSTEMATIC	1.40	1,843.78
BROOKLINE BANCORP INC	11373M107	905.00	05/02/2014	SYSTEMATIC	6.34	8,253.61
BROOKLINE BANCORP INC	11373M107	1,030.00	05/05/2014	SYSTEMATIC	7.21	9,320.78
BROOKLINE BANCORP INC	11373M107	195.00	05/06/2014	SYSTEMATIC	1.37	1,760.00
BROOKS AUTOMATION INC	114340102	1,850.00	04/04/2014	SYSTEMATIC	14.80	20,568.30
BROWN SHOE COMPANY INC	115736100	570.00	10/16/2014	SYSTEMATIC	3.99	14,981.82
BROWN SHOE COMPANY INC	115736100	770.00	04/04/2014	SYSTEMATIC	6.16	20,503.56
BROWN SHOE COMPANY INC	115736100	220.00	10/15/2014	SYSTEMATIC	1.54	5,666.96
BRUKER BIOSCIENCES CORP	116794108	955.00	10/15/2014	SYSTEMATIC	6.69	18,460.63
BRUKER BIOSCIENCES CORP	116794108	95.00	10/16/2014	SYSTEMATIC	0.67	1,805.79
BUCKLE INC	118440106	440.00	04/04/2014	SYSTEMATIC	3.52	20,388.72
BUILD-A-BEAR WORKSHOP INC	120076104	485.00	09/08/2014	SYSTEMATIC	3.40	6,403.22
BUILD-A-BEAR WORKSHOP INC	120076104	545.00	09/09/2014	SYSTEMATIC	3.82	7,368.19
BUILD-A-BEAR WORKSHOP INC	120076104	620.00	09/10/2014	SYSTEMATIC	4.34	8,661.34
CABOT CORP	127055101	150.00	10/15/2014	SYSTEMATIC	1.05	7,188.83
CABOT CORP	127055101	270.00	10/16/2014	SYSTEMATIC	1.89	12,598.15
CABOT CORP	127055101	95.00	12/19/2014	SYSTEMATIC	0.67	3,863.75
CABOT MICROELECTRONICS CORP	12709P103	450.00	04/04/2014	SYSTEMATIC	3.60	20,253.60
CABOT MICROELECTRONICS CORP	12709P103	50.00	09/08/2014	SYSTEMATIC	0.35	2,161.35

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
CALAVO GROWERS INC	128246105	70.00	06/30/2014	SYSTEMATIC	0.49	2,355.41
CALAVO GROWERS INC	128246105	100.00	06/27/2014	SYSTEMATIC	0.70	3,397.70
CALAVO GROWERS INC	128246105	370.00	06/25/2014	SYSTEMATIC	2.59	12,584.14
CALAVO GROWERS INC	128246105	55.00	06/26/2014	SYSTEMATIC	0.39	1,868.21
CAMBREX CORP	132011107	595.00	11/18/2014	SYSTEMATIC	4.17	14,277.80
CAMBREX CORP	132011107	205.00	11/17/2014	SYSTEMATIC	1.44	4,831.63
CAMBREX CORP	132011107	140.00	11/14/2014	SYSTEMATIC	0.98	3,250.72
CAPELLA ED CO	139594105	320.00	04/04/2014	SYSTEMATIC	2.56	20,511.36
CAPELLA ED CO	139594105	50.00	06/25/2014	SYSTEMATIC	0.35	2,776.85
CAPELLA ED CO	139594105	25.00	09/08/2014	SYSTEMATIC	0.18	1,636.65
CAPSTEAD MORTGAGE CORP	14067E506	1,135.00	05/30/2014	SYSTEMATIC	7.95	14,953.74
CAPSTEAD MORTGAGE CORP	14067E506	155.00	09/08/2014	SYSTEMATIC	1.09	2,051.37
CAPSTEAD MORTGAGE CORP	14067E506	345.00	06/02/2014	SYSTEMATIC	2.42	4,531.99
CAREER ED CORP	141665109	2,655.00	04/04/2014	SYSTEMATIC	21.24	20,517.84
CARLYLE GROUP L P	14309L102	435.00	11/17/2014	SYSTEMATIC	3.05	12,810.71
CARLYLE GROUP L P	14309L102	305.00	11/14/2014	SYSTEMATIC	2.14	8,823.23
CASCADE MICROTECH INC	147322101	570.00	08/12/2014	SYSTEMATIC	3.99	6,830.99
CASCADE MICROTECH INC	147322101	185.00	08/11/2014	SYSTEMATIC	1.30	2,200.38
CASCADE MICROTECH INC	147322101	400.00	08/08/2014	SYSTEMATIC	2.80	4,700.52
CASCADE MICROTECH INC	147322101	195.00	08/07/2014	SYSTEMATIC	1.37	2,223.57
CASCADE MICROTECH INC	147322101	140.00	08/06/2014	SYSTEMATIC	0.98	1,555.22
CASCADE MICROTECH INC	147322101	275.00	08/05/2014	SYSTEMATIC	1.93	3,049.01
CASH AMER INTL INC	14754D100	50.00	06/25/2014	SYSTEMATIC	0.35	2,202.48
CASH AMER INTL INC	14754D100	420.00	05/30/2014	SYSTEMATIC	2.94	19,418.11
CATHAY BANCORP INC	149150104	810.00	05/30/2014	SYSTEMATIC	5.67	19,686.24
CATO CORP NEW CL A	149205106	65.00	08/06/2014	SYSTEMATIC	0.46	1,994.96
CATO CORP NEW CL A	149205106	135.00	08/07/2014	SYSTEMATIC	0.95	4,195.85
CATO CORP NEW CL A	149205106	360.00	08/05/2014	SYSTEMATIC	2.52	11,142.54
CATO CORP NEW CL A	149205106	90.00	08/08/2014	SYSTEMATIC	0.63	2,837.07
CBIZ INC	124805102	160.00	09/09/2014	SYSTEMATIC	1.12	1,369.10

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
CBIZ INC	124805102	115.00	09/08/2014	SYSTEMATIC	0.81	992.18
CBIZ INC	124805102	2,220.00	04/04/2014	SYSTEMATIC	17.76	20,530.56
CEDAR SHOPPING CTRS INC	150602209	3,300.00	04/04/2014	SYSTEMATIC	26.40	20,255.40
CELADON GROUP INC	150838100	435.00	06/25/2014	SYSTEMATIC	3.05	9,741.40
CELADON GROUP INC	150838100	330.00	06/26/2014	SYSTEMATIC	2.31	7,262.34
CELADON GROUP INC	150838100	135.00	06/27/2014	SYSTEMATIC	0.95	2,964.96
CELADON GROUP INC	150838100	30.00	09/08/2014	SYSTEMATIC	0.21	639.81
CELADON GROUP INC	150838100	75.00	09/09/2014	SYSTEMATIC	0.53	1,584.79
CELESTICA INC	15101Q108	110.00	09/09/2014	SYSTEMATIC	0.77	1,216.38
CELESTICA INC	15101Q108	250.00	09/08/2014	SYSTEMATIC	1.75	2,744.80
CELESTICA INC	15101Q108	1,850.00	04/04/2014	SYSTEMATIC	14.80	20,494.30
CENTENE CORP	15135B101	325.00	04/04/2014	SYSTEMATIC	2.60	20,315.10
CENTRAL PACIFIC FINANCIAL CO	154760409	985.00	04/04/2014	SYSTEMATIC	7.88	20,338.28
CHARLES RIVER LABORATORIES	159864107	335.00	04/04/2014	SYSTEMATIC	2.68	20,521.43
CHARLES RIVER LABORATORIES	159864107	40.00	06/25/2014	SYSTEMATIC	0.28	2,171.39
CHEESECAKE FACTORY INC	163072101	40.00	09/08/2014	SYSTEMATIC	0.28	1,795.61
CHEESECAKE FACTORY INC	163072101	30.00	06/27/2014	SYSTEMATIC	0.21	1,406.81
CHEESECAKE FACTORY INC	163072101	150.00	06/26/2014	SYSTEMATIC	1.05	6,976.86
CHEESECAKE FACTORY INC	163072101	260.00	06/25/2014	SYSTEMATIC	1.82	12,012.10
CHEMED CORP	16359R103	15.00	09/08/2014	SYSTEMATIC	0.11	1,590.14
CHEMED CORP	16359R103	225.00	04/04/2014	SYSTEMATIC	1.80	20,366.55
CHEMICAL FINL CORP	163731102	615.00	04/04/2014	SYSTEMATIC	4.92	20,392.17
CHEMICAL FINL CORP	163731102	455.00	09/08/2014	SYSTEMATIC	3.19	12,999.04
CHEMICAL FINL CORP	163731102	305.00	09/09/2014	SYSTEMATIC	2.14	8,752.35
CHICOS FAS INC	168615102	1,385.00	10/15/2014	SYSTEMATIC	9.70	20,405.21
CHILDRENS PLACE RETAIL STS INC	168905107	405.00	04/04/2014	SYSTEMATIC	3.24	20,127.69
CHIPMOS TECHNOLOGIES BERMUDA LTD	G2110R114	225.00	08/05/2014	SYSTEMATIC	1.58	5,297.79
CHIPMOS TECHNOLOGIES BERMUDA LTD	G2110R114	55.00	08/06/2014	SYSTEMATIC	0.39	1,296.54
CHIPMOS TECHNOLOGIES BERMUDA LTD	G2110R114	160.00	08/07/2014	SYSTEMATIC	1.12	3,801.63
CHIPMOS TECHNOLOGIES BERMUDA LTD	G2110R114	255.00	08/08/2014	SYSTEMATIC	1.79	6,067.63



	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
CHIPMOS TECHNOLOGIES BERMUDA LTD	G2110R114	135.00	08/11/2014	SYSTEMATIC	0.95	3,236.51
CHIPMOS TECHNOLOGIES BERMUDA LTD	G2110R114	70.00	09/08/2014	SYSTEMATIC	0.49	1,671.64
CHIQUITA BRANDS INTL	170032809	1,645.00	04/04/2014	SYSTEMATIC	13.16	20,411.16
CHRISTOPHER & BANKS CORP	171046105	1,235.00	05/06/2014	SYSTEMATIC	8.65	8,025.04
CHRISTOPHER & BANKS CORP	171046105	450.00	05/07/2014	SYSTEMATIC	3.15	2,948.45
CHRISTOPHER & BANKS CORP	171046105	490.00	05/02/2014	SYSTEMATIC	3.43	2,992.92
CHRISTOPHER & BANKS CORP	171046105	945.00	05/05/2014	SYSTEMATIC	6.62	5,815.54
CIRRUS LOGIC INC	172755100	1,010.00	04/04/2014	SYSTEMATIC	8.08	20,420.18
CITI TRENDS INC	17306X102	625.00	06/25/2014	SYSTEMATIC	4.38	13,619.94
CITI TRENDS INC	17306X102	305.00	06/26/2014	SYSTEMATIC	2.14	6,495.71
CLEARWATER PAPER CORP	18538R103	315.00	06/25/2014	SYSTEMATIC	2.21	19,705.90
CLIFFS NAT RES INC	18683K101	2,500.00	12/19/2014	SYSTEMATIC	17.50	17,357.75
CLIFFS NAT RES INC	18683K101	545.00	12/22/2014	SYSTEMATIC	3.82	3,388.82
CLOUD PEAK ENERGY INC	18911Q102	205.00	08/05/2014	SYSTEMATIC	1.44	3,200.73
CLOUD PEAK ENERGY INC	18911Q102	220.00	09/08/2014	SYSTEMATIC	1.54	3,112.69
CLOUD PEAK ENERGY INC	18911Q102	1,065.00	05/30/2014	SYSTEMATIC	7.46	19,695.48
CLOUD PEAK ENERGY INC	18911Q102	320.00	10/15/2014	SYSTEMATIC	2.24	3,431.04
COLUMBIA SPORTSWEAR CO	198516106	245.00	04/04/2014	SYSTEMATIC	1.96	20,398.21
COLUMBIA SPORTSWEAR CO	198516106	35.00	09/08/2014	SYSTEMATIC	0.25	2,671.07
COMFORT SYSTEM USA INC	199908104	1,330.00	04/04/2014	SYSTEMATIC	10.64	20,439.44
COMMERCIAL METAL CO	201723103	1,070.00	04/04/2014	SYSTEMATIC	8.56	20,488.36
COMMERCIAL METAL CO	201723103	160.00	09/08/2014	SYSTEMATIC	1.12	2,847.68
COMMONWEALTH REIT	203233101	585.00	05/02/2014	SYSTEMATIC	4.10	14,983.67
COMMONWEALTH REIT	203233101	170.00	05/05/2014	SYSTEMATIC	1.19	4,309.40
COMPUTER PROGRAMS & SYS INC	205306103	25.00	09/08/2014	SYSTEMATIC	0.18	1,559.47
COMPUTER PROGRAMS & SYS INC	205306103	70.00	05/06/2014	SYSTEMATIC	0.49	4,380.96
COMPUTER PROGRAMS & SYS INC	205306103	75.00	05/05/2014	SYSTEMATIC	0.53	4,676.47
COMPUTER PROGRAMS & SYS INC	205306103	175.00	05/02/2014	SYSTEMATIC	1.23	10,699.54
COMPUWARE CORP	205638109	320.00	06/26/2014	SYSTEMATIC	2.24	3,232.96
COMPUWARE CORP	205638109	1,710.00	06/25/2014	SYSTEMATIC	11.97	17,170.79

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
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COMSTOCK RESOURCES INC	205768203	380.00	11/14/2014	SYSTEMATIC	2.66	4,375.47
COMSTOCK RESOURCES INC	205768203	355.00	10/15/2014	SYSTEMATIC	2.49	5,320.78
COMSTOCK RESOURCES INC	205768203	470.00	09/08/2014	SYSTEMATIC	3.29	11,139.94
COMSTOCK RESOURCES INC	205768203	245.00	11/17/2014	SYSTEMATIC	1.72	2,988.52
COMSTOCK RESOURCES INC	205768203	445.00	09/09/2014	SYSTEMATIC	3.12	10,357.56
COMTECH TELECOMMUNICATIONS	205826209	50.00	09/08/2014	SYSTEMATIC	0.35	1,919.25
COMTECH TELECOMMUNICATIONS	205826209	630.00	04/04/2014	SYSTEMATIC	5.04	20,417.04
COMTECH TELECOMMUNICATIONS	205826209	100.00	12/19/2014	SYSTEMATIC	0.70	3,085.46
CONMED CORP	207410101	40.00	09/08/2014	SYSTEMATIC	0.28	1,598.30
CONMED CORP	207410101	80.00	08/05/2014	SYSTEMATIC	0.56	3,142.06
CONMED CORP	207410101	470.00	04/04/2014	SYSTEMATIC	3.76	20,429.96
CONSTANT CONTACT INC	210313102	815.00	04/04/2014	SYSTEMATIC	6.52	20,316.32
CONVERGYS CORP	212485106	475.00	09/09/2014	SYSTEMATIC	3.33	9,129.60
CONVERGYS CORP	212485106	645.00	09/08/2014	SYSTEMATIC	4.52	12,383.68
CONVERGYS CORP	212485106	915.00	04/04/2014	SYSTEMATIC	7.32	20,439.27
CONVERSANT INC	21249J105	715.00	04/04/2014	SYSTEMATIC	5.72	20,383.22
CONVERSANT INC	21249J105	100.00	06/25/2014	SYSTEMATIC	0.70	2,476.41
CON-WAY INC	205944101	415.00	09/08/2014	SYSTEMATIC	2.91	21,808.05
CON-WAY INC	205944101	50.00	10/15/2014	SYSTEMATIC	0.35	2,146.19
COOPER TIRE & RUBBER	216831107	700.00	09/08/2014	SYSTEMATIC	4.90	21,628.74
CORPORATE OFFICE PPTYS TR	22002T108	770.00	04/04/2014	SYSTEMATIC	6.16	20,526.66
CORPORATE OFFICE PPTYS TR	22002T108	70.00	09/08/2014	SYSTEMATIC	0.49	1,996.79
COUSINS PROPERTIES INC	222795106	100.00	12/22/2014	SYSTEMATIC	0.70	1,127.98
COUSINS PROPERTIES INC	222795106	1,755.00	12/19/2014	SYSTEMATIC	12.29	19,459.45
COWEN GROUP INC NEW CL A	223622101	4,525.00	04/04/2014	SYSTEMATIC	36.20	20,670.20
CRA INTL INC	12618T105	810.00	10/15/2014	SYSTEMATIC	5.67	20,280.54
CRACKER BARREL OLD CTRY STORE IN	22410J106	205.00	04/04/2014	SYSTEMATIC	1.64	20,220.79
CROSS COUNTRY HEALTHCARE INC	227483104	175.00	06/02/2014	SYSTEMATIC	1.23	1,042.48
CROSS COUNTRY HEALTHCARE INC	227483104	375.00	05/02/2014	SYSTEMATIC	2.63	2,651.89
CROSS COUNTRY HEALTHCARE INC	227483104	515.00	05/30/2014	SYSTEMATIC	3.61	3,129.30

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CROSS COUNTRY HEALTHCARE INC	227483104	2,385.00	04/04/2014	SYSTEMATIC	19.08	20,315.43
CRYOLIFE INC	228903100	1,980.00	04/04/2014	SYSTEMATIC	15.84	20,429.64
CRYOLIFE INC	228903100	305.00	06/25/2014	SYSTEMATIC	2.14	2,722.71
CRYOLIFE INC	228903100	130.00	09/08/2014	SYSTEMATIC	0.91	1,323.39
CSG SYSTEMS INTL INC	126349109	775.00	04/04/2014	SYSTEMATIC	6.20	20,396.45
CURTISS WRIGHT CORP	231561101	195.00	09/08/2014	SYSTEMATIC	1.37	14,085.91
CURTISS WRIGHT CORP	231561101	100.00	09/09/2014	SYSTEMATIC	0.70	7,233.99
CUSTOMERS BANCORP INC	23204G100	545.00	08/07/2014	SYSTEMATIC	3.82	10,418.01
CUSTOMERS BANCORP INC	23204G100	265.00	08/05/2014	SYSTEMATIC	1.86	5,051.36
CUSTOMERS BANCORP INC	23204G100	225.00	08/06/2014	SYSTEMATIC	1.58	4,305.81
CUSTOMERS BANCORP INC	23204G100	110.00	09/08/2014	SYSTEMATIC	0.77	2,049.54
CVB FINANCIAL CORP	126600105	1,265.00	04/04/2014	SYSTEMATIC	10.12	20,534.75
CVR PARTNERS LP	126633106	255.00	11/17/2014	SYSTEMATIC	1.79	3,050.77
CVR PARTNERS LP	126633106	535.00	06/25/2014	SYSTEMATIC	3.75	10,114.55
CVR PARTNERS LP	126633106	540.00	06/26/2014	SYSTEMATIC	3.78	10,190.18
CVR PARTNERS LP	126633106	200.00	09/08/2014	SYSTEMATIC	1.40	3,100.28
CVR PARTNERS LP	126633106	120.00	09/09/2014	SYSTEMATIC	0.84	1,867.60
CVR PARTNERS LP	126633106	175.00	11/14/2014	SYSTEMATIC	1.23	2,067.09
CYBERONICS INC	23251P102	280.00	12/22/2014	SYSTEMATIC	1.96	15,257.96
CYBERONICS INC	23251P102	100.00	12/19/2014	SYSTEMATIC	0.70	5,469.99
CYS INVTS INC	12673A108	2,225.00	06/25/2014	SYSTEMATIC	15.58	19,660.33
DAKTRONICS INC	234264109	170.00	06/25/2014	SYSTEMATIC	1.19	2,039.37
DAKTRONICS INC	234264109	1,395.00	04/04/2014	SYSTEMATIC	11.16	20,420.01
DAKTRONICS INC	234264109	145.00	06/26/2014	SYSTEMATIC	1.02	1,721.69
DANA HOLDING CORP	235825205	635.00	11/14/2014	SYSTEMATIC	4.45	12,864.66
DANA HOLDING CORP	235825205	415.00	11/17/2014	SYSTEMATIC	2.91	8,674.13
DECKERS OUTDOOR CORP	243537107	250.00	04/04/2014	SYSTEMATIC	2.00	20,274.50
DELUXE CORPORATION	248019101	115.00	06/25/2014	SYSTEMATIC	0.81	6,643.85
DELUXE CORPORATION	248019101	240.00	06/26/2014	SYSTEMATIC	1.68	13,768.70
DESTINATION MATERNITY CORP	25065D100	825.00	05/30/2014	SYSTEMATIC	5.78	19,712.31

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DEVRY INC DEL	251893103	475.00	04/04/2014	SYSTEMATIC	3.80	20,433.55
DEVRY INC DEL	251893103	30.00	09/08/2014	SYSTEMATIC	0.21	1,299.31
DICE HLDGS INC	253017107	360.00	11/14/2014	SYSTEMATIC	2.52	3,937.39
DICE HLDGS INC	253017107	1,200.00	11/17/2014	SYSTEMATIC	8.40	13,356.84
DICE HLDGS INC	253017107	210.00	11/18/2014	SYSTEMATIC	1.47	2,366.30
DICE HLDGS INC	253017107	260.00	11/19/2014	SYSTEMATIC	1.82	2,928.80
DIGITAL RIVER INC	25388B104	515.00	09/10/2014	SYSTEMATIC	3.61	8,120.06
DIGITAL RIVER INC	25388B104	420.00	09/09/2014	SYSTEMATIC	2.94	6,593.24
DIGITAL RIVER INC	25388B104	475.00	09/08/2014	SYSTEMATIC	3.33	7,454.32
DIODES INC	254543101	135.00	08/06/2014	SYSTEMATIC	0.95	3,477.20
DIODES INC	254543101	80.00	09/08/2014	SYSTEMATIC	0.56	2,045.61
DIODES INC	254543101	625.00	08/05/2014	SYSTEMATIC	4.38	16,046.88
DOMINION DIAMOND CORP	257287102	715.00	05/30/2014	SYSTEMATIC	5.01	9,239.95
DOMINION DIAMOND CORP	257287102	800.00	06/02/2014	SYSTEMATIC	5.60	10,267.60
DOMINION DIAMOND CORP	257287102	50.00	09/08/2014	SYSTEMATIC	0.35	667.75
DOMINION DIAMOND CORP	257287102	55.00	09/09/2014	SYSTEMATIC	0.39	771.11
DOMTAR CORP	257559203	25.00	05/02/2014	SYSTEMATIC	0.18	2,331.43
DOMTAR CORP	257559203	180.00	04/04/2014	SYSTEMATIC	1.44	20,138.04
DST SYSTEMS INC	233326107	20.00	09/08/2014	SYSTEMATIC	0.14	1,854.77
DST SYSTEMS INC	233326107	210.00	04/04/2014	SYSTEMATIC	1.68	20,163.78
DTS INC	23335C101	900.00	09/08/2014	SYSTEMATIC	6.30	21,481.02
DUCOMMUN INC	264147109	30.00	11/14/2014	SYSTEMATIC	0.21	749.06
DUCOMMUN INC	264147109	160.00	11/17/2014	SYSTEMATIC	1.12	4,014.50
DUCOMMUN INC	264147109	810.00	04/04/2014	SYSTEMATIC	6.48	20,515.68
DUPONT FABROS TECHNOLOGY INC	26613Q106	860.00	04/04/2014	SYSTEMATIC	6.88	20,431.88
DYNEX CAP INC	26817Q506	2,270.00	04/04/2014	SYSTEMATIC	18.16	20,380.06
DYNEX CAP INC	26817Q506	220.00	09/08/2014	SYSTEMATIC	1.54	1,901.57
EAGLE BANCORP INC MD	268948106	155.00	11/18/2014	SYSTEMATIC	1.09	5,517.77
EAGLE BANCORP INC MD	268948106	205.00	11/14/2014	SYSTEMATIC	1.44	7,239.33
EAGLE BANCORP INC MD	268948106	70.00	06/25/2014	SYSTEMATIC	0.49	2,292.98

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EAGLE BANCORP INC MD	268948106	50.00	11/19/2014	SYSTEMATIC	0.35	1,755.34
EAGLE BANCORP INC MD	268948106	555.00	04/04/2014	SYSTEMATIC	4.44	20,361.84
EAGLE BANCORP INC MD	268948106	205.00	11/17/2014	SYSTEMATIC	1.44	7,356.04
ELLIS PERRY INTL INC	288853104	975.00	11/14/2014	SYSTEMATIC	6.83	21,456.73
EMCOR GROUP INC	29084Q100	470.00	08/05/2014	SYSTEMATIC	3.29	19,496.92
EMERGENT BIOSOLUTIONS INC	29089Q105	230.00	05/05/2014	SYSTEMATIC	1.61	6,012.34
EMERGENT BIOSOLUTIONS INC	29089Q105	135.00	05/30/2014	SYSTEMATIC	0.95	2,922.03
EMERGENT BIOSOLUTIONS INC	29089Q105	205.00	05/06/2014	SYSTEMATIC	1.44	5,369.10
EMERGENT BIOSOLUTIONS INC	29089Q105	345.00	05/02/2014	SYSTEMATIC	2.42	8,879.68
EMPLOYERS HLDGS INC	292218104	660.00	12/22/2014	SYSTEMATIC	4.62	14,079.25
EMPLOYERS HLDGS INC	292218104	320.00	12/19/2014	SYSTEMATIC	2.24	6,773.06
EMULEX CORP NEW	292475209	970.00	05/30/2014	SYSTEMATIC	6.79	5,156.62
EMULEX CORP NEW	292475209	2,720.00	04/04/2014	SYSTEMATIC	21.76	20,448.96
ENCORE WIRE CORP	292562105	415.00	04/04/2014	SYSTEMATIC	3.32	20,608.07
ENERNOC INC	292764107	195.00	10/15/2014	SYSTEMATIC	1.37	3,111.97
ENERNOC INC	292764107	375.00	05/02/2014	SYSTEMATIC	2.63	8,614.51
ENERNOC INC	292764107	160.00	05/06/2014	SYSTEMATIC	1.12	3,745.14
ENERNOC INC	292764107	170.00	05/30/2014	SYSTEMATIC	1.19	3,446.84
ENERNOC INC	292764107	345.00	05/05/2014	SYSTEMATIC	2.42	8,075.28
ENSIGN GROUP INC	29358P101	465.00	04/04/2014	SYSTEMATIC	3.72	20,486.97
EPR PPTYS	26884U109	380.00	04/04/2014	SYSTEMATIC	3.04	20,420.44
ESCO TECHNOLOGIES INC	296315104	65.00	06/25/2014	SYSTEMATIC	0.46	2,232.56
ESCO TECHNOLOGIES INC	296315104	290.00	06/26/2014	SYSTEMATIC	2.03	9,963.94
ESCO TECHNOLOGIES INC	296315104	235.00	06/27/2014	SYSTEMATIC	1.65	8,101.25
ESSENT GROUP LTD	G3198U102	110.00	12/19/2014	SYSTEMATIC	0.77	2,612.60
ESSENT GROUP LTD	G3198U102	360.00	12/22/2014	SYSTEMATIC	2.52	8,839.51
ESSENT GROUP LTD	G3198U102	380.00	12/23/2014	SYSTEMATIC	2.66	9,515.20
ETHAN ALLEN INTERIORS INC	297602104	60.00	09/08/2014	SYSTEMATIC	0.42	1,531.64
ETHAN ALLEN INTERIORS INC	297602104	785.00	04/04/2014	SYSTEMATIC	6.28	20,384.88
EURONET SVCS INC	298736109	470.00	04/04/2014	SYSTEMATIC	3.76	20,491.06

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EXLSERVICE HLDGS INC	302081104	95.00	10/15/2014	SYSTEMATIC	0.67	2,333.81
EXLSERVICE HLDGS INC	302081104	205.00	10/16/2014	SYSTEMATIC	1.44	5,075.37
EXLSERVICE HLDGS INC	302081104	205.00	10/16/2014	SYSTEMATIC	1.44	5,156.49
EXLSERVICE HLDGS INC	302081104	655.00	04/04/2014	SYSTEMATIC	5.24	20,316.79
EXLSERVICE HLDGS INC	302081104	320.00	10/17/2014	SYSTEMATIC	2.24	8,316.96
EXTERRAN HLDGS INC	30225X103	465.00	04/04/2014	SYSTEMATIC	3.72	20,389.32
EZCORP INC CL A NON VTG	302301106	240.00	08/05/2014	SYSTEMATIC	1.68	2,361.05
EZCORP INC CL A NON VTG	302301106	1,845.00	12/19/2014	SYSTEMATIC	12.92	20,443.16
EZCORP INC CL A NON VTG	302301106	1,745.00	06/25/2014	SYSTEMATIC	12.22	20,274.29
FABRINET	G3323L100	995.00	04/04/2014	SYSTEMATIC	7.96	20,395.51
FAIRCHILD SEMICONDUCTOR	303726103	1,490.00	05/02/2014	SYSTEMATIC	10.43	18,987.67
FAIRCHILD SEMICONDUCTOR	303726103	50.00	05/05/2014	SYSTEMATIC	0.35	630.90
FAIRCHILD SEMICONDUCTOR	303726103	1,225.00	09/08/2014	SYSTEMATIC	8.57	22,044.24
FBR CAP MKTS CORP	30247C400	765.00	04/04/2014	SYSTEMATIC	6.12	20,454.57
FEDERAL SIGNAL CORP	313855108	205.00	08/07/2014	SYSTEMATIC	1.44	2,959.51
FEDERAL SIGNAL CORP	313855108	90.00	10/15/2014	SYSTEMATIC	0.63	1,114.91
FEDERAL SIGNAL CORP	313855108	115.00	10/16/2014	SYSTEMATIC	0.81	1,428.36
FEDERAL SIGNAL CORP	313855108	225.00	08/06/2014	SYSTEMATIC	1.58	3,243.38
FEDERAL SIGNAL CORP	313855108	155.00	08/08/2014	SYSTEMATIC	1.09	2,258.76
FEDERAL SIGNAL CORP	313855108	80.00	09/08/2014	SYSTEMATIC	0.56	1,212.05
FEDERAL SIGNAL CORP	313855108	765.00	08/05/2014	SYSTEMATIC	5.36	11,109.79
FEDERATED NATL HLDG CO	31422T101	855.00	08/05/2014	SYSTEMATIC	5.99	17,298.71
FIRST MERCHANTS CORP	320817109	920.00	04/04/2014	SYSTEMATIC	7.36	20,578.56
FIRST NBC BK HLDG CO	32115D106	65.00	09/08/2014	SYSTEMATIC	0.46	2,145.00
FIRST NBC BK HLDG CO	32115D106	285.00	05/30/2014	SYSTEMATIC	2.00	9,587.03
FIRST NBC BK HLDG CO	32115D106	305.00	06/02/2014	SYSTEMATIC	2.14	10,264.93
FLAGSTAR BANCORP INC	337930705	935.00	04/04/2014	SYSTEMATIC	7.48	20,409.18
FORRESTER RESH INC	346563109	545.00	06/25/2014	SYSTEMATIC	3.82	20,295.86
FORTRESS INVT GROUP LLC DEL	34958B106	2,740.00	05/30/2014	SYSTEMATIC	19.18	19,584.97
FOSTER LB CO CL A	350060109	55.00	10/15/2014	SYSTEMATIC	0.39	2,471.14

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
FOSTER LB CO CL A	350060109	255.00	06/02/2014	SYSTEMATIC	1.79	13,247.51
FOSTER LB CO CL A	350060109	135.00	05/30/2014	SYSTEMATIC	0.95	7,014.59
FRANKLIN STR PPTYS CORP COMMON	35471R106	1,655.00	04/04/2014	SYSTEMATIC	13.24	20,617.99
FRANKLIN STR PPTYS CORP COMMON	35471R106	40.00	09/08/2014	SYSTEMATIC	0.28	486.68
FRANKLIN STR PPTYS CORP COMMON	35471R106	80.00	09/09/2014	SYSTEMATIC	0.56	970.05
FREDS INC CL A	356108100	145.00	08/05/2014	SYSTEMATIC	1.02	2,289.32
FREDS INC CL A	356108100	155.00	08/08/2014	SYSTEMATIC	1.09	2,498.09
FREDS INC CL A	356108100	570.00	08/06/2014	SYSTEMATIC	3.99	9,022.13
FREDS INC CL A	356108100	1,085.00	04/04/2014	SYSTEMATIC	8.68	20,374.13
FREDS INC CL A	356108100	405.00	08/07/2014	SYSTEMATIC	2.84	6,410.55
FTI CONSULTING INC	302941109	595.00	04/04/2014	SYSTEMATIC	4.76	20,389.46
FUTUREFUEL CORP COM	36116M106	230.00	09/08/2014	SYSTEMATIC	1.61	3,215.93
FUTUREFUEL CORP COM	36116M106	120.00	12/19/2014	SYSTEMATIC	0.84	1,349.46
FUTUREFUEL CORP COM	36116M106	25.00	12/22/2014	SYSTEMATIC	0.18	303.37
FUTUREFUEL CORP COM	36116M106	560.00	12/23/2014	SYSTEMATIC	3.92	7,172.26
FUTUREFUEL CORP COM	36116M106	145.00	09/09/2014	SYSTEMATIC	1.02	2,006.01
FUTUREFUEL CORP COM	36116M106	700.00	12/26/2014	SYSTEMATIC	4.90	9,103.57
FUTUREFUEL CORP COM	36116M106	485.00	06/02/2014	SYSTEMATIC	3.40	8,444.29
FUTUREFUEL CORP COM	36116M106	675.00	05/30/2014	SYSTEMATIC	4.73	11,558.64
FUTUREFUEL CORP COM	36116M106	975.00	04/04/2014	SYSTEMATIC	7.80	20,531.55
FUTUREFUEL CORP COM	36116M106	195.00	12/29/2014	SYSTEMATIC	1.37	2,576.97
FUTUREFUEL CORP COM	36116M106	125.00	12/24/2014	SYSTEMATIC	0.88	1,607.53
G & K SVCS INC CL A	361268105	230.00	06/02/2014	SYSTEMATIC	1.61	11,991.40
G & K SVCS INC CL A	361268105	150.00	05/30/2014	SYSTEMATIC	1.05	7,821.23
GENERAL CABLE CORP	369300108	880.00	12/22/2014	SYSTEMATIC	6.16	12,471.27
GENERAL CABLE CORP	369300108	800.00	04/04/2014	SYSTEMATIC	6.40	20,286.40
GENERAL CABLE CORP	369300108	195.00	09/08/2014	SYSTEMATIC	1.37	4,264.66
GENERAL CABLE CORP	369300108	410.00	10/15/2014	SYSTEMATIC	2.87	5,656.44
GENERAL CABLE CORP	369300108	675.00	12/19/2014	SYSTEMATIC	4.73	9,227.05
GENTIVA HEALTH SERVICES	37247A102	320.00	05/02/2014	SYSTEMATIC	2.24	2,444.70

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
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GENTIVA HEALTH SERVICES	37247A102	2,190.00	04/04/2014	SYSTEMATIC	17.52	20,515.92
GEOSPACE TECHNOLOGIES CORP	37364X109	165.00	10/15/2014	SYSTEMATIC	1.16	4,747.52
GEOSPACE TECHNOLOGIES CORP	37364X109	185.00	09/08/2014	SYSTEMATIC	1.30	7,582.64
GEOSPACE TECHNOLOGIES CORP	37364X109	340.00	09/09/2014	SYSTEMATIC	2.38	13,998.65
GLACIER BANCORP INC NEW COM	37637Q105	80.00	09/08/2014	SYSTEMATIC	0.56	2,215.58
GLACIER BANCORP INC NEW COM	37637Q105	695.00	04/04/2014	SYSTEMATIC	5.56	20,542.81
GLADSTONE INVT CORP	376546107	250.00	09/09/2014	SYSTEMATIC	1.75	1,920.48
GLADSTONE INVT CORP	376546107	2,455.00	04/04/2014	SYSTEMATIC	19.64	20,469.79
GLADSTONE INVT CORP	376546107	105.00	09/08/2014	SYSTEMATIC	0.74	804.82
GLOBAL CASH ACCESS HLDGS INC	378967103	1,015.00	06/02/2014	SYSTEMATIC	7.11	9,037.36
GLOBAL CASH ACCESS HLDGS INC	378967103	1,255.00	05/30/2014	SYSTEMATIC	8.79	11,213.05
GLOBAL CASH ACCESS HLDGS INC	378967103	520.00	09/08/2014	SYSTEMATIC	3.64	4,060.73
GOVERNMENT PPTYS INCOME TR	38376A103	85.00	09/08/2014	SYSTEMATIC	0.60	2,039.44
GOVERNMENT PPTYS INCOME TR	38376A103	815.00	04/04/2014	SYSTEMATIC	6.52	20,471.17
GRAN TIERRA ENERGY INC	38500T101	85.00	09/09/2014	SYSTEMATIC	0.60	569.50
GRAN TIERRA ENERGY INC	38500T101	500.00	09/08/2014	SYSTEMATIC	3.50	3,322.85
GRAN TIERRA ENERGY INC	38500T101	2,670.00	04/04/2014	SYSTEMATIC	21.36	20,393.46
GRAN TIERRA ENERGY INC	38500T101	885.00	10/15/2014	SYSTEMATIC	6.20	4,211.90
GRAN TIERRA ENERGY INC	38500T101	1,180.00	12/19/2014	SYSTEMATIC	8.26	3,997.37
GRAN TIERRA ENERGY INC	38500T101	1,285.00	12/22/2014	SYSTEMATIC	9.00	4,721.48
GRAPHIC PACKAGING HOLDING CORP	388689101	1,990.00	04/04/2014	SYSTEMATIC	15.92	20,373.62
GREATBATCH INC	39153L106	90.00	09/08/2014	SYSTEMATIC	0.63	4,081.51
GREATBATCH INC	39153L106	435.00	04/04/2014	SYSTEMATIC	3.48	20,252.73
GREEN PLAINS RENEWABLE ENERGY IN	393222104	110.00	10/15/2014	SYSTEMATIC	0.77	3,467.85
GREEN PLAINS RENEWABLE ENERGY IN	393222104	340.00	12/19/2014	SYSTEMATIC	2.38	7,479.39
GREEN PLAINS RENEWABLE ENERGY IN	393222104	690.00	05/30/2014	SYSTEMATIC	4.83	19,400.25
GREENBRIER CORP	393657101	150.00	11/14/2014	SYSTEMATIC	1.05	9,165.18
GREENBRIER CORP	393657101	255.00	05/02/2014	SYSTEMATIC	1.79	12,758.01
GREENBRIER CORP	393657101	135.00	05/05/2014	SYSTEMATIC	0.95	6,961.19
GREENBRIER CORP	393657101	120.00	12/19/2014	SYSTEMATIC	0.84	5,304.84



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GREENBRIER CORP	393657101	200.00	11/17/2014	SYSTEMATIC	1.40	12,441.94
GREENLIGHT CAPITAL RE LTD - A	G4095J109	620.00	04/04/2014	SYSTEMATIC	4.96	20,322.36
GREIF INC CL A	397624107	385.00	04/04/2014	SYSTEMATIC	3.08	20,311.83
GREIF INC CL A	397624107	105.00	10/15/2014	SYSTEMATIC	0.74	4,713.01
GREIF INC CL A	397624107	190.00	10/16/2014	SYSTEMATIC	1.33	8,376.11
GREIF INC CL A	397624107	175.00	10/16/2014	SYSTEMATIC	1.23	7,650.31
GRIFFON CORPORATION	398433102	620.00	06/02/2014	SYSTEMATIC	4.34	7,380.60
GRIFFON CORPORATION	398433102	1,035.00	05/30/2014	SYSTEMATIC	7.25	12,402.41
GUESS INC	401617105	730.00	04/04/2014	SYSTEMATIC	5.84	20,453.14
GUESS INC	401617105	190.00	09/08/2014	SYSTEMATIC	1.33	4,496.73
GULFMARK OFFSHORE INC	402629208	250.00	12/19/2014	SYSTEMATIC	1.75	5,321.48
GULFMARK OFFSHORE INC	402629208	90.00	12/22/2014	SYSTEMATIC	0.63	2,069.74
GULFMARK OFFSHORE INC	402629208	350.00	11/17/2014	SYSTEMATIC	2.45	10,904.88
GULFMARK OFFSHORE INC	402629208	330.00	11/14/2014	SYSTEMATIC	2.31	10,126.68
GULFMARK OFFSHORE INC	402629208	450.00	04/04/2014	SYSTEMATIC	3.60	20,451.60
HAEMONETICS CORP MASS	405024100	45.00	09/08/2014	SYSTEMATIC	0.32	1,635.53
HAEMONETICS CORP MASS	405024100	610.00	04/04/2014	SYSTEMATIC	4.88	20,336.18
HALCON RES CORP	40537Q209	1,775.00	10/15/2014	SYSTEMATIC	12.43	6,014.59
HALCON RES CORP	40537Q209	1,980.00	09/09/2014	SYSTEMATIC	13.86	11,465.78
HALCON RES CORP	40537Q209	2,005.00	09/08/2014	SYSTEMATIC	14.04	11,195.93
HANGER ORTHOPEDIC GROUP INC	41043F208	600.00	04/04/2014	SYSTEMATIC	4.80	20,512.80
HANMI FINANCIAL CORP	410495204	565.00	10/15/2014	SYSTEMATIC	3.96	11,134.97
HANMI FINANCIAL CORP	410495204	300.00	10/16/2014	SYSTEMATIC	2.10	5,924.61
HANMI FINANCIAL CORP	410495204	35.00	10/16/2014	SYSTEMATIC	0.25	696.76
HANMI FINANCIAL CORP	410495204	120.00	10/17/2014	SYSTEMATIC	0.84	2,450.68
HANMI FINANCIAL CORP	410495204	845.00	04/04/2014	SYSTEMATIC	6.76	20,430.41
HANOVER INS GROUP INC	410867105	330.00	04/04/2014	SYSTEMATIC	2.64	20,366.94
HANOVER INS GROUP INC	410867105	235.00	11/14/2014	SYSTEMATIC	1.65	16,252.11
HANOVER INS GROUP INC	410867105	75.00	11/17/2014	SYSTEMATIC	0.53	5,197.39
HARMONIC INC	413160102	2,830.00	04/04/2014	SYSTEMATIC	22.64	20,455.24

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HARMONIC INC	413160102	465.00	08/05/2014	SYSTEMATIC	3.26	2,799.17
HARTE-HANKS INC	416196103	210.00	10/15/2014	SYSTEMATIC	1.47	1,252.52
HARTE-HANKS INC	416196103	190.00	10/16/2014	SYSTEMATIC	1.33	1,123.19
HARTE-HANKS INC	416196103	250.00	06/26/2014	SYSTEMATIC	1.75	1,788.13
HARTE-HANKS INC	416196103	120.00	06/25/2014	SYSTEMATIC	0.84	846.84
HARTE-HANKS INC	416196103	2,300.00	04/04/2014	SYSTEMATIC	18.40	20,465.40
HARTE-HANKS INC	416196103	255.00	06/27/2014	SYSTEMATIC	1.79	1,843.91
HATTERAS FINL CORP	41902R103	35.00	05/05/2014	SYSTEMATIC	0.25	678.64
HATTERAS FINL CORP	41902R103	105.00	09/08/2014	SYSTEMATIC	0.74	2,076.53
HATTERAS FINL CORP	41902R103	950.00	05/02/2014	SYSTEMATIC	6.65	18,374.14
HAVERTY FURNITURE COS INC	419596101	140.00	09/08/2014	SYSTEMATIC	0.98	3,250.32
HAVERTY FURNITURE COS INC	419596101	680.00	04/04/2014	SYSTEMATIC	5.44	20,344.24
HAVERTY FURNITURE COS INC	419596101	110.00	05/30/2014	SYSTEMATIC	0.77	2,719.51
HAWAIIAN ELECTRIC INDS INC	419870100	810.00	04/04/2014	SYSTEMATIC	6.48	20,450.88
HEALTH NET INC	42222G108	600.00	04/04/2014	SYSTEMATIC	4.80	20,428.80
HEALTHSOUTH CORP	421924309	570.00	04/04/2014	SYSTEMATIC	4.56	20,325.06
HEALTHSOUTH CORP	421924309	545.00	11/14/2014	SYSTEMATIC	3.82	21,280.78
HEALTHSTREAM INC	42222N103	200.00	11/14/2014	SYSTEMATIC	1.40	6,145.94
HEALTHSTREAM INC	42222N103	110.00	11/17/2014	SYSTEMATIC	0.77	3,422.09
HEALTHSTREAM INC	42222N103	380.00	11/18/2014	SYSTEMATIC	2.66	12,072.26
HEIDRICK & STRUGGLES INTL	422819102	175.00	09/10/2014	SYSTEMATIC	1.23	4,128.36
HEIDRICK & STRUGGLES INTL	422819102	410.00	09/08/2014	SYSTEMATIC	2.87	9,314.59
HEIDRICK & STRUGGLES INTL	422819102	380.00	09/09/2014	SYSTEMATIC	2.66	8,870.23
HELEN OF TROY LTD	G4388N106	170.00	05/30/2014	SYSTEMATIC	1.19	10,221.08
HELEN OF TROY LTD	G4388N106	155.00	06/02/2014	SYSTEMATIC	1.09	9,101.39
HELEN OF TROY LTD	G4388N106	50.00	10/15/2014	SYSTEMATIC	0.35	2,682.03
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	840.00	05/30/2014	SYSTEMATIC	5.88	19,438.02
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	50.00	09/08/2014	SYSTEMATIC	0.35	1,359.79
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	120.00	10/15/2014	SYSTEMATIC	0.84	2,585.60
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	215.00	12/19/2014	SYSTEMATIC	1.51	4,367.47

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HHGREGG INC	42833L108	2,110.00	04/04/2014	SYSTEMATIC	16.88	20,884.78
HILLENBRAND INC	431571108	80.00	06/25/2014	SYSTEMATIC	0.56	2,536.35
HILLENBRAND INC	431571108	315.00	06/26/2014	SYSTEMATIC	2.21	10,151.26
HILLENBRAND INC	431571108	245.00	06/27/2014	SYSTEMATIC	1.72	7,909.95
HILL-ROM HOLDINGS INC	431475102	520.00	04/04/2014	SYSTEMATIC	4.16	20,398.56
HNI CORP	404251100	550.00	04/04/2014	SYSTEMATIC	4.40	20,414.90
HOME LOAN SERVICING SOLUTION	G6648D109	940.00	04/04/2014	SYSTEMATIC	7.52	20,490.12
HOME LOAN SERVICING SOLUTION	G6648D109	105.00	09/08/2014	SYSTEMATIC	0.74	2,328.96
HOME PROPERTIES INC	437306103	340.00	04/04/2014	SYSTEMATIC	2.72	20,450.32
HOME PROPERTIES INC	437306103	40.00	09/08/2014	SYSTEMATIC	0.28	2,562.26
HORACE MANN EDUCATORS CORP NEW	440327104	345.00	08/05/2014	SYSTEMATIC	2.42	9,911.86
HORACE MANN EDUCATORS CORP NEW	440327104	335.00	08/06/2014	SYSTEMATIC	2.35	9,595.64
HUGOTON ROYALTY TRUST	444717102	290.00	12/22/2014	SYSTEMATIC	2.03	2,403.14
HUGOTON ROYALTY TRUST	444717102	355.00	08/05/2014	SYSTEMATIC	2.49	3,446.03
HUGOTON ROYALTY TRUST	444717102	620.00	08/06/2014	SYSTEMATIC	4.34	6,051.88
HUGOTON ROYALTY TRUST	444717102	400.00	08/07/2014	SYSTEMATIC	2.80	4,029.92
HUGOTON ROYALTY TRUST	444717102	645.00	08/08/2014	SYSTEMATIC	4.52	6,515.15
HUGOTON ROYALTY TRUST	444717102	15.00	08/11/2014	SYSTEMATIC	0.11	150.26
HUGOTON ROYALTY TRUST	444717102	50.00	09/08/2014	SYSTEMATIC	0.35	492.48
HUGOTON ROYALTY TRUST	444717102	105.00	09/09/2014	SYSTEMATIC	0.74	1,028.23
HUGOTON ROYALTY TRUST	444717102	200.00	12/19/2014	SYSTEMATIC	1.40	1,598.28
HYSTER-YALE MATLS HANDLING INC	449172105	200.00	04/04/2014	SYSTEMATIC	1.60	20,289.60
ICF INTL INC	44925C103	500.00	04/04/2014	SYSTEMATIC	4.00	20,319.00
ICON PLC	G4705A100	430.00	04/04/2014	SYSTEMATIC	3.44	20,557.44
ICON PLC	G4705A100	60.00	05/02/2014	SYSTEMATIC	0.42	2,348.93
ICON PLC	G4705A100	45.00	09/08/2014	SYSTEMATIC	0.32	2,327.93
ICON PLC	G4705A100	295.00	12/19/2014	SYSTEMATIC	2.07	15,130.23
ICON PLC	G4705A100	70.00	12/22/2014	SYSTEMATIC	0.49	3,613.49
ICON PLC	G4705A100	40.00	12/23/2014	SYSTEMATIC	0.28	2,091.22
ICONIX BRAND GROUP INC	451055107	515.00	04/04/2014	SYSTEMATIC	4.12	20,475.37

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ICONIX BRAND GROUP INC	451055107	60.00	09/08/2014	SYSTEMATIC	0.42	2,518.24
ICU MED INC	44930G107	335.00	04/04/2014	SYSTEMATIC	2.68	20,377.38
IDACORP INC	451107106	370.00	04/04/2014	SYSTEMATIC	2.96	20,430.66
IDT CORP	448947507	1,205.00	04/04/2014	SYSTEMATIC	9.64	20,482.59
INLAND REAL ESTATE CORP	457461200	60.00	09/08/2014	SYSTEMATIC	0.42	625.78
INLAND REAL ESTATE CORP	457461200	80.00	09/09/2014	SYSTEMATIC	0.56	832.73
INLAND REAL ESTATE CORP	457461200	1,925.00	04/04/2014	SYSTEMATIC	15.40	20,497.40
INNOPHOS HLDGS INC	45774N108	260.00	11/17/2014	SYSTEMATIC	1.82	14,810.98
INNOPHOS HLDGS INC	45774N108	115.00	11/14/2014	SYSTEMATIC	0.81	6,554.90
INSIGHT ENTERPRISES INC	45765U103	400.00	05/30/2014	SYSTEMATIC	2.80	11,155.40
INSIGHT ENTERPRISES INC	45765U103	300.00	06/02/2014	SYSTEMATIC	2.10	8,282.94
INSIGHT ENTERPRISES INC	45765U103	40.00	09/08/2014	SYSTEMATIC	0.28	1,051.75
INSIGHT ENTERPRISES INC	45765U103	75.00	09/09/2014	SYSTEMATIC	0.53	1,988.98
INSPERITY INC	45778Q107	650.00	04/04/2014	SYSTEMATIC	5.20	20,486.70
INSPERITY INC	45778Q107	80.00	09/08/2014	SYSTEMATIC	0.56	2,393.67
INSPERITY INC	45778Q107	25.00	12/19/2014	SYSTEMATIC	0.18	789.82
INSPERITY INC	45778Q107	365.00	12/22/2014	SYSTEMATIC	2.56	11,799.29
INSPERITY INC	45778Q107	65.00	12/23/2014	SYSTEMATIC	0.46	2,165.63
INSPERITY INC	45778Q107	105.00	12/24/2014	SYSTEMATIC	0.74	3,562.24
INSPERITY INC	45778Q107	100.00	12/26/2014	SYSTEMATIC	0.70	3,448.99
INTEGRATED DEVICE TECHNOLOGY INC	458118106	1,655.00	04/04/2014	SYSTEMATIC	13.24	20,518.69
INTELIQUENT INC	45825N107	435.00	08/05/2014	SYSTEMATIC	3.05	4,679.21
INTELIQUENT INC	45825N107	1,355.00	04/04/2014	SYSTEMATIC	10.84	20,322.29
INTERDIGITAL INC PA	45867G101	115.00	12/19/2014	SYSTEMATIC	0.81	6,002.58
INTERDIGITAL INC PA	45867G101	150.00	12/22/2014	SYSTEMATIC	1.05	7,850.88
INTERDIGITAL INC PA	45867G101	130.00	12/23/2014	SYSTEMATIC	0.91	6,932.30
INTERNATIONAL RECTIFIER CORP	460254105	740.00	04/04/2014	SYSTEMATIC	5.92	20,526.12
INTEROIL CORP	460951106	225.00	05/30/2014	SYSTEMATIC	1.58	13,974.71
INTEROIL CORP	460951106	80.00	06/02/2014	SYSTEMATIC	0.56	5,114.56
INTEROIL CORP	460951106	350.00	08/05/2014	SYSTEMATIC	2.45	19,973.94

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
INTEROIL CORP	460951106	55.00	10/15/2014	SYSTEMATIC	0.39	2,675.91
INTERSIL CORP CL A	46069S109	1,555.00	04/04/2014	SYSTEMATIC	12.44	20,429.59
INTERSIL CORP CL A	46069S109	205.00	11/14/2014	SYSTEMATIC	1.44	2,672.63
INTERSIL CORP CL A	46069S109	60.00	11/17/2014	SYSTEMATIC	0.42	779.90
INVESTMENT TECHNOLOGY GROUP	46145F105	385.00	06/02/2014	SYSTEMATIC	2.70	7,330.10
INVESTMENT TECHNOLOGY GROUP	46145F105	120.00	06/25/2014	SYSTEMATIC	0.84	2,139.08
INVESTMENT TECHNOLOGY GROUP	46145F105	645.00	05/30/2014	SYSTEMATIC	4.52	12,338.40
INVESTORS REAL ESTATE TR	461730103	215.00	09/08/2014	SYSTEMATIC	1.51	1,853.00
INVESTORS REAL ESTATE TR	461730103	2,295.00	04/04/2014	SYSTEMATIC	18.36	20,443.86
ION GEOPHYSICAL CORP	462044108	2,110.00	09/08/2014	SYSTEMATIC	14.77	7,032.00
ION GEOPHYSICAL CORP	462044108	2,045.00	09/09/2014	SYSTEMATIC	14.32	7,014.36
ION GEOPHYSICAL CORP	462044108	2,085.00	09/10/2014	SYSTEMATIC	14.60	7,136.13
ION GEOPHYSICAL CORP	462044108	1,880.00	10/15/2014	SYSTEMATIC	13.16	4,566.33
ITRON INC	465741106	330.00	05/30/2014	SYSTEMATIC	2.31	13,082.22
ITRON INC	465741106	165.00	06/02/2014	SYSTEMATIC	1.16	6,408.74
ITT EDUCATIONAL SERVICES INC	45068B109	710.00	04/04/2014	SYSTEMATIC	5.68	20,489.18
ITT EDUCATIONAL SERVICES INC	45068B109	315.00	05/30/2014	SYSTEMATIC	2.21	5,933.60
ITT EDUCATIONAL SERVICES INC	45068B109	155.00	06/25/2014	SYSTEMATIC	1.09	2,580.89
ITT INDS INC	450911201	475.00	04/04/2014	SYSTEMATIC	3.80	20,528.55
JANUS CAPITAL GROUP INC	47102X105	150.00	09/08/2014	SYSTEMATIC	1.05	1,835.72
JANUS CAPITAL GROUP INC	47102X105	1,860.00	04/04/2014	SYSTEMATIC	14.88	20,363.28
JETBLUE AIRWAYS CORP	477143101	165.00	10/15/2014	SYSTEMATIC	1.16	1,794.71
JETBLUE AIRWAYS CORP	477143101	2,295.00	04/04/2014	SYSTEMATIC	18.36	20,535.66
K12 INC	48273U102	880.00	04/04/2014	SYSTEMATIC	7.04	20,423.04
K12 INC	48273U102	285.00	09/08/2014	SYSTEMATIC	2.00	5,314.34
K12 INC	48273U102	160.00	11/14/2014	SYSTEMATIC	1.12	2,033.65
K12 INC	48273U102	375.00	11/17/2014	SYSTEMATIC	2.63	4,862.93
KAISER ALUM CORP	483007704	230.00	05/02/2014	SYSTEMATIC	1.61	16,311.39
KAISER ALUM CORP	483007704	45.00	05/05/2014	SYSTEMATIC	0.32	3,150.82
KELLY SERVICES INC CL A	488152208	835.00	04/04/2014	SYSTEMATIC	6.68	20,714.68

<b>SECURITY NAME</b>	<b>A</b> <b>CUSIP</b>	<b>B</b> <b>SHARES</b>	<b>C</b> <b>Date</b> <b>Acquired</b>	<b>D</b> <b>Manager</b>	<b>E</b> <b>COMMISSION</b>	<b>F</b> <b>Cost Basis</b>
KEY ENERGY SERVICES INC	492914106	3,075.00	11/14/2014	SYSTEMATIC	21.53	8,214.56
KEY ENERGY SERVICES INC	492914106	985.00	10/15/2014	SYSTEMATIC	6.90	4,369.76
KEY ENERGY SERVICES INC	492914106	360.00	09/08/2014	SYSTEMATIC	2.52	2,238.70
KEY ENERGY SERVICES INC	492914106	770.00	08/05/2014	SYSTEMATIC	5.39	4,756.98
KEY ENERGY SERVICES INC	492914106	2,195.00	04/04/2014	SYSTEMATIC	17.56	20,738.36
KEY ENERGY SERVICES INC	492914106	405.00	05/30/2014	SYSTEMATIC	2.84	3,318.78
KIMBALL INTL INC CL B	494274103	1,090.00	04/04/2014	SYSTEMATIC	8.72	20,359.02
KIMBALL INTL INC CL B	494274103	90.00	09/09/2014	SYSTEMATIC	0.63	1,454.24
KIMBALL INTL INC CL B	494274103	145.00	06/25/2014	SYSTEMATIC	1.02	2,402.63
KIMBALL INTL INC CL B	494274103	35.00	09/08/2014	SYSTEMATIC	0.25	561.70
KINDRED HEALTHCARE INC	494580103	850.00	04/04/2014	SYSTEMATIC	6.80	20,296.30
KINDRED HEALTHCARE INC	494580103	125.00	09/08/2014	SYSTEMATIC	0.88	2,602.14
KINDRED HEALTHCARE INC	494580103	65.00	09/09/2014	SYSTEMATIC	0.46	1,331.11
KIRKLAND'S INC	497498105	1,085.00	04/04/2014	SYSTEMATIC	8.68	20,363.28
KNIGHTSBRIDGE TANKERS LTD ORD	G5299G106	1,450.00	04/04/2014	SYSTEMATIC	11.60	20,514.60
KNIGHTSBRIDGE TANKERS LTD ORD	G5299G106	290.00	08/05/2014	SYSTEMATIC	2.03	3,338.71
KNIGHTSBRIDGE TANKERS LTD ORD	G5299G106	645.00	06/02/2014	SYSTEMATIC	4.52	8,933.96
KNIGHTSBRIDGE TANKERS LTD ORD	G5299G106	755.00	05/30/2014	SYSTEMATIC	5.29	10,667.32
KOPPERS HLDGS INC	50060P106	490.00	04/04/2014	SYSTEMATIC	3.92	20,348.72
KORN FERRY INTL NEW	500643200	715.00	06/25/2014	SYSTEMATIC	5.01	20,624.68
LACLEDE GROUP INC	505597104	430.00	04/04/2014	SYSTEMATIC	3.44	20,277.94
LAKELAND FINL CORP	511656100	500.00	04/04/2014	SYSTEMATIC	4.00	20,464.00
LAKELAND FINL CORP	511656100	45.00	09/08/2014	SYSTEMATIC	0.32	1,776.81
LANCASTER COLONY CORP	513847103	205.00	04/04/2014	SYSTEMATIC	1.64	20,165.44
LANCASTER COLONY CORP	513847103	40.00	09/08/2014	SYSTEMATIC	0.28	3,529.11
LANDAUER INC	51476K103	385.00	09/08/2014	SYSTEMATIC	2.70	13,863.32
LANDAUER INC	51476K103	165.00	09/09/2014	SYSTEMATIC	1.16	5,987.43
LANDAUER INC	51476K103	40.00	09/10/2014	SYSTEMATIC	0.28	1,425.30
LANDSTAR SYSTEM INC	515098101	340.00	04/04/2014	SYSTEMATIC	2.72	20,334.72
LATTICE SEMICONDUCTOR CORP	518415104	2,460.00	04/04/2014	SYSTEMATIC	19.68	20,339.28

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LATTICE SEMICONDUCTOR CORP	518415104	270.00	10/16/2014	SYSTEMATIC	1.89	1,670.71
LATTICE SEMICONDUCTOR CORP	518415104	1,465.00	10/15/2014	SYSTEMATIC	10.26	9,879.09
LATTICE SEMICONDUCTOR CORP	518415104	1,240.00	10/16/2014	SYSTEMATIC	8.68	7,829.11
LEIDOS HLDGS INC	525327102	525.00	05/02/2014	SYSTEMATIC	3.68	19,653.80
LEIDOS HLDGS INC	525327102	45.00	09/08/2014	SYSTEMATIC	0.32	1,701.79
LEXMARK INTL INC	529771107	435.00	04/04/2014	SYSTEMATIC	3.48	20,365.83
LEXMARK INTL INC	529771107	50.00	10/15/2014	SYSTEMATIC	0.35	2,046.95
LIONBRIDGE TECHNOLOGIES INC	536252109	2,995.00	04/04/2014	SYSTEMATIC	23.96	20,569.66
LIONBRIDGE TECHNOLOGIES INC	536252109	400.00	05/30/2014	SYSTEMATIC	2.80	2,254.80
LOGITECH INTERNATIONAL-REG	H50430232	1,335.00	04/04/2014	SYSTEMATIC	10.68	20,289.33
LOGITECH INTERNATIONAL-REG	H50430232	210.00	05/30/2014	SYSTEMATIC	1.47	2,678.99
LOGITECH INTERNATIONAL-REG	H50430232	285.00	09/08/2014	SYSTEMATIC	2.00	3,976.61
MACK-CALI REALTY CORP	554489104	1,000.00	04/04/2014	SYSTEMATIC	8.00	20,448.00
MACK-CALI REALTY CORP	554489104	125.00	09/08/2014	SYSTEMATIC	0.88	2,657.72
MADDEN STEVEN LTD	556269108	445.00	10/15/2014	SYSTEMATIC	3.12	14,212.99
MADDEN STEVEN LTD	556269108	185.00	10/16/2014	SYSTEMATIC	1.30	5,903.23
MAGELLAN HEALTH SVCS INC	559079207	345.00	04/04/2014	SYSTEMATIC	2.76	20,306.01
MAGELLAN HEALTH SVCS INC	559079207	45.00	09/08/2014	SYSTEMATIC	0.32	2,495.69
MAGICJACK VOCALTEC LTD	M6787E101	475.00	06/02/2014	SYSTEMATIC	3.33	6,615.81
MAGICJACK VOCALTEC LTD	M6787E101	290.00	12/22/2014	SYSTEMATIC	2.03	2,312.84
MAGICJACK VOCALTEC LTD	M6787E101	185.00	12/19/2014	SYSTEMATIC	1.30	1,433.20
MAGICJACK VOCALTEC LTD	M6787E101	470.00	10/15/2014	SYSTEMATIC	3.29	4,260.17
MAGICJACK VOCALTEC LTD	M6787E101	220.00	09/08/2014	SYSTEMATIC	1.54	2,720.72
MAGICJACK VOCALTEC LTD	M6787E101	870.00	05/30/2014	SYSTEMATIC	6.09	12,645.45
MAGICJACK VOCALTEC LTD	M6787E101	175.00	09/09/2014	SYSTEMATIC	1.23	2,182.03
MAIDEN HOLDINGS LTD	G5753U112	1,010.00	06/25/2014	SYSTEMATIC	7.07	12,052.03
MAIDEN HOLDINGS LTD	G5753U112	520.00	06/26/2014	SYSTEMATIC	3.64	6,204.17
MAIDEN HOLDINGS LTD	G5753U112	210.00	06/27/2014	SYSTEMATIC	1.47	2,563.07
MANNING & NAPIER INC	56382Q102	170.00	11/14/2014	SYSTEMATIC	1.19	2,666.38
MANNING & NAPIER INC	56382Q102	345.00	05/05/2014	SYSTEMATIC	2.42	5,713.55

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MANNING & NAPIER INC	56382Q102	825.00	05/02/2014	SYSTEMATIC	5.78	13,778.33
MANNING & NAPIER INC	56382Q102	30.00	11/17/2014	SYSTEMATIC	0.21	473.66
MANTECH INTERNATIONAL CORP CL A	564563104	680.00	04/04/2014	SYSTEMATIC	5.44	20,507.44
MANTECH INTERNATIONAL CORP CL A	564563104	45.00	09/08/2014	SYSTEMATIC	0.32	1,318.13
MANTECH INTERNATIONAL CORP CL A	564563104	110.00	12/19/2014	SYSTEMATIC	0.77	3,203.04
MANTECH INTERNATIONAL CORP CL A	564563104	190.00	12/22/2014	SYSTEMATIC	1.33	5,615.83
MANTECH INTERNATIONAL CORP CL A	564563104	410.00	12/23/2014	SYSTEMATIC	2.87	12,244.81
MARCHEX INC-CLASS B	56624R108	435.00	12/24/2014	SYSTEMATIC	3.05	1,980.73
MARCHEX INC-CLASS B	56624R108	905.00	12/26/2014	SYSTEMATIC	6.34	4,252.15
MARCHEX INC-CLASS B	56624R108	1,265.00	12/23/2014	SYSTEMATIC	8.86	5,359.68
MARCHEX INC-CLASS B	56624R108	670.00	12/22/2014	SYSTEMATIC	4.69	2,721.94
MARCHEX INC-CLASS B	56624R108	280.00	12/19/2014	SYSTEMATIC	1.96	1,134.22
MARCHEX INC-CLASS B	56624R108	1,555.00	12/29/2014	SYSTEMATIC	10.89	7,916.35
MARRIOTT VACATIONS WORLDWIDE COR	57164Y107	100.00	06/25/2014	SYSTEMATIC	0.70	5,687.52
MARRIOTT VACATIONS WORLDWIDE COR	57164Y107	130.00	06/26/2014	SYSTEMATIC	0.91	7,482.75
MARRIOTT VACATIONS WORLDWIDE COR	57164Y107	125.00	06/27/2014	SYSTEMATIC	0.88	7,235.76
MARTEN TRANSPORT LTD	573075108	945.00	04/04/2014	SYSTEMATIC	7.56	20,447.91
MARTEN TRANSPORT LTD	573075108	120.00	08/05/2014	SYSTEMATIC	0.84	2,446.79
MASIMO CORP	574795100	135.00	06/25/2014	SYSTEMATIC	0.95	3,199.10
MASIMO CORP	574795100	730.00	04/04/2014	SYSTEMATIC	5.84	20,350.94
MATERION CORP COM	576690101	225.00	09/10/2014	SYSTEMATIC	1.58	7,466.65
MATERION CORP COM	576690101	255.00	09/09/2014	SYSTEMATIC	1.79	8,458.20
MATERION CORP COM	576690101	180.00	09/08/2014	SYSTEMATIC	1.26	5,974.02
MATERION CORP COM	576690101	595.00	04/04/2014	SYSTEMATIC	4.76	20,544.16
MATSON INC	57686G105	835.00	04/04/2014	SYSTEMATIC	6.68	20,389.03
MATSON INC	57686G105	75.00	09/08/2014	SYSTEMATIC	0.53	2,044.04
MATTHEWS INTL CORP CL A	577128101	495.00	04/04/2014	SYSTEMATIC	3.96	20,353.41
MB FINANCIAL INC	55264U108	455.00	11/14/2014	SYSTEMATIC	3.19	14,489.62
MB FINANCIAL INC	55264U108	220.00	11/17/2014	SYSTEMATIC	1.54	7,058.15
MBIA INC	55262C100	125.00	09/09/2014	SYSTEMATIC	0.88	1,290.13



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MBIA INC	55262C100	1,940.00	09/08/2014	SYSTEMATIC	13.58	19,979.28
MCG CAPITAL CORP	58047P107	5,415.00	04/04/2014	SYSTEMATIC	43.32	20,349.57
MEDASSETS INC	584045108	120.00	09/08/2014	SYSTEMATIC	0.84	2,805.80
MEDASSETS INC	584045108	185.00	12/19/2014	SYSTEMATIC	1.30	3,417.23
MEDASSETS INC	584045108	810.00	04/04/2014	SYSTEMATIC	6.48	20,434.68
MEDIFAST INC COM	58470H101	355.00	05/30/2014	SYSTEMATIC	2.49	11,064.96
MEDIFAST INC COM	58470H101	275.00	06/02/2014	SYSTEMATIC	1.93	8,563.12
MERCER INTL INC SBI NEW	588056101	1,720.00	12/19/2014	SYSTEMATIC	12.04	20,649.12
MERIDIAN BIOSCIENCE INC	589584101	80.00	12/19/2014	SYSTEMATIC	0.56	1,305.00
MERIDIAN BIOSCIENCE INC	589584101	100.00	12/22/2014	SYSTEMATIC	0.70	1,643.16
MERIDIAN BIOSCIENCE INC	589584101	940.00	04/04/2014	SYSTEMATIC	7.52	20,574.72
MERIDIAN BIOSCIENCE INC	589584101	1,075.00	12/23/2014	SYSTEMATIC	7.53	18,230.39
MERITOR INC	59001K100	735.00	09/08/2014	SYSTEMATIC	5.15	10,156.16
MERITOR INC	59001K100	820.00	09/09/2014	SYSTEMATIC	5.74	11,500.83
MERITOR INC	59001K100	355.00	10/15/2014	SYSTEMATIC	2.49	3,637.23
METHODE ELECTRONICS INC CL A	591520200	365.00	12/19/2014	SYSTEMATIC	2.56	12,259.26
METHODE ELECTRONICS INC CL A	591520200	225.00	12/22/2014	SYSTEMATIC	1.58	7,511.70
MFA MORTGAGE INVESTMENTS INC	55272X102	210.00	09/08/2014	SYSTEMATIC	1.47	1,758.77
MFA MORTGAGE INVESTMENTS INC	55272X102	2,645.00	04/04/2014	SYSTEMATIC	21.16	20,467.01
MGIC INVT CORP WIS	552848103	2,230.00	11/14/2014	SYSTEMATIC	15.61	19,977.68
MGIC INVT CORP WIS	552848103	150.00	11/17/2014	SYSTEMATIC	1.05	1,349.40
MICROSEMI CORP	595137100	185.00	10/15/2014	SYSTEMATIC	1.30	4,578.64
MICROSEMI CORP	595137100	605.00	10/16/2014	SYSTEMATIC	4.24	14,089.00
MICROSEMI CORP	595137100	35.00	10/16/2014	SYSTEMATIC	0.25	775.92
MINERALS TECHNOLOGIES INC	603158106	310.00	04/04/2014	SYSTEMATIC	2.48	20,384.98
MKS INSTRUMENTS INC	55306N104	670.00	04/04/2014	SYSTEMATIC	5.36	20,420.26
MOLINA HEALTHCARE INC	60855R100	465.00	05/30/2014	SYSTEMATIC	3.26	19,684.48
MONARCH CASINO & RESORT INC	609027107	130.00	06/02/2014	SYSTEMATIC	0.91	2,137.02
MONARCH CASINO & RESORT INC	609027107	40.00	05/30/2014	SYSTEMATIC	0.28	632.59
MONARCH CASINO & RESORT INC	609027107	1,080.00	04/04/2014	SYSTEMATIC	8.64	20,291.04

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MONEYGRAM INTL INC	60935Y208	415.00	06/02/2014	SYSTEMATIC	2.91	5,594.95
MONEYGRAM INTL INC	60935Y208	1,045.00	05/30/2014	SYSTEMATIC	7.32	13,918.05
MONSTER WORLDWIDE INC	611742107	2,695.00	04/04/2014	SYSTEMATIC	21.56	20,449.66
MONSTER WORLDWIDE INC	611742107	675.00	05/30/2014	SYSTEMATIC	4.73	4,005.93
MONSTER WORLDWIDE INC	611742107	390.00	09/08/2014	SYSTEMATIC	2.73	2,216.41
MONSTER WORLDWIDE INC	611742107	480.00	09/09/2014	SYSTEMATIC	3.36	2,729.42
MONSTER WORLDWIDE INC	611742107	775.00	11/14/2014	SYSTEMATIC	5.43	3,489.83
MONSTER WORLDWIDE INC	611742107	305.00	11/17/2014	SYSTEMATIC	2.14	1,365.31
MONTPELIER RE HOLDINGS INC	G62185106	435.00	09/08/2014	SYSTEMATIC	3.05	13,725.95
MONTPELIER RE HOLDINGS INC	G62185106	250.00	09/09/2014	SYSTEMATIC	1.75	7,863.18
MOOG INC	615394202	220.00	12/22/2014	SYSTEMATIC	1.54	15,412.41
MOOG INC	615394202	80.00	12/19/2014	SYSTEMATIC	0.56	5,565.78
MOVADO GROUP INC	624580106	395.00	05/02/2014	SYSTEMATIC	2.77	15,656.11
MOVADO GROUP INC	624580106	100.00	05/05/2014	SYSTEMATIC	0.70	3,925.49
MOVADO GROUP INC	624580106	80.00	09/08/2014	SYSTEMATIC	0.56	2,998.73
MOVADO GROUP INC	624580106	170.00	12/19/2014	SYSTEMATIC	1.19	4,724.83
MYERS INDS INC	628464109	1,000.00	04/04/2014	SYSTEMATIC	8.00	20,158.00
MYR GROUP INC DEL	55405W104	790.00	04/04/2014	SYSTEMATIC	6.32	20,475.22
MYRIAD GENETICS INC	62855J104	580.00	04/04/2014	SYSTEMATIC	4.64	20,391.64
MYRIAD GENETICS INC	62855J104	120.00	11/14/2014	SYSTEMATIC	0.84	3,874.00
MYRIAD GENETICS INC	62855J104	85.00	05/30/2014	SYSTEMATIC	0.60	2,868.60
NABORS INDUSTRIES LTD	G6359F103	1,385.00	12/19/2014	SYSTEMATIC	9.70	15,002.46
NABORS INDUSTRIES LTD	G6359F103	615.00	12/22/2014	SYSTEMATIC	4.31	7,097.17
NAM TAI ELECTRS INC	629865205	3,345.00	04/04/2014	SYSTEMATIC	26.76	20,565.06
NAM TAI PROPERTY INC	G63907102	155.00	10/16/2014	SYSTEMATIC	1.09	862.04
NAM TAI PROPERTY INC	G63907102	170.00	10/16/2014	SYSTEMATIC	1.19	937.24
NAM TAI PROPERTY INC	G63907102	65.00	10/15/2014	SYSTEMATIC	0.46	373.96
NAM TAI PROPERTY INC	G63907102	185.00	09/09/2014	SYSTEMATIC	1.30	1,298.02
NAM TAI PROPERTY INC	G63907102	165.00	09/08/2014	SYSTEMATIC	1.16	1,155.96
NATUS MEDICAL INC	639050103	70.00	09/08/2014	SYSTEMATIC	0.49	2,050.15

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NATUS MEDICAL INC	639050103	770.00	04/04/2014	SYSTEMATIC	6.16	20,480.46
NAUTILUS INC	63910B102	235.00	06/25/2014	SYSTEMATIC	1.65	2,548.74
NAUTILUS INC	63910B102	860.00	06/26/2014	SYSTEMATIC	6.02	9,280.78
NAUTILUS INC	63910B102	760.00	06/27/2014	SYSTEMATIC	5.32	8,233.23
NAVIGANT CONSULTING CO	63935N107	1,075.00	04/04/2014	SYSTEMATIC	8.60	20,412.10
NAVIGATORS GROUP INC	638904102	335.00	04/04/2014	SYSTEMATIC	2.68	20,615.23
NEENAH PAPER INC	640079109	100.00	06/26/2014	SYSTEMATIC	0.70	5,277.20
NEENAH PAPER INC	640079109	155.00	06/27/2014	SYSTEMATIC	1.09	8,185.74
NEENAH PAPER INC	640079109	390.00	04/04/2014	SYSTEMATIC	3.12	20,443.02
NEENAH PAPER INC	640079109	100.00	06/30/2014	SYSTEMATIC	0.70	5,330.23
NEENAH PAPER INC	640079109	35.00	06/25/2014	SYSTEMATIC	0.25	1,856.86
NELNET INC CL A	64031N108	475.00	05/30/2014	SYSTEMATIC	3.33	19,839.95
NELNET INC CL A	64031N108	470.00	12/19/2014	SYSTEMATIC	3.29	20,561.98
NET 1 UEPS TECHNOLOGIES INC	64107N206	245.00	12/19/2014	SYSTEMATIC	1.72	2,659.92
NET 1 UEPS TECHNOLOGIES INC	64107N206	850.00	12/22/2014	SYSTEMATIC	5.95	8,919.14
NET 1 UEPS TECHNOLOGIES INC	64107N206	760.00	12/23/2014	SYSTEMATIC	5.32	8,158.90
NETGEAR INC	64111Q104	290.00	05/05/2014	SYSTEMATIC	2.03	9,342.38
NETGEAR INC	64111Q104	45.00	09/08/2014	SYSTEMATIC	0.32	1,502.04
NETGEAR INC	64111Q104	310.00	05/02/2014	SYSTEMATIC	2.17	9,993.53
NETSCOUT SYSTEMS INC	64115T104	85.00	11/14/2014	SYSTEMATIC	0.60	3,200.94
NETSCOUT SYSTEMS INC	64115T104	40.00	11/17/2014	SYSTEMATIC	0.28	1,512.60
NETSCOUT SYSTEMS INC	64115T104	535.00	04/04/2014	SYSTEMATIC	4.28	20,307.53
NEW YORK MTG TR INC	649604501	1,720.00	12/19/2014	SYSTEMATIC	12.04	13,564.26
NEW YORK MTG TR INC	649604501	905.00	12/22/2014	SYSTEMATIC	6.34	7,211.68
NEWFIELD EXPLORATION CO	651290108	750.00	12/19/2014	SYSTEMATIC	5.25	18,319.58
NEWFIELD EXPLORATION CO	651290108	120.00	12/22/2014	SYSTEMATIC	0.84	3,106.92
NEWPARK RESOURCES INC NEW	651718504	1,770.00	04/04/2014	SYSTEMATIC	14.16	20,422.26
NEWPORT CORP	651824104	215.00	11/17/2014	SYSTEMATIC	1.51	3,812.06
NEWPORT CORP	651824104	420.00	11/20/2014	SYSTEMATIC	2.94	7,601.41
NEWPORT CORP	651824104	235.00	11/19/2014	SYSTEMATIC	1.65	4,276.98

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
NEWPORT CORP	651824104	230.00	11/14/2014	SYSTEMATIC	1.61	4,044.23
NEWPORT CORP	651824104	105.00	11/18/2014	SYSTEMATIC	0.74	1,880.41
NN INC	629337106	995.00	04/04/2014	SYSTEMATIC	7.96	20,534.81
NORTHFIELD BANCORP INC DEL	66611T108	1,010.00	05/02/2014	SYSTEMATIC	7.07	13,082.73
NORTHFIELD BANCORP INC DEL	66611T108	510.00	05/05/2014	SYSTEMATIC	3.57	6,608.68
NTELOS HLDGS CORP	67020Q305	75.00	05/06/2014	SYSTEMATIC	0.53	1,045.65
NTELOS HLDGS CORP	67020Q305	685.00	05/02/2014	SYSTEMATIC	4.80	9,102.63
NTELOS HLDGS CORP	67020Q305	730.00	05/05/2014	SYSTEMATIC	5.11	9,944.94
NUTRI SYS INC NEW	67069D108	125.00	09/08/2014	SYSTEMATIC	0.88	2,047.48
NUTRI SYS INC NEW	67069D108	500.00	06/26/2014	SYSTEMATIC	3.50	8,578.05
NUTRI SYS INC NEW	67069D108	1,315.00	04/04/2014	SYSTEMATIC	10.52	20,590.27
NUTRI SYS INC NEW	67069D108	695.00	06/25/2014	SYSTEMATIC	4.87	11,820.08
NUVASIVE INC	670704105	520.00	04/04/2014	SYSTEMATIC	4.16	20,372.56
NUVASIVE INC	670704105	60.00	06/25/2014	SYSTEMATIC	0.42	2,119.02
NUVASIVE INC	670704105	95.00	09/08/2014	SYSTEMATIC	0.67	3,374.06
OCH-ZIFF CAPITAL MANAGEMENT A	67551U105	205.00	09/08/2014	SYSTEMATIC	1.44	2,576.10
OCH-ZIFF CAPITAL MANAGEMENT A	67551U105	1,050.00	05/30/2014	SYSTEMATIC	7.35	13,496.70
OCH-ZIFF CAPITAL MANAGEMENT A	67551U105	465.00	06/02/2014	SYSTEMATIC	3.26	5,999.25
OFG BANCORP	67103X102	195.00	09/08/2014	SYSTEMATIC	1.37	3,117.92
OFG BANCORP	67103X102	1,165.00	04/04/2014	SYSTEMATIC	9.32	20,571.57
OLD NATL BANCORP IND	680033107	330.00	12/19/2014	SYSTEMATIC	2.31	4,662.90
OLD NATL BANCORP IND	680033107	755.00	12/22/2014	SYSTEMATIC	5.29	10,835.31
OLD NATL BANCORP IND	680033107	380.00	12/23/2014	SYSTEMATIC	2.66	5,601.62
OLIN CORP COM PAR \$1	680665205	735.00	04/04/2014	SYSTEMATIC	5.88	20,490.33
OLIN CORP COM PAR \$1	680665205	45.00	09/08/2014	SYSTEMATIC	0.32	1,247.90
OLIN CORP COM PAR \$1	680665205	155.00	12/19/2014	SYSTEMATIC	1.09	3,341.53
OM GROUP INC	670872100	270.00	06/02/2014	SYSTEMATIC	1.89	8,258.03
OM GROUP INC	670872100	65.00	09/08/2014	SYSTEMATIC	0.46	1,784.62
OM GROUP INC	670872100	385.00	05/30/2014	SYSTEMATIC	2.70	11,682.52
OM GROUP INC	670872100	70.00	09/09/2014	SYSTEMATIC	0.49	1,945.53

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OMEGA HEALTHCARE INVESTORS	681936100	610.00	04/04/2014	SYSTEMATIC	4.88	20,586.28
OMEGA HEALTHCARE INVESTORS	681936100	50.00	09/08/2014	SYSTEMATIC	0.35	1,877.92
OMEGA PROTEIN CORP	68210P107	1,600.00	04/04/2014	SYSTEMATIC	12.80	20,220.80
OMNICELL INC	68213N109	720.00	04/04/2014	SYSTEMATIC	5.76	20,453.76
OMNIVISION TECHNOLOGIES INC	682128103	930.00	05/02/2014	SYSTEMATIC	6.51	18,160.95
OMNIVISION TECHNOLOGIES INC	682128103	70.00	05/05/2014	SYSTEMATIC	0.49	1,367.16
ORASURE TECHNOLOGIES INC	68554V108	15.00	05/05/2014	SYSTEMATIC	0.11	96.74
ORASURE TECHNOLOGIES INC	68554V108	425.00	05/02/2014	SYSTEMATIC	2.98	2,804.54
ORASURE TECHNOLOGIES INC	68554V108	2,550.00	04/04/2014	SYSTEMATIC	20.40	20,598.90
ORBOTECH LTD	M75253100	1,320.00	04/04/2014	SYSTEMATIC	10.56	20,510.16
ORCHIDS PAPER PRODS CO DEL	68572N104	355.00	05/30/2014	SYSTEMATIC	2.49	10,554.79
ORCHIDS PAPER PRODS CO DEL	68572N104	300.00	06/02/2014	SYSTEMATIC	2.10	9,017.61
ORTHOFIX INTL N V	N6748L102	335.00	05/02/2014	SYSTEMATIC	2.35	10,376.50
ORTHOFIX INTL N V	N6748L102	270.00	05/05/2014	SYSTEMATIC	1.89	8,184.67
ORTHOFIX INTL N V	N6748L102	35.00	09/08/2014	SYSTEMATIC	0.25	1,188.85
OTTER TAIL CORPORATION	689648103	240.00	05/06/2014	SYSTEMATIC	1.68	7,022.95
OTTER TAIL CORPORATION	689648103	200.00	05/02/2014	SYSTEMATIC	1.40	5,900.96
OTTER TAIL CORPORATION	689648103	215.00	05/05/2014	SYSTEMATIC	1.51	6,285.51
OUTERWALL INC	690070107	20.00	09/08/2014	SYSTEMATIC	0.14	1,219.54
OUTERWALL INC	690070107	265.00	05/30/2014	SYSTEMATIC	1.86	19,061.91
OUTERWALL INC	690070107	65.00	06/25/2014	SYSTEMATIC	0.46	4,023.20
OWENS & MINOR INC	690732102	575.00	04/04/2014	SYSTEMATIC	4.60	20,526.35
PACIFIC ETHANOL INC	69423U305	855.00	10/15/2014	SYSTEMATIC	5.99	10,138.60
PACIFIC ETHANOL INC	69423U305	780.00	10/16/2014	SYSTEMATIC	5.46	8,931.47
PACIFIC ETHANOL INC	69423U305	130.00	10/16/2014	SYSTEMATIC	0.91	1,399.67
PACIFIC ETHANOL INC	69423U305	585.00	12/19/2014	SYSTEMATIC	4.10	5,765.71
PACIFIC ETHANOL INC	69423U305	90.00	12/22/2014	SYSTEMATIC	0.63	937.91
PANTRY INC	698657103	60.00	10/15/2014	SYSTEMATIC	0.42	1,371.30
PANTRY INC	698657103	135.00	10/16/2014	SYSTEMATIC	0.95	3,106.68
PANTRY INC	698657103	730.00	10/16/2014	SYSTEMATIC	5.11	17,223.55

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PAREXEL INTERNATIONAL CORP	699462107	375.00	04/04/2014	SYSTEMATIC	3.00	20,418.00
PAREXEL INTERNATIONAL CORP	699462107	55.00	05/02/2014	SYSTEMATIC	0.39	2,500.89
PAREXEL INTERNATIONAL CORP	699462107	60.00	11/14/2014	SYSTEMATIC	0.42	3,283.27
PARKER DRILLING CO	701081101	1,960.00	12/22/2014	SYSTEMATIC	13.72	5,727.32
PARKER DRILLING CO	701081101	2,850.00	04/04/2014	SYSTEMATIC	22.80	20,428.80
PARKER DRILLING CO	701081101	350.00	09/08/2014	SYSTEMATIC	2.45	2,343.67
PARKER DRILLING CO	701081101	1,300.00	10/16/2014	SYSTEMATIC	9.10	5,517.59
PARKER DRILLING CO	701081101	1,380.00	12/19/2014	SYSTEMATIC	9.66	3,813.08
PATTERSON UTI ENERGY INC	703481101	15.00	12/22/2014	SYSTEMATIC	0.11	237.20
PATTERSON UTI ENERGY INC	703481101	440.00	12/19/2014	SYSTEMATIC	3.08	6,738.64
PATTERSON UTI ENERGY INC	703481101	165.00	11/17/2014	SYSTEMATIC	1.16	3,638.67
PATTERSON UTI ENERGY INC	703481101	120.00	11/14/2014	SYSTEMATIC	0.84	2,637.52
PATTERSON UTI ENERGY INC	703481101	60.00	10/15/2014	SYSTEMATIC	0.42	1,684.62
PATTERSON UTI ENERGY INC	703481101	650.00	04/04/2014	SYSTEMATIC	5.20	20,291.70
PATTERSON UTI ENERGY INC	703481101	90.00	09/08/2014	SYSTEMATIC	0.63	3,096.71
PBF ENERGY INC	69318G106	770.00	04/04/2014	SYSTEMATIC	6.16	20,388.06
PC CONNECTION INC	69318J100	970.00	04/04/2014	SYSTEMATIC	7.76	20,377.76
PDL BIOPHARMA INC	69329Y104	2,080.00	08/05/2014	SYSTEMATIC	14.56	19,461.31
PEABODY ENERGY CORP	704549104	1,760.00	12/19/2014	SYSTEMATIC	12.32	13,692.10
PEABODY ENERGY CORP	704549104	1,025.00	12/22/2014	SYSTEMATIC	7.18	8,248.69
PEGASYSTEMS INC	705573103	315.00	06/25/2014	SYSTEMATIC	2.21	6,679.90
PEGASYSTEMS INC	705573103	540.00	06/26/2014	SYSTEMATIC	3.78	11,504.86
PEGASYSTEMS INC	705573103	95.00	06/27/2014	SYSTEMATIC	0.67	2,024.18
PENGROWTH ENERGY CORP	70706P104	3,355.00	04/04/2014	SYSTEMATIC	26.84	20,492.34
PENN VA CORP	707882106	1,295.00	08/05/2014	SYSTEMATIC	9.07	17,454.79
PENN VA CORP	707882106	180.00	09/08/2014	SYSTEMATIC	1.26	2,649.71
PERICOM SEMICONDUCTOR CORP	713831105	175.00	12/22/2014	SYSTEMATIC	1.23	2,373.29
PERICOM SEMICONDUCTOR CORP	713831105	305.00	12/23/2014	SYSTEMATIC	2.14	4,305.42
PERICOM SEMICONDUCTOR CORP	713831105	150.00	12/19/2014	SYSTEMATIC	1.05	2,031.00
PERICOM SEMICONDUCTOR CORP	713831105	890.00	12/24/2014	SYSTEMATIC	6.23	12,081.93

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PETMED EXPRESS INC	716382106	1,525.00	04/04/2014	SYSTEMATIC	12.20	20,309.95
PETMED EXPRESS INC	716382106	455.00	09/08/2014	SYSTEMATIC	3.19	6,487.53
PETMED EXPRESS INC	716382106	455.00	09/09/2014	SYSTEMATIC	3.19	6,554.78
PETMED EXPRESS INC	716382106	620.00	09/10/2014	SYSTEMATIC	4.34	8,959.56
PETROQUEST ENERGY INC	716748108	1,080.00	11/14/2014	SYSTEMATIC	7.56	4,272.16
PETROQUEST ENERGY INC	716748108	2,850.00	11/17/2014	SYSTEMATIC	19.95	11,439.33
PETROQUEST ENERGY INC	716748108	1,395.00	11/18/2014	SYSTEMATIC	9.77	5,522.81
PHARMERICA CORP	71714F104	720.00	04/04/2014	SYSTEMATIC	5.76	20,352.96
PHARMERICA CORP	71714F104	155.00	09/08/2014	SYSTEMATIC	1.09	4,088.42
PHH CORP	693320202	790.00	04/04/2014	SYSTEMATIC	6.32	20,388.32
PHOTOMEDEX INC	719358301	1,335.00	04/04/2014	SYSTEMATIC	10.68	20,583.03
PHOTOMEDEX INC	719358301	135.00	05/30/2014	SYSTEMATIC	0.95	1,675.77
PHOTOMEDEX INC	719358301	100.00	06/02/2014	SYSTEMATIC	0.70	1,272.26
PHOTOMEDEX INC	719358301	55.00	08/05/2014	SYSTEMATIC	0.39	589.81
PHOTOMEDEX INC	719358301	90.00	08/06/2014	SYSTEMATIC	0.63	968.33
PHOTOMEDEX INC	719358301	105.00	08/07/2014	SYSTEMATIC	0.74	1,139.60
PIEDMONT OFFICE RLTY TR INC CL A	720190206	65.00	09/08/2014	SYSTEMATIC	0.46	1,271.81
PIEDMONT OFFICE RLTY TR INC CL A	720190206	1,200.00	04/04/2014	SYSTEMATIC	9.60	20,445.60
PILGRIMS PRIDE CORP	72147K108	965.00	04/04/2014	SYSTEMATIC	7.72	20,407.82
PIONEER ENERGY SVCS CORP	723664108	550.00	12/23/2014	SYSTEMATIC	3.85	2,988.15
PIONEER ENERGY SVCS CORP	723664108	165.00	09/08/2014	SYSTEMATIC	1.16	2,502.02
PIONEER ENERGY SVCS CORP	723664108	240.00	10/15/2014	SYSTEMATIC	1.68	2,794.49
PIONEER ENERGY SVCS CORP	723664108	480.00	11/14/2014	SYSTEMATIC	3.36	4,096.03
PIONEER ENERGY SVCS CORP	723664108	355.00	11/17/2014	SYSTEMATIC	2.49	2,972.49
PIONEER ENERGY SVCS CORP	723664108	630.00	12/19/2014	SYSTEMATIC	4.41	2,947.08
PIONEER ENERGY SVCS CORP	723664108	1,100.00	12/22/2014	SYSTEMATIC	7.70	5,671.16
PIONEER ENERGY SVCS CORP	723664108	1,580.00	04/04/2014	SYSTEMATIC	12.64	20,378.84
PIPER JAFFRAY COS	724078100	140.00	06/27/2014	SYSTEMATIC	0.98	7,130.72
PIPER JAFFRAY COS	724078100	145.00	06/26/2014	SYSTEMATIC	1.02	7,274.44
PIPER JAFFRAY COS	724078100	135.00	06/25/2014	SYSTEMATIC	0.95	6,689.36

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PLEXUS CORP	729132100	505.00	04/04/2014	SYSTEMATIC	4.04	20,648.44
PMC-SIERRA INC	69344F106	2,655.00	04/04/2014	SYSTEMATIC	21.24	20,464.74
PMC-SIERRA INC	69344F106	250.00	09/08/2014	SYSTEMATIC	1.75	1,865.28
POLYCOM INC	73172K104	1,480.00	04/04/2014	SYSTEMATIC	11.84	20,450.64
POLYCOM INC	73172K104	195.00	06/25/2014	SYSTEMATIC	1.37	2,370.23
POLYCOM INC	73172K104	145.00	09/08/2014	SYSTEMATIC	1.02	1,952.60
POLYONE CORPORATION	73179P106	265.00	09/08/2014	SYSTEMATIC	1.86	10,469.28
POLYONE CORPORATION	73179P106	285.00	09/09/2014	SYSTEMATIC	2.00	11,197.46
POPULAR INC	733174700	655.00	04/04/2014	SYSTEMATIC	5.24	20,565.69
POZEN INC	73941U102	2,505.00	04/04/2014	SYSTEMATIC	20.04	20,586.09
PRECISION DRILLING CORP	74022D308	1,670.00	10/15/2014	SYSTEMATIC	11.69	15,780.67
PRECISION DRILLING CORP	74022D308	390.00	10/16/2014	SYSTEMATIC	2.73	3,540.69
PRECISION DRILLING CORP	74022D308	410.00	11/14/2014	SYSTEMATIC	2.87	3,234.49
PRECISION DRILLING CORP	74022D308	280.00	11/17/2014	SYSTEMATIC	1.96	2,241.85
PRECISION DRILLING CORP	74022D308	775.00	12/19/2014	SYSTEMATIC	5.43	4,408.83
PRECISION DRILLING CORP	74022D308	315.00	12/22/2014	SYSTEMATIC	2.21	1,956.56
PREMIERE GLOBAL SERVICES INC	740585104	305.00	11/14/2014	SYSTEMATIC	2.14	3,252.22
PREMIERE GLOBAL SERVICES INC	740585104	725.00	11/18/2014	SYSTEMATIC	5.08	7,819.64
PREMIERE GLOBAL SERVICES INC	740585104	1,000.00	11/17/2014	SYSTEMATIC	7.00	10,754.60
PRIVATEBANCORP INC	742962103	520.00	05/02/2014	SYSTEMATIC	3.64	14,321.22
PRIVATEBANCORP INC	742962103	135.00	05/05/2014	SYSTEMATIC	0.95	3,710.48
PRIVATEBANCORP INC	742962103	45.00	05/06/2014	SYSTEMATIC	0.32	1,229.67
PROGRESS SOFTWARE CORP	743312100	360.00	11/14/2014	SYSTEMATIC	2.52	9,623.41
PROGRESS SOFTWARE CORP	743312100	410.00	11/17/2014	SYSTEMATIC	2.87	11,124.16
PROGRESS SOFTWARE CORP	743312100	45.00	11/18/2014	SYSTEMATIC	0.32	1,199.12
PROSPECT CAP CORP	74348T102	1,885.00	04/04/2014	SYSTEMATIC	15.08	20,391.93
PROSPERITY BANCSHARES INC	743606105	305.00	04/04/2014	SYSTEMATIC	2.44	20,367.29
PROSPERITY BANCSHARES INC	743606105	330.00	08/05/2014	SYSTEMATIC	2.31	19,292.66
PROSPERITY BANCSHARES INC	743606105	25.00	09/08/2014	SYSTEMATIC	0.18	1,527.94
PROVIDENCE SVC CORP	743815102	540.00	04/04/2014	SYSTEMATIC	4.32	20,524.32



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PROVIDENCE SVC CORP	743815102	70.00	06/25/2014	SYSTEMATIC	0.49	2,612.32
QLOGIC CORP	747277101	1,590.00	04/04/2014	SYSTEMATIC	12.72	20,460.12
QLOGIC CORP	747277101	370.00	05/30/2014	SYSTEMATIC	2.59	3,690.05
QUAKER CHEMICAL CORP	747316107	255.00	04/04/2014	SYSTEMATIC	2.04	20,636.64
QUALITY SYS INC	747582104	1,185.00	04/04/2014	SYSTEMATIC	9.48	20,450.73
QUALITY SYS INC	747582104	190.00	09/08/2014	SYSTEMATIC	1.33	2,965.35
QUANEX BUILDING PRODUCTS	747619104	590.00	06/25/2014	SYSTEMATIC	4.13	10,616.28
QUANEX BUILDING PRODUCTS	747619104	70.00	09/08/2014	SYSTEMATIC	0.49	1,270.49
QUANEX BUILDING PRODUCTS	747619104	530.00	06/26/2014	SYSTEMATIC	3.71	9,487.95
QUESTCOR PHARMACEUTICALS INC	74835Y101	295.00	04/04/2014	SYSTEMATIC	2.36	20,496.01
QUICKSILVER RESOURCES INC	74837R104	6,310.00	05/02/2014	SYSTEMATIC	44.17	21,322.12
QUICKSILVER RESOURCES INC	74837R104	2,060.00	05/30/2014	SYSTEMATIC	14.42	4,837.29
QUICKSILVER RESOURCES INC	74837R104	2,240.00	08/05/2014	SYSTEMATIC	15.68	4,288.70
QUICKSILVER RESOURCES INC	74837R104	1,155.00	08/06/2014	SYSTEMATIC	8.09	2,150.85
RADIAN GROUP INC	750236101	110.00	09/08/2014	SYSTEMATIC	0.77	1,622.63
RADIAN GROUP INC	750236101	1,355.00	05/30/2014	SYSTEMATIC	9.48	19,442.35
RAMBUS INC	750917106	490.00	11/19/2014	SYSTEMATIC	3.43	5,610.35
RAMBUS INC	750917106	625.00	11/18/2014	SYSTEMATIC	4.38	7,166.01
RAMBUS INC	750917106	300.00	11/14/2014	SYSTEMATIC	2.10	3,377.85
RAMBUS INC	750917106	510.00	11/17/2014	SYSTEMATIC	3.57	5,804.31
REDWOOD TRUST INC REIT	758075402	1,000.00	04/04/2014	SYSTEMATIC	8.00	20,498.00
REGAL BELOIT CORP WISCONSIN	758750103	220.00	05/02/2014	SYSTEMATIC	1.54	16,108.95
REGAL BELOIT CORP WISCONSIN	758750103	45.00	05/05/2014	SYSTEMATIC	0.32	3,338.96
REGAL BELOIT CORP WISCONSIN	758750103	300.00	09/08/2014	SYSTEMATIC	2.10	21,464.04
REGIS CORP MINN	758932107	140.00	12/23/2014	SYSTEMATIC	0.98	2,382.72
REGIS CORP MINN	758932107	525.00	12/22/2014	SYSTEMATIC	3.68	8,561.97
REGIS CORP MINN	758932107	535.00	12/19/2014	SYSTEMATIC	3.75	8,737.25
RENEWABLE ENERGY GROUP INC	75972A301	550.00	08/06/2014	SYSTEMATIC	3.85	6,160.55
RENEWABLE ENERGY GROUP INC	75972A301	715.00	08/07/2014	SYSTEMATIC	5.01	8,224.79
RENEWABLE ENERGY GROUP INC	75972A301	50.00	08/08/2014	SYSTEMATIC	0.35	569.44

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
RENEWABLE ENERGY GROUP INC	75972A301	500.00	08/05/2014	SYSTEMATIC	3.50	5,568.50
RESOURCE CAP CORP COM	76120W302	3,675.00	04/04/2014	SYSTEMATIC	29.40	20,572.65
RESOURCES CONNECTION INC	76122Q105	170.00	10/15/2014	SYSTEMATIC	1.19	2,294.32
RESOURCES CONNECTION INC	76122Q105	820.00	05/02/2014	SYSTEMATIC	5.74	10,923.55
RESOURCES CONNECTION INC	76122Q105	620.00	05/05/2014	SYSTEMATIC	4.34	8,337.95
RESOURCES CONNECTION INC	76122Q105	65.00	05/06/2014	SYSTEMATIC	0.46	881.03
REX STORES CORP	761624105	70.00	12/19/2014	SYSTEMATIC	0.49	4,120.40
REX STORES CORP	761624105	355.00	04/04/2014	SYSTEMATIC	2.84	20,347.89
REX STORES CORP	761624105	65.00	10/15/2014	SYSTEMATIC	0.46	4,390.26
ROGERS CORP	775133101	65.00	11/14/2014	SYSTEMATIC	0.46	4,622.97
ROGERS CORP	775133101	50.00	11/17/2014	SYSTEMATIC	0.35	3,588.43
ROGERS CORP	775133101	100.00	11/18/2014	SYSTEMATIC	0.70	7,260.47
ROGERS CORP	775133101	85.00	11/19/2014	SYSTEMATIC	0.60	6,130.94
ROUNDYS INC	779268101	2,930.00	04/04/2014	SYSTEMATIC	23.44	20,592.04
ROVI CORP	779376102	55.00	09/08/2014	SYSTEMATIC	0.39	1,278.07
ROVI CORP	779376102	100.00	10/15/2014	SYSTEMATIC	0.70	1,938.31
ROVI CORP	779376102	870.00	04/04/2014	SYSTEMATIC	6.96	20,521.56
RR DONNELLEY & SONS CO	257867101	1,240.00	10/15/2014	SYSTEMATIC	8.68	19,979.87
RR DONNELLEY & SONS CO	257867101	1,115.00	04/04/2014	SYSTEMATIC	8.92	20,413.42
RUBY TUESDAY INC	781182100	895.00	09/08/2014	SYSTEMATIC	6.27	5,446.80
RUBY TUESDAY INC	781182100	990.00	09/09/2014	SYSTEMATIC	6.93	6,192.45
RUBY TUESDAY INC	781182100	1,605.00	09/10/2014	SYSTEMATIC	11.24	10,075.23
RUTHS CHRIS STEAK HSE INC	783332109	1,635.00	04/04/2014	SYSTEMATIC	13.08	20,319.78
RUTHS CHRIS STEAK HSE INC	783332109	270.00	09/08/2014	SYSTEMATIC	1.89	3,050.00
SAFETY INS GROUP INC	78648T100	370.00	05/30/2014	SYSTEMATIC	2.59	19,544.18
SANDERSON FARMS INC	800013104	235.00	05/02/2014	SYSTEMATIC	1.65	19,191.37
SANDERSON FARMS INC	800013104	25.00	09/08/2014	SYSTEMATIC	0.18	2,334.22
SANMINA CORP	801056102	835.00	08/05/2014	SYSTEMATIC	5.85	19,634.11
SANMINA CORP	801056102	65.00	09/08/2014	SYSTEMATIC	0.46	1,565.19
SANMINA CORP	801056102	85.00	10/15/2014	SYSTEMATIC	0.60	1,715.42

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SANMINA CORP	801056102	1,160.00	04/04/2014	SYSTEMATIC	9.28	20,494.88
SAPIENT CORP	803062108	840.00	05/02/2014	SYSTEMATIC	5.88	13,492.16
SAPIENT CORP	803062108	320.00	05/05/2014	SYSTEMATIC	2.24	5,182.62
SAPIENT CORP	803062108	55.00	05/06/2014	SYSTEMATIC	0.39	895.71
SCANSOURCE INC	806037107	60.00	10/15/2014	SYSTEMATIC	0.42	1,965.22
SCANSOURCE INC	806037107	55.00	06/25/2014	SYSTEMATIC	0.39	2,043.63
SCANSOURCE INC	806037107	490.00	04/04/2014	SYSTEMATIC	3.92	20,387.92
SCHNITZER STEEL INDS INC CL A	806882106	45.00	09/08/2014	SYSTEMATIC	0.32	1,261.79
SCHNITZER STEEL INDS INC CL A	806882106	120.00	10/15/2014	SYSTEMATIC	0.84	2,614.46
SCHNITZER STEEL INDS INC CL A	806882106	735.00	04/04/2014	SYSTEMATIC	5.88	20,460.93
SCHOLASTIC CORP	807066105	580.00	04/04/2014	SYSTEMATIC	4.64	20,449.64
SCHULMAN A INC	808194104	560.00	04/04/2014	SYSTEMATIC	4.48	20,651.68
SCHULMAN A INC	808194104	60.00	09/08/2014	SYSTEMATIC	0.42	2,356.46
SCHULMAN A INC	808194104	75.00	10/15/2014	SYSTEMATIC	0.53	2,367.15
SCICLONE PHARMACEUTICALS INC	80862K104	945.00	12/22/2014	SYSTEMATIC	6.62	7,949.63
SCICLONE PHARMACEUTICALS INC	80862K104	850.00	12/23/2014	SYSTEMATIC	5.95	7,656.21
SCICLONE PHARMACEUTICALS INC	80862K104	135.00	12/19/2014	SYSTEMATIC	0.95	1,081.64
SCICLONE PHARMACEUTICALS INC	80862K104	565.00	12/24/2014	SYSTEMATIC	3.96	5,064.95
SEACOR HOLDINGS INC	811904101	235.00	04/04/2014	SYSTEMATIC	1.88	20,355.23
SEACOR HOLDINGS INC	811904101	30.00	09/08/2014	SYSTEMATIC	0.21	2,442.17
SELECT COMFORT CORP OC-CAP STK	81616X103	680.00	12/19/2014	SYSTEMATIC	4.76	18,244.20
SELECT COMFORT CORP OC-CAP STK	81616X103	110.00	12/22/2014	SYSTEMATIC	0.77	2,961.39
SELECT INCOME REIT	81618T100	700.00	08/05/2014	SYSTEMATIC	4.90	19,475.96
SELECT INCOME REIT	81618T100	115.00	09/08/2014	SYSTEMATIC	0.81	3,016.78
SELECT MED HLDGS CORP	81619Q105	395.00	10/16/2014	SYSTEMATIC	2.77	4,768.60
SELECT MED HLDGS CORP	81619Q105	200.00	10/16/2014	SYSTEMATIC	1.40	2,411.08
SELECT MED HLDGS CORP	81619Q105	1,110.00	10/15/2014	SYSTEMATIC	7.77	13,376.72
SHORETEL INC	825211105	485.00	05/30/2014	SYSTEMATIC	3.40	3,385.55
SHORETEL INC	825211105	235.00	06/25/2014	SYSTEMATIC	1.65	1,528.23
SHORETEL INC	825211105	120.00	06/26/2014	SYSTEMATIC	0.84	792.49

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SHORETEL INC	825211105	2,330.00	04/04/2014	SYSTEMATIC	18.64	20,592.54
SILGAN HOLDINGS INC	827048109	410.00	04/04/2014	SYSTEMATIC	3.28	20,421.28
SILICON IMAGE INC	82705T102	2,925.00	04/04/2014	SYSTEMATIC	23.40	20,381.40
SILICON IMAGE INC	82705T102	660.00	05/30/2014	SYSTEMATIC	4.62	3,580.10
SILICON IMAGE INC	82705T102	490.00	08/05/2014	SYSTEMATIC	3.43	2,462.45
SILICON LABORATORIES INC	826919102	190.00	11/14/2014	SYSTEMATIC	1.33	8,628.57
SILICON LABORATORIES INC	826919102	235.00	11/17/2014	SYSTEMATIC	1.65	10,738.68
SILICON LABORATORIES INC	826919102	45.00	11/18/2014	SYSTEMATIC	0.32	2,042.50
SIMPSON MFG INC	829073105	575.00	04/04/2014	SYSTEMATIC	4.60	20,491.85
SKECHERS USA INC CL A	830566105	560.00	04/04/2014	SYSTEMATIC	4.48	20,399.68
SKULLCANDY INC	83083J104	2,165.00	04/04/2014	SYSTEMATIC	17.32	20,476.57
SKYWEST INC	830879102	1,550.00	04/04/2014	SYSTEMATIC	12.40	20,565.40
SMITH & WESSON HLDG CORP	831756101	1,385.00	04/04/2014	SYSTEMATIC	11.08	20,453.68
SNYDERS-LANCE INC	833551104	720.00	04/04/2014	SYSTEMATIC	5.76	20,360.16
SOLAR CAP LTD	83413U100	300.00	05/05/2014	SYSTEMATIC	2.10	6,566.79
SOLAR CAP LTD	83413U100	105.00	09/08/2014	SYSTEMATIC	0.74	2,089.30
SOLAR CAP LTD	83413U100	100.00	06/25/2014	SYSTEMATIC	0.70	2,067.23
SOLAR CAP LTD	83413U100	475.00	05/02/2014	SYSTEMATIC	3.33	10,407.40
SOLAR CAP LTD	83413U100	105.00	05/06/2014	SYSTEMATIC	0.74	2,292.55
SONOCO PRODS CO	835495102	490.00	04/04/2014	SYSTEMATIC	3.92	20,461.42
SONOCO PRODS CO	835495102	30.00	09/08/2014	SYSTEMATIC	0.21	1,240.43
SOTHEBYS HLDGS INC CL A	835898107	460.00	04/04/2014	SYSTEMATIC	3.68	20,335.68
SPARTAN STORES INC	846822104	870.00	04/04/2014	SYSTEMATIC	6.96	20,347.56
SPARTANNASH CO	847215100	325.00	09/10/2014	SYSTEMATIC	2.28	7,067.65
SPARTANNASH CO	847215100	375.00	09/08/2014	SYSTEMATIC	2.63	8,181.08
SPARTANNASH CO	847215100	300.00	09/09/2014	SYSTEMATIC	2.10	6,529.92
SPOK HLDGS INC	84863T106	60.00	09/08/2014	SYSTEMATIC	0.42	884.75
SPOK HLDGS INC	84863T106	35.00	09/09/2014	SYSTEMATIC	0.25	520.58
SPX CORP	784635104	255.00	12/19/2014	SYSTEMATIC	1.79	20,101.88
STATE BK FINL CORP	856190103	250.00	11/14/2014	SYSTEMATIC	1.75	4,736.18

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STATE BK FINL CORP	856190103	510.00	11/17/2014	SYSTEMATIC	3.57	9,738.60
STATE BK FINL CORP	856190103	135.00	11/18/2014	SYSTEMATIC	0.95	2,595.60
STATE BK FINL CORP	856190103	235.00	11/19/2014	SYSTEMATIC	1.65	4,544.04
STEEL DYNAMICS INC	858119100	1,150.00	04/04/2014	SYSTEMATIC	9.20	20,519.45
STEELCASE INC	858155203	1,225.00	04/04/2014	SYSTEMATIC	9.80	20,442.80
STEINER LEISURE LTD	P8744Y102	50.00	10/15/2014	SYSTEMATIC	0.35	1,819.61
STEINER LEISURE LTD	P8744Y102	60.00	08/05/2014	SYSTEMATIC	0.42	2,385.97
STEINER LEISURE LTD	P8744Y102	440.00	04/04/2014	SYSTEMATIC	3.52	20,261.12
STEPAN CO	858586100	130.00	05/02/2014	SYSTEMATIC	0.91	7,635.21
STEPAN CO	858586100	140.00	05/05/2014	SYSTEMATIC	0.98	8,032.32
STEPAN CO	858586100	55.00	05/06/2014	SYSTEMATIC	0.39	3,167.84
STEPAN CO	858586100	45.00	05/30/2014	SYSTEMATIC	0.32	2,388.81
STEPAN CO	858586100	80.00	09/08/2014	SYSTEMATIC	0.56	3,835.02
STEPAN CO	858586100	100.00	12/19/2014	SYSTEMATIC	0.70	3,799.66
STERIS CORP	859152100	315.00	12/19/2014	SYSTEMATIC	2.21	20,303.87
STIFEL FINANCIAL CORP	860630102	410.00	04/04/2014	SYSTEMATIC	3.28	20,544.28
STONE ENERGY CORP	861642106	495.00	04/04/2014	SYSTEMATIC	3.96	20,566.26
STONERIDGE INC	86183P102	1,765.00	04/04/2014	SYSTEMATIC	14.12	20,311.62
STRAYER EDUCATION INC	863236105	425.00	04/04/2014	SYSTEMATIC	3.40	20,339.65
STRAYER EDUCATION INC	863236105	40.00	06/25/2014	SYSTEMATIC	0.28	2,103.88
SUPERIOR ENERGY SVCS INC	868157108	705.00	12/19/2014	SYSTEMATIC	4.94	12,837.84
SUPERIOR ENERGY SVCS INC	868157108	490.00	12/22/2014	SYSTEMATIC	3.43	9,661.23
SUPERVALU INC	868536103	1,810.00	10/15/2014	SYSTEMATIC	12.67	15,856.87
SUPERVALU INC	868536103	445.00	10/16/2014	SYSTEMATIC	3.12	3,879.69
SYKES ENTERPRISES INC	871237103	1,015.00	04/04/2014	SYSTEMATIC	8.12	20,521.27
SYMETRA FINL CORP	87151Q106	105.00	06/26/2014	SYSTEMATIC	0.74	2,397.65
SYMETRA FINL CORP	87151Q106	775.00	06/25/2014	SYSTEMATIC	5.43	17,919.40
SYMMETRY MEDICAL INC	871546206	2,030.00	04/04/2014	SYSTEMATIC	16.24	20,559.84
SYMMETRY MEDICAL INC	871546206	270.00	05/02/2014	SYSTEMATIC	1.89	2,288.79
SYMMETRY SURGICAL INC	87159G100	512.50	12/09/2014	SYSTEMATIC	0.00	3,631.06

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SYNAPTICS INC	87157D109	325.00	05/30/2014	SYSTEMATIC	2.28	19,524.38
SYNAPTICS INC	87157D109	35.00	08/05/2014	SYSTEMATIC	0.25	2,527.56
TAKE-TWO INTERACTIVE SOFTWARE	874054109	985.00	05/30/2014	SYSTEMATIC	6.90	19,695.18
TAKE-TWO INTERACTIVE SOFTWARE	874054109	55.00	09/08/2014	SYSTEMATIC	0.39	1,311.38
TAYLOR MORRISON HOME CORP	87724P106	450.00	05/02/2014	SYSTEMATIC	3.15	9,401.67
TAYLOR MORRISON HOME CORP	87724P106	365.00	05/05/2014	SYSTEMATIC	2.56	7,723.08
TAYLOR MORRISON HOME CORP	87724P106	105.00	05/06/2014	SYSTEMATIC	0.74	2,271.70
TECH DATA CORP	878237106	175.00	09/08/2014	SYSTEMATIC	1.23	12,205.28
TECH DATA CORP	878237106	145.00	09/09/2014	SYSTEMATIC	1.02	10,072.00
TECH DATA CORP	878237106	35.00	10/15/2014	SYSTEMATIC	0.25	1,962.98
TEEKAY TANKERS LTD CLASS A	Y8565N102	1,805.00	06/25/2014	SYSTEMATIC	12.64	7,475.23
TEEKAY TANKERS LTD CLASS A	Y8565N102	1,525.00	06/26/2014	SYSTEMATIC	10.68	6,666.39
TEEKAY TANKERS LTD CLASS A	Y8565N102	1,900.00	06/27/2014	SYSTEMATIC	13.30	8,366.84
TEKMIRA PHARMACEUTICALS CORP	87911B209	925.00	04/04/2014	SYSTEMATIC	7.40	20,736.65
TELETECH HOLDINGS INC	879939106	820.00	04/04/2014	SYSTEMATIC	6.56	20,473.76
TEREX CORP NEW	880779103	410.00	11/14/2014	SYSTEMATIC	2.87	12,042.07
TEREX CORP NEW	880779103	330.00	11/17/2014	SYSTEMATIC	2.31	9,764.17
TESCO CORP ADR	88157K101	1,085.00	04/04/2014	SYSTEMATIC	8.68	20,309.03
TETRA TECH INC NEW	88162G103	445.00	10/15/2014	SYSTEMATIC	3.12	11,239.64
TETRA TECH INC NEW	88162G103	130.00	10/16/2014	SYSTEMATIC	0.91	3,241.88
TETRA TECH INC NEW	88162G103	235.00	10/16/2014	SYSTEMATIC	1.65	5,895.40
THOMPSON CREEK METALS CO INC	884768102	2,595.00	12/19/2014	SYSTEMATIC	18.17	3,797.79
THOMPSON CREEK METALS CO INC	884768102	2,665.00	12/24/2014	SYSTEMATIC	18.66	4,674.68
THOMPSON CREEK METALS CO INC	884768102	2,835.00	12/22/2014	SYSTEMATIC	19.85	4,518.43
THOMPSON CREEK METALS CO INC	884768102	440.00	06/03/2014	SYSTEMATIC	3.08	1,266.80
THOMPSON CREEK METALS CO INC	884768102	1,450.00	06/02/2014	SYSTEMATIC	10.15	4,173.83
THOMPSON CREEK METALS CO INC	884768102	5,095.00	05/30/2014	SYSTEMATIC	35.67	15,073.56
THOMPSON CREEK METALS CO INC	884768102	4,730.00	12/23/2014	SYSTEMATIC	33.11	7,839.50
THORATEC CORPORATION	885175307	565.00	04/04/2014	SYSTEMATIC	4.52	20,265.42
THORATEC CORPORATION	885175307	300.00	09/08/2014	SYSTEMATIC	2.10	7,516.23

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TICC CAPITAL CORP	87244T109	1,395.00	06/25/2014	SYSTEMATIC	9.77	13,270.08
TICC CAPITAL CORP	87244T109	750.00	06/26/2014	SYSTEMATIC	5.25	7,177.13
TIDEWATER INC	886423102	415.00	04/04/2014	SYSTEMATIC	3.32	20,388.12
TRIANGLE CAP CORP	895848109	785.00	04/04/2014	SYSTEMATIC	6.28	20,337.78
TRICO BANCSHARES	896095106	210.00	11/14/2014	SYSTEMATIC	1.47	5,488.06
TRICO BANCSHARES	896095106	105.00	11/19/2014	SYSTEMATIC	0.74	2,732.07
TRICO BANCSHARES	896095106	290.00	11/18/2014	SYSTEMATIC	2.03	7,633.03
TRICO BANCSHARES	896095106	220.00	11/17/2014	SYSTEMATIC	1.54	5,756.96
TRIPLE-S MGMT CORP	896749108	1,225.00	04/04/2014	SYSTEMATIC	9.80	20,393.80
TRIUMPH GROUP INC NEW	896818101	320.00	12/19/2014	SYSTEMATIC	2.24	20,656.67
TRUEBLUE INC	89785X101	105.00	06/25/2014	SYSTEMATIC	0.74	2,915.76
TRUEBLUE INC	89785X101	530.00	06/26/2014	SYSTEMATIC	3.71	14,706.92
TRUEBLUE INC	89785X101	105.00	06/27/2014	SYSTEMATIC	0.74	2,944.01
TRUEBLUE INC	89785X101	50.00	09/08/2014	SYSTEMATIC	0.35	1,367.40
TRUSTMARK CORP	898402102	50.00	09/08/2014	SYSTEMATIC	0.35	1,203.05
TRUSTMARK CORP	898402102	850.00	08/05/2014	SYSTEMATIC	5.95	19,664.58
TSAKOS ENERGY NAVIGATION LTD	G9108L108	2,580.00	04/04/2014	SYSTEMATIC	20.64	20,531.64
TSAKOS ENERGY NAVIGATION LTD	G9108L108	225.00	09/08/2014	SYSTEMATIC	1.58	1,734.08
TUPPERWARE CORP	899896104	325.00	12/19/2014	SYSTEMATIC	2.28	19,861.08
TUTOR PERINI CORP	901109108	195.00	12/19/2014	SYSTEMATIC	1.37	4,015.52
TUTOR PERINI CORP	901109108	700.00	04/04/2014	SYSTEMATIC	5.60	20,403.60
TUTOR PERINI CORP	901109108	260.00	06/25/2014	SYSTEMATIC	1.82	8,015.44
TUTOR PERINI CORP	901109108	200.00	06/26/2014	SYSTEMATIC	1.40	6,121.32
TUTOR PERINI CORP	901109108	215.00	06/27/2014	SYSTEMATIC	1.51	6,574.77
TUTOR PERINI CORP	901109108	140.00	10/15/2014	SYSTEMATIC	0.98	3,402.07
UIL HLDGS CORP	902748102	50.00	09/10/2014	SYSTEMATIC	0.35	1,868.08
UIL HLDGS CORP	902748102	275.00	09/09/2014	SYSTEMATIC	1.93	10,195.27
UIL HLDGS CORP	902748102	250.00	09/08/2014	SYSTEMATIC	1.75	9,247.20
ULTRA CLEAN HLDGS INC COM	90385V107	1,545.00	04/04/2014	SYSTEMATIC	12.36	20,406.36
ULTRA CLEAN HLDGS INC COM	90385V107	520.00	05/30/2014	SYSTEMATIC	3.64	4,499.40

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
ULTRA CLEAN HLDGS INC COM	90385V107	280.00	06/02/2014	SYSTEMATIC	1.96	2,420.80
UMPQUA HLDGS CORP	904214103	1,150.00	08/05/2014	SYSTEMATIC	8.05	19,594.85
UNIFI INC	904677200	890.00	04/04/2014	SYSTEMATIC	7.12	20,432.62
UNIFIRST CORP MASS	904708104	35.00	05/05/2014	SYSTEMATIC	0.25	3,366.16
UNIFIRST CORP MASS	904708104	40.00	05/06/2014	SYSTEMATIC	0.28	3,831.11
UNIFIRST CORP MASS	904708104	125.00	05/02/2014	SYSTEMATIC	0.88	12,020.79
UNIT CORP	909218109	25.00	09/08/2014	SYSTEMATIC	0.18	1,616.51
UNIT CORP	909218109	40.00	10/15/2014	SYSTEMATIC	0.28	2,073.64
UNIT CORP	909218109	75.00	11/14/2014	SYSTEMATIC	0.53	3,574.18
UNIT CORP	909218109	170.00	12/19/2014	SYSTEMATIC	1.19	5,257.71
UNIT CORP	909218109	65.00	12/22/2014	SYSTEMATIC	0.46	2,141.87
UNIT CORP	909218109	310.00	04/04/2014	SYSTEMATIC	2.48	20,288.88
UNITED FINANCIAL BANCORP INC	910304104	290.00	08/07/2014	SYSTEMATIC	2.03	3,678.53
UNITED FINANCIAL BANCORP INC	910304104	65.00	09/08/2014	SYSTEMATIC	0.46	808.38
UNITED FINANCIAL BANCORP INC	910304104	115.00	09/09/2014	SYSTEMATIC	0.81	1,427.26
UNITED FINANCIAL BANCORP INC	910304104	650.00	08/06/2014	SYSTEMATIC	4.55	8,185.39
UNITED FINANCIAL BANCORP INC	910304104	150.00	08/05/2014	SYSTEMATIC	1.05	1,911.60
UNITED FINANCIAL BANCORP INC	910304104	105.00	08/11/2014	SYSTEMATIC	0.74	1,374.06
UNITED FINANCIAL BANCORP INC	910304104	350.00	08/08/2014	SYSTEMATIC	2.45	4,481.93
UNITED FIRE GROUP INC	910340108	655.00	04/04/2014	SYSTEMATIC	5.24	20,467.44
UNITED FIRE GROUP INC	910340108	75.00	09/08/2014	SYSTEMATIC	0.53	2,201.32
UNITED ONLINE INC	911268209	1,710.00	06/25/2014	SYSTEMATIC	11.97	16,896.17
UNITED ONLINE INC	911268209	220.00	06/26/2014	SYSTEMATIC	1.54	2,228.38
UNITED ONLINE INC	911268209	100.00	06/27/2014	SYSTEMATIC	0.70	1,054.07
UNITED STATIONERS INC	913004107	485.00	04/04/2014	SYSTEMATIC	3.88	20,402.98
UNITED STATIONERS INC	913004107	35.00	09/08/2014	SYSTEMATIC	0.25	1,449.25
UNITIL CORP	913259107	135.00	11/17/2014	SYSTEMATIC	0.95	4,783.61
UNITIL CORP	913259107	140.00	11/18/2014	SYSTEMATIC	0.98	4,963.06
UNITIL CORP	913259107	195.00	11/19/2014	SYSTEMATIC	1.37	6,895.22
UNITIL CORP	913259107	85.00	11/20/2014	SYSTEMATIC	0.60	3,004.09



	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
UNITIL CORP	913259107	45.00	11/14/2014	SYSTEMATIC	0.32	1,616.41
UNIVERSAL ELECTRONICS INC	913483103	330.00	05/06/2014	SYSTEMATIC	2.31	12,083.25
UNIVERSAL ELECTRONICS INC	913483103	125.00	05/02/2014	SYSTEMATIC	0.88	4,310.46
UNIVERSAL ELECTRONICS INC	913483103	95.00	05/05/2014	SYSTEMATIC	0.67	3,475.05
UNIVERSAL FOREST PRODUCTS INC	913543104	35.00	09/08/2014	SYSTEMATIC	0.25	1,651.78
UNIVERSAL FOREST PRODUCTS INC	913543104	365.00	04/04/2014	SYSTEMATIC	2.92	20,431.97
UNIVERSAL FOREST PRODUCTS INC	913543104	55.00	06/25/2014	SYSTEMATIC	0.39	2,659.08
US STEEL CORP	912909108	740.00	04/04/2014	SYSTEMATIC	5.92	20,489.12
US STEEL CORP	912909108	145.00	12/19/2014	SYSTEMATIC	1.02	4,138.52
USA MOBILITY INC	90341G103	1,080.00	04/04/2014	SYSTEMATIC	8.64	20,528.64
USA MOBILITY INC	90341G103	270.00	05/30/2014	SYSTEMATIC	1.89	3,948.40
USA TRUCK INC	902925106	1,375.00	04/04/2014	SYSTEMATIC	11.00	20,416.00
USANA INC CDT-SHS	90328M107	180.00	09/08/2014	SYSTEMATIC	1.26	13,064.49
USANA INC CDT-SHS	90328M107	115.00	09/09/2014	SYSTEMATIC	0.81	8,455.78
USANA INC CDT-SHS	90328M107	270.00	04/04/2014	SYSTEMATIC	2.16	20,333.16
VAALCO ENERGY INC	91851C201	725.00	05/30/2014	SYSTEMATIC	5.08	4,691.70
VAALCO ENERGY INC	91851C201	125.00	06/02/2014	SYSTEMATIC	0.88	795.56
VAALCO ENERGY INC	91851C201	630.00	11/14/2014	SYSTEMATIC	4.41	4,372.01
VAALCO ENERGY INC	91851C201	1,360.00	12/19/2014	SYSTEMATIC	9.52	5,844.60
VAALCO ENERGY INC	91851C201	545.00	12/22/2014	SYSTEMATIC	3.82	2,555.95
VAALCO ENERGY INC	91851C201	2,450.00	04/04/2014	SYSTEMATIC	19.60	20,305.60
VANTAGE DRILLING CO	G93205113	5,620.00	10/15/2014	SYSTEMATIC	39.34	6,465.25
VANTAGE DRILLING CO	G93205113	1,145.00	11/14/2014	SYSTEMATIC	8.02	1,121.65
VANTAGE DRILLING CO	G93205113	2,120.00	06/26/2014	SYSTEMATIC	14.84	4,200.57
VANTAGE DRILLING CO	G93205113	8,670.00	06/25/2014	SYSTEMATIC	60.69	16,525.89
VANTAGE DRILLING CO	G93205113	1,170.00	09/08/2014	SYSTEMATIC	8.19	2,099.92
VANTAGE DRILLING CO	G93205113	3,755.00	11/17/2014	SYSTEMATIC	26.29	3,604.05
VCA ANTECH INC	918194101	615.00	04/04/2014	SYSTEMATIC	4.92	20,478.27
VECTREN CORP	92240G101	520.00	04/04/2014	SYSTEMATIC	4.16	20,450.56
VIAD CORP	92552R406	65.00	09/08/2014	SYSTEMATIC	0.46	1,458.01

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
VIAD CORP	92552R406	850.00	04/04/2014	SYSTEMATIC	6.80	20,500.30
VIAD CORP	92552R406	390.00	08/05/2014	SYSTEMATIC	2.73	8,358.83
VIAD CORP	92552R406	365.00	08/06/2014	SYSTEMATIC	2.56	7,709.21
VIAD CORP	92552R406	145.00	08/07/2014	SYSTEMATIC	1.02	3,049.85
VONAGE HLDGS CORP	92886T201	115.00	09/09/2014	SYSTEMATIC	0.81	402.70
VONAGE HLDGS CORP	92886T201	595.00	09/08/2014	SYSTEMATIC	4.17	2,093.45
VONAGE HLDGS CORP	92886T201	4,675.00	04/04/2014	SYSTEMATIC	37.40	20,467.15
VONAGE HLDGS CORP	92886T201	680.00	05/30/2014	SYSTEMATIC	4.76	2,479.96
WABASH NATL CORP	929566107	1,505.00	09/08/2014	SYSTEMATIC	10.54	21,627.16
WABASH NATL CORP	929566107	155.00	10/15/2014	SYSTEMATIC	1.09	1,821.86
WABASH NATL CORP	929566107	325.00	11/14/2014	SYSTEMATIC	2.28	3,497.01
WALKER & DUNLOP INC	93148P102	650.00	12/23/2014	SYSTEMATIC	4.55	11,051.43
WALKER & DUNLOP INC	93148P102	210.00	12/19/2014	SYSTEMATIC	1.47	3,546.46
WALKER & DUNLOP INC	93148P102	390.00	12/22/2014	SYSTEMATIC	2.73	6,566.43
WARREN RESOURCES INC	93564A100	280.00	11/17/2014	SYSTEMATIC	1.96	900.56
WARREN RESOURCES INC	93564A100	1,780.00	11/14/2014	SYSTEMATIC	12.46	5,716.11
WARREN RESOURCES INC	93564A100	4,395.00	04/04/2014	SYSTEMATIC	35.16	20,318.09
WARREN RESOURCES INC	93564A100	1,390.00	10/15/2014	SYSTEMATIC	9.73	5,750.01
WATSCO INC	942622200	205.00	04/04/2014	SYSTEMATIC	1.64	20,520.09
WEIGHT WATCHERS INTL INC	948626106	995.00	08/05/2014	SYSTEMATIC	6.97	21,535.29
WELLCARE HEALTH PLANS INC	94946T106	315.00	04/04/2014	SYSTEMATIC	2.52	20,285.37
WELLCARE HEALTH PLANS INC	94946T106	40.00	08/05/2014	SYSTEMATIC	0.28	2,533.13
WENDYS CO	95058W100	2,230.00	04/04/2014	SYSTEMATIC	17.84	20,355.44
WERNER ENTERPRISE INC	950755108	120.00	09/08/2014	SYSTEMATIC	0.84	3,030.85
WERNER ENTERPRISE INC	950755108	610.00	05/30/2014	SYSTEMATIC	4.27	16,058.31
WERNER ENTERPRISE INC	950755108	125.00	06/02/2014	SYSTEMATIC	0.88	3,299.12
WESTERN ALLIANCE COMMON STOCK	957638109	85.00	11/18/2014	SYSTEMATIC	0.60	2,268.09
WESTERN ALLIANCE COMMON STOCK	957638109	190.00	11/14/2014	SYSTEMATIC	1.33	5,072.98
WESTERN ALLIANCE COMMON STOCK	957638109	530.00	11/17/2014	SYSTEMATIC	3.71	14,272.69
WGL HOLDINGS INC	92924F106	385.00	06/25/2014	SYSTEMATIC	2.70	16,421.37

	<b>A</b>	<b>B</b>	<b>C</b>	<b>D</b>	<b>E</b>	<b>F</b>
<b>SECURITY NAME</b>	<b>CUSIP</b>	<b>SHARES</b>	<b>Date Acquired</b>	<b>Manager</b>	<b>COMMISSION</b>	<b>Cost Basis</b>
WGL HOLDINGS INC	92924F106	95.00	06/26/2014	SYSTEMATIC	0.67	4,032.67
WILEY JOHN & SONS INC CL A	968223206	20.00	09/08/2014	SYSTEMATIC	0.14	1,209.34
WILEY JOHN & SONS INC CL A	968223206	220.00	05/02/2014	SYSTEMATIC	1.54	12,680.65
WILEY JOHN & SONS INC CL A	968223206	120.00	05/05/2014	SYSTEMATIC	0.84	6,871.56
WILLIAMS CLAYTON ENERGY INC	969490101	45.00	10/15/2014	SYSTEMATIC	0.32	3,921.98
WILLIAMS CLAYTON ENERGY INC	969490101	25.00	08/05/2014	SYSTEMATIC	0.18	2,662.05
WILLIAMS CLAYTON ENERGY INC	969490101	110.00	05/30/2014	SYSTEMATIC	0.77	13,672.52
WILLIAMS CLAYTON ENERGY INC	969490101	45.00	06/02/2014	SYSTEMATIC	0.32	5,652.87
WILSHIRE BANCORP INC	97186T108	1,805.00	04/04/2014	SYSTEMATIC	14.44	20,573.39
WILSHIRE BANCORP INC	97186T108	210.00	08/05/2014	SYSTEMATIC	1.47	1,997.48
WINTHROP RLTY TR	976391300	1,770.00	04/04/2014	SYSTEMATIC	14.16	20,369.16
WSFS FINANCIAL CORP	929328102	20.00	09/08/2014	SYSTEMATIC	0.14	1,500.70
WSFS FINANCIAL CORP	929328102	280.00	04/04/2014	SYSTEMATIC	2.24	20,509.44
WSFS FINANCIAL CORP	929328102	270.00	08/05/2014	SYSTEMATIC	1.89	19,528.67
ZAGG INC	98884U108	145.00	11/20/2014	SYSTEMATIC	1.02	837.05
ZAGG INC	98884U108	1,925.00	11/19/2014	SYSTEMATIC	13.48	11,380.61
ZAGG INC	98884U108	940.00	11/18/2014	SYSTEMATIC	6.58	5,670.08
ZAGG INC	98884U108	610.00	11/14/2014	SYSTEMATIC	4.27	3,458.76
ZAGG INC	98884U108	565.00	11/17/2014	SYSTEMATIC	3.96	3,334.47
ZEBRA TECHNOLOGIES CORP CL A	989207105	295.00	10/15/2014	SYSTEMATIC	2.07	19,749.28
ZUMIEZ INC	989817101	140.00	10/16/2014	SYSTEMATIC	0.98	4,500.17
ZUMIEZ INC	989817101	190.00	10/15/2014	SYSTEMATIC	1.33	5,726.03
ZUMIEZ INC	989817101	380.00	10/16/2014	SYSTEMATIC	2.66	11,765.79
<b>TOTAL FOR: SYSTEMATIC</b>					<b>5,754.50</b>	<b>12,290,909.52</b>
<b>Grand Total:</b>					<b>13,000.44</b>	<b>23,516,080.33</b>

# Schedule 4C

Annual Statement of the Franklin Regional Retirement System through the Month of December 2014

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
ACXIOM CORP	005125109	533.00	DARUMA	02/04/2014	21.32	19,223.00	19,710.34	0.00	-487.34	0
ACXIOM CORP	005125109	918.00	DARUMA	02/20/2014	36.72	33,288.95	33,947.64	0.00	-658.69	0
ACXIOM CORP	005125109	450.00	DARUMA	03/11/2014	18.00	17,110.64	16,641.00	469.64	0.00	0
ACXIOM CORP	005125109	6,036.00	DARUMA	03/28/2014	241.44	214,039.06	223,211.28	0.00	-9,172.22	0
ACXIOM CORP	005125109	7,146.00	DARUMA	07/01/2014	0.00	154,996.74	247,618.09	0.00	-92,621.35	0
ARMSTRONG WORLD INDS INC NEW	04247X102	239.00	DARUMA	02/04/2014	9.56	13,409.72	13,768.79	0.00	-359.07	0
ARMSTRONG WORLD INDS INC NEW	04247X102	439.00	DARUMA	02/20/2014	17.56	26,776.73	25,290.79	1,485.94	0.00	0
ARMSTRONG WORLD INDS INC NEW	04247X102	3,272.00	DARUMA	03/28/2014	130.88	177,488.33	188,499.92	0.00	-11,011.59	0
ARMSTRONG WORLD INDS INC NEW	04247X102	3,278.00	DARUMA	07/01/2014	0.00	188,255.54	186,205.20	2,050.34	0.00	0
BANKRATE INC DEL	06647F102	8,831.00	DARUMA	03/28/2014	353.24	149,350.09	170,636.22	0.00	-21,286.13	0
BANKRATE INC DEL	06647F102	8,833.00	DARUMA	07/01/2014	0.00	154,930.82	164,364.98	0.00	-9,434.16	0
BEACON ROOFING SUPPLY INC	073685109	351.00	DARUMA	02/04/2014	14.04	13,312.10	14,138.28	0.00	-826.18	0
BEACON ROOFING SUPPLY INC	073685109	603.00	DARUMA	02/20/2014	24.12	22,726.61	24,288.84	0.00	-1,562.23	0
BEACON ROOFING SUPPLY INC	073685109	4,525.00	DARUMA	03/28/2014	181.00	173,864.75	182,267.00	0.00	-8,402.25	0
BEACON ROOFING SUPPLY INC	073685109	4,843.00	DARUMA	07/01/2014	0.00	160,400.16	192,721.99	0.00	-32,321.83	0
BRUNSWICK CORP	117043109	352.00	DARUMA	02/04/2014	14.08	14,930.13	16,213.12	0.00	-1,282.99	0
BRUNSWICK CORP	117043109	666.00	DARUMA	02/20/2014	26.64	28,678.46	30,675.96	0.00	-1,997.50	0
BRUNSWICK CORP	117043109	4,516.00	DARUMA	03/28/2014	180.64	208,019.96	208,006.96	13.00	0.00	0
BRUNSWICK CORP	117043109	4,524.00	DARUMA	07/01/2014	0.00	190,596.12	203,732.13	0.00	-13,136.01	0
CADENCE DESIGN SYS	127387108	873.00	DARUMA	02/04/2014	34.92	12,382.59	12,239.46	143.13	0.00	0
CADENCE DESIGN SYS	127387108	1,501.00	DARUMA	02/20/2014	60.04	21,898.15	21,044.02	854.13	0.00	0
CADENCE DESIGN SYS	127387108	10,236.00	DARUMA	03/28/2014	409.44	162,637.22	143,508.72	19,128.50	0.00	0
CADENCE DESIGN SYS	127387108	469.00	DARUMA	04/23/2014	18.76	6,941.74	6,575.38	366.36	0.00	0
CADENCE DESIGN SYS	127387108	381.00	DARUMA	04/23/2014	15.24	5,624.00	5,341.62	282.38	0.00	0
CADENCE DESIGN SYS	127387108	9,403.00	DARUMA	07/01/2014	0.00	164,458.47	131,858.42	32,600.05	0.00	0
CARRIZO OIL & GAS INC	144577103	355.00	DARUMA	02/04/2014	14.20	15,278.47	15,893.35	0.00	-614.88	0
CARRIZO OIL & GAS INC	144577103	612.00	DARUMA	02/20/2014	24.48	26,669.14	27,399.24	0.00	-730.10	0
CARRIZO OIL & GAS INC	144577103	4,167.00	DARUMA	03/28/2014	166.68	215,322.04	186,556.59	28,765.45	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
CARRIZO OIL & GAS INC	144577103	301.00	DARUMA	04/23/2014	12.04	16,406.60	13,475.77	2,930.83	0.00	0
CARRIZO OIL & GAS INC	144577103	244.00	DARUMA	04/23/2014	7.32	13,201.32	10,923.88	2,277.44	0.00	0
CARRIZO OIL & GAS INC	144577103	282.00	DARUMA	05/14/2014	11.28	15,512.13	12,625.14	2,886.99	0.00	0
CARRIZO OIL & GAS INC	144577103	55.00	DARUMA	05/15/2014	2.20	3,028.72	2,462.35	566.37	0.00	0
CARRIZO OIL & GAS INC	144577103	3,292.00	DARUMA	07/01/2014	0.00	228,003.92	147,367.28	80,636.64	0.00	0
CENTENE CORP	15135B101	207.00	DARUMA	02/04/2014	8.28	12,621.13	12,202.65	418.48	0.00	0
CENTENE CORP	15135B101	356.00	DARUMA	02/20/2014	14.24	21,409.89	20,986.20	423.69	0.00	0
CENTENE CORP	15135B101	2,427.00	DARUMA	03/28/2014	97.08	155,553.18	143,071.65	12,481.53	0.00	0
CENTENE CORP	15135B101	68.00	DARUMA	05/29/2014	2.72	4,854.36	4,008.60	845.76	0.00	0
CENTENE CORP	15135B101	240.00	DARUMA	05/30/2014	7.20	17,414.01	14,148.00	3,266.01	0.00	0
CENTENE CORP	15135B101	404.00	DARUMA	05/30/2014	16.16	29,376.94	23,815.80	5,561.14	0.00	0
CENTENE CORP	15135B101	337.00	DARUMA	05/30/2014	6.74	24,050.51	19,866.15	4,184.36	0.00	0
CENTENE CORP	15135B101	1,717.00	DARUMA	07/01/2014	0.00	129,822.37	100,434.01	29,388.36	0.00	0
COSTAR GROUP INC	22160N109	85.00	DARUMA	02/04/2014	3.40	14,283.75	15,689.30	0.00	-1,405.55	0
COSTAR GROUP INC	22160N109	148.00	DARUMA	02/20/2014	5.92	26,699.93	27,317.84	0.00	-617.91	0
COSTAR GROUP INC	22160N109	1,005.00	DARUMA	03/28/2014	40.20	206,233.40	185,502.90	20,730.50	0.00	0
COSTAR GROUP INC	22160N109	1,006.00	DARUMA	07/01/2014	0.00	159,119.02	185,685.46	0.00	-26,566.44	0
DEALERTRACK HLDGS INC	242309102	390.00	DARUMA	02/04/2014	15.60	18,128.75	18,751.20	0.00	-622.45	0
DEALERTRACK HLDGS INC	242309102	671.00	DARUMA	02/20/2014	26.84	30,609.07	32,261.68	0.00	-1,652.61	0
DEALERTRACK HLDGS INC	242309102	149.00	DARUMA	03/11/2014	4.47	8,727.52	7,163.92	1,563.60	0.00	0
DEALERTRACK HLDGS INC	242309102	708.00	DARUMA	03/11/2014	28.32	41,285.17	34,040.64	7,244.53	0.00	0
DEALERTRACK HLDGS INC	242309102	4,150.00	DARUMA	03/28/2014	166.00	217,287.53	199,532.00	17,755.53	0.00	0
DEALERTRACK HLDGS INC	242309102	4,449.00	DARUMA	07/01/2014	0.00	201,717.66	211,340.96	0.00	-9,623.30	0
DIEBOLD INC	253651103	362.00	DARUMA	02/04/2014	14.48	12,177.10	11,949.62	227.48	0.00	0
DIEBOLD INC	253651103	177.00	DARUMA	02/20/2014	7.08	6,378.96	5,842.77	536.19	0.00	0
DIEBOLD INC	253651103	5,328.00	DARUMA	03/28/2014	213.12	213,243.68	175,877.28	37,366.40	0.00	0
DIEBOLD INC	253651103	5,030.00	DARUMA	07/01/2014	0.00	202,055.10	166,502.96	35,552.14	0.00	0
DIGITALGLOBE INC	25389M877	657.00	DARUMA	02/20/2014	26.28	26,004.32	27,035.55	0.00	-1,031.23	0
DIGITALGLOBE INC	25389M877	6,157.00	DARUMA	03/28/2014	246.28	189,409.75	253,360.55	0.00	-63,950.80	0
DIGITALGLOBE INC	25389M877	530.00	DARUMA	05/07/2014	21.20	17,157.42	21,809.50	0.00	-4,652.08	0
DIGITALGLOBE INC	25389M877	5,720.00	DARUMA	07/01/2014	0.00	159,016.00	199,131.85	0.00	-40,115.85	0

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ELECTRONICS FOR IMAGING INC	286082102	128.00	DARUMA	02/04/2014	5.12	5,529.01	4,957.44	571.57	0.00	0
ELECTRONICS FOR IMAGING INC	286082102	591.00	DARUMA	02/20/2014	23.64	25,171.14	22,889.43	2,281.71	0.00	0
ELECTRONICS FOR IMAGING INC	286082102	4,031.00	DARUMA	03/28/2014	161.24	180,669.45	156,120.63	24,548.82	0.00	0
ELECTRONICS FOR IMAGING INC	286082102	5,063.00	DARUMA	07/01/2014	0.00	228,847.60	198,982.40	29,865.20	0.00	0
FRANCESCAS HLDGS CORP	351793104	738.00	DARUMA	02/04/2014	29.52	14,149.94	13,579.20	570.74	0.00	0
FRANCESCAS HLDGS CORP	351793104	1,272.00	DARUMA	02/20/2014	50.88	23,079.65	23,404.80	0.00	-325.15	0
FRANCESCAS HLDGS CORP	351793104	8,666.00	DARUMA	03/28/2014	346.64	178,606.63	159,454.40	19,152.23	0.00	0
FRANCESCAS HLDGS CORP	351793104	8,990.00	DARUMA	07/01/2014	0.00	132,512.60	165,288.94	0.00	-32,776.34	0
HEALTHSOUTH CORP	421924309	442.00	DARUMA	02/04/2014	17.68	13,819.99	14,727.44	0.00	-907.45	0
HEALTHSOUTH CORP	421924309	760.00	DARUMA	02/20/2014	30.40	24,996.95	25,323.20	0.00	-326.25	0
HEALTHSOUTH CORP	421924309	99.00	DARUMA	02/25/2014	3.96	3,205.65	3,298.68	0.00	-93.03	0
HEALTHSOUTH CORP	421924309	292.00	DARUMA	02/26/2014	11.68	9,342.02	9,729.44	0.00	-387.42	0
HEALTHSOUTH CORP	421924309	437.00	DARUMA	02/27/2014	17.48	13,997.38	14,560.84	0.00	-563.46	0
HEALTHSOUTH CORP	421924309	294.00	DARUMA	02/28/2014	11.76	9,341.47	9,796.08	0.00	-454.61	0
HEALTHSOUTH CORP	421924309	298.00	DARUMA	03/11/2014	11.92	9,697.94	9,929.36	0.00	-231.42	0
HEALTHSOUTH CORP	421924309	397.00	DARUMA	03/12/2014	15.88	12,906.88	13,228.04	0.00	-321.16	0
HEALTHSOUTH CORP	421924309	4,278.00	DARUMA	03/28/2014	171.12	144,837.46	142,542.96	2,294.50	0.00	0
HEALTHSOUTH CORP	421924309	4,280.00	DARUMA	07/01/2014	0.00	153,523.60	142,621.00	10,902.60	0.00	0
INSULET CORP	45784P101	333.00	DARUMA	02/04/2014	13.32	14,447.38	12,354.30	2,093.08	0.00	0
INSULET CORP	45784P101	574.00	DARUMA	02/20/2014	22.96	25,778.18	21,295.40	4,482.78	0.00	0
INSULET CORP	45784P101	3,908.00	DARUMA	03/28/2014	156.32	195,768.87	144,986.80	50,782.07	0.00	0
INSULET CORP	45784P101	4,233.00	DARUMA	07/01/2014	0.00	167,923.11	155,711.24	12,211.87	0.00	0
INTERFACE INC CL A	458665304	697.00	DARUMA	02/04/2014	27.88	14,440.19	15,306.12	0.00	-865.93	0
INTERFACE INC CL A	458665304	1,198.00	DARUMA	02/20/2014	47.92	25,328.03	26,308.08	0.00	-980.05	0
INTERFACE INC CL A	458665304	8,172.00	DARUMA	03/28/2014	326.88	158,584.76	179,457.12	0.00	-20,872.36	0
INTERFACE INC CL A	458665304	8,185.00	DARUMA	07/01/2014	0.00	154,205.40	179,795.97	0.00	-25,590.57	0
K12 INC	48273U102	6,117.00	DARUMA	07/01/2014	0.00	147,236.19	132,705.11	14,531.08	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	117.00	DARUMA	02/04/2014	4.68	10,571.64	12,038.13	0.00	-1,466.49	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	200.00	DARUMA	02/20/2014	8.00	19,077.66	20,578.00	0.00	-1,500.34	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	167.00	DARUMA	03/03/2014	3.34	18,581.76	17,182.63	1,399.13	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	183.00	DARUMA	03/03/2014	7.32	20,194.39	18,828.87	1,365.52	0.00	0

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LUMBER LIQUIDATORS HLDGS INC	55003T107	48.00	DARUMA	03/03/2014	1.44	5,320.94	4,938.72	382.22	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	225.00	DARUMA	03/11/2014	9.00	23,938.28	23,150.25	788.03	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	318.00	DARUMA	03/13/2014	12.72	33,091.20	32,719.02	372.18	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	217.00	DARUMA	03/14/2014	8.68	22,680.11	22,327.13	352.98	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	219.00	DARUMA	03/17/2014	8.76	22,554.34	22,532.91	21.43	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	53.00	DARUMA	03/18/2014	2.12	5,380.50	5,453.17	0.00	-72.67	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	147.00	DARUMA	03/19/2014	4.41	15,012.04	15,124.83	0.00	-112.79	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	97.00	DARUMA	03/19/2014	3.88	9,855.65	9,980.33	0.00	-124.68	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	265.00	DARUMA	03/20/2014	10.60	27,458.37	27,265.85	192.52	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	85.00	DARUMA	03/20/2014	3.40	8,666.40	8,745.65	0.00	-79.25	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	107.00	DARUMA	03/21/2014	3.21	11,263.64	11,009.23	254.41	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	178.00	DARUMA	03/21/2014	7.12	18,798.69	18,314.42	484.27	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	116.00	DARUMA	03/24/2014	4.64	12,499.95	11,935.24	564.71	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	310.00	DARUMA	05/02/2014	12.40	26,674.63	31,879.08	0.00	-5,204.45	0
MAXIMUS INC	577933104	338.00	DARUMA	02/04/2014	13.52	14,276.63	14,868.62	0.00	-591.99	0
MAXIMUS INC	577933104	1,000.00	DARUMA	02/20/2014	40.00	46,584.28	43,990.00	2,594.28	0.00	0
MAXIMUS INC	577933104	208.00	DARUMA	02/21/2014	8.32	9,717.94	9,149.92	568.02	0.00	0
MAXIMUS INC	577933104	3,640.00	DARUMA	03/28/2014	145.60	159,668.34	160,123.60	0.00	-455.26	0
MAXIMUS INC	577933104	346.00	DARUMA	04/23/2014	13.84	14,720.14	15,220.54	0.00	-500.40	0
MAXIMUS INC	577933104	3,303.00	DARUMA	07/01/2014	0.00	142,095.06	145,310.70	0.00	-3,215.64	0
MICROSEMI CORP	595137100	534.00	DARUMA	02/04/2014	21.36	12,658.51	13,323.30	0.00	-664.79	0
MICROSEMI CORP	595137100	1,192.00	DARUMA	02/20/2014	47.68	27,259.73	29,740.40	0.00	-2,480.67	0
MICROSEMI CORP	595137100	7,983.00	DARUMA	03/28/2014	319.32	205,985.58	199,175.85	6,809.73	0.00	0
MICROSEMI CORP	595137100	272.00	DARUMA	05/14/2014	8.16	6,414.97	6,786.40	0.00	-371.43	0
MICROSEMI CORP	595137100	545.00	DARUMA	05/14/2014	21.80	12,800.94	13,597.75	0.00	-796.81	0
MICROSEMI CORP	595137100	7,180.00	DARUMA	07/01/2014	0.00	192,136.80	175,220.44	16,916.36	0.00	0
MONRO MUFFLER BRAKE INC	610236101	298.00	DARUMA	02/04/2014	11.92	16,535.94	16,795.28	0.00	-259.34	0
MONRO MUFFLER BRAKE INC	610236101	513.00	DARUMA	02/20/2014	20.52	28,333.36	28,912.68	0.00	-579.32	0
MONRO MUFFLER BRAKE INC	610236101	3,495.00	DARUMA	03/28/2014	139.80	202,050.92	196,978.20	5,072.72	0.00	0
MONRO MUFFLER BRAKE INC	610236101	214.00	DARUMA	06/13/2014	8.56	11,834.27	12,061.04	0.00	-226.77	0
MONRO MUFFLER BRAKE INC	610236101	3,287.00	DARUMA	07/01/2014	0.00	174,835.53	185,281.22	0.00	-10,445.69	0

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OXFORD INDS INC	691497309	136.00	DARUMA	02/04/2014	4.08	10,306.40	10,971.12	0.00	-664.72	0
OXFORD INDS INC	691497309	233.00	DARUMA	02/20/2014	9.32	16,961.42	18,796.11	0.00	-1,834.69	0
OXFORD INDS INC	691497309	1,589.00	DARUMA	03/28/2014	63.56	118,053.25	128,184.63	0.00	-10,131.38	0
OXFORD INDS INC	691497309	1,820.00	DARUMA	07/01/2014	0.00	121,339.40	142,792.52	0.00	-21,453.12	0
PACIRA PHARMACEUTICALS INC	695127100	243.00	DARUMA	02/04/2014	9.72	15,864.29	13,970.07	1,894.22	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	418.00	DARUMA	02/20/2014	16.72	29,059.14	24,030.82	5,028.32	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	3,061.00	DARUMA	03/28/2014	122.44	203,273.14	175,976.89	27,296.25	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	56.00	DARUMA	05/14/2014	1.68	4,174.98	3,219.44	955.54	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	171.00	DARUMA	05/14/2014	6.84	12,616.99	9,830.79	2,786.20	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	37.00	DARUMA	05/15/2014	1.48	2,766.53	2,127.13	639.40	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	99.00	DARUMA	06/17/2014	3.96	8,206.07	5,691.51	2,514.56	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	27.00	DARUMA	06/17/2014	1.08	2,267.28	1,552.23	715.05	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	29.00	DARUMA	06/18/2014	1.16	2,388.38	1,667.21	721.17	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	89.00	DARUMA	06/19/2014	3.56	7,421.62	5,116.61	2,305.01	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	88.00	DARUMA	06/26/2014	3.52	7,839.90	5,059.12	2,780.78	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	2,631.00	DARUMA	07/01/2014	0.00	241,683.66	159,344.02	82,339.64	0.00	0
PANDORA MEDIA INC COM	698354107	973.00	DARUMA	01/09/2014	38.92	29,637.06	25,881.80	3,755.26	0.00	0
PANDORA MEDIA INC COM	698354107	972.00	DARUMA	01/09/2014	38.88	29,606.60	25,855.20	3,751.40	0.00	0
ROGERS CORP	775133101	437.00	DARUMA	02/20/2014	17.48	25,189.90	26,875.50	0.00	-1,685.60	0
ROGERS CORP	775133101	2,880.00	DARUMA	03/28/2014	115.20	180,766.98	177,120.00	3,646.98	0.00	0
ROGERS CORP	775133101	3,286.00	DARUMA	07/01/2014	0.00	218,026.10	199,799.04	18,227.06	0.00	0
SCHULMAN A INC	808194104	328.00	DARUMA	02/04/2014	9.84	11,150.69	11,565.28	0.00	-414.59	0
SCHULMAN A INC	808194104	304.00	DARUMA	02/20/2014	12.16	10,092.62	10,719.04	0.00	-626.42	0
SCHULMAN A INC	808194104	4,382.00	DARUMA	03/28/2014	175.28	158,498.69	154,509.32	3,989.37	0.00	0
SCHULMAN A INC	808194104	4,179.00	DARUMA	07/01/2014	0.00	161,727.30	145,399.46	16,327.84	0.00	0
SCORPIO TANKERS INC	Y7542C106	565.00	DARUMA	02/04/2014	22.60	5,759.67	6,661.35	0.00	-901.68	0
SCORPIO TANKERS INC	Y7542C106	2,707.00	DARUMA	02/20/2014	108.28	25,662.72	31,915.53	0.00	-6,252.81	0
SCORPIO TANKERS INC	Y7542C106	18,878.00	DARUMA	03/28/2014	755.12	190,387.95	222,571.62	0.00	-32,183.67	0
SCORPIO TANKERS INC	Y7542C106	18,917.00	DARUMA	07/01/2014	0.00	192,385.89	208,805.48	0.00	-16,419.59	0
SHUTTERFLY INC	82568P304	314.00	DARUMA	02/04/2014	12.56	14,799.44	15,992.02	0.00	-1,192.58	0
SHUTTERFLY INC	82568P304	629.00	DARUMA	02/20/2014	25.16	29,979.18	32,034.97	0.00	-2,055.79	0



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SHUTTERFLY INC	82568P304	442.00	DARUMA	03/11/2014	17.68	23,783.95	22,511.06	1,272.89	0.00	0
SHUTTERFLY INC	82568P304	116.00	DARUMA	03/11/2014	3.48	6,253.45	5,907.88	345.57	0.00	0
SHUTTERFLY INC	82568P304	309.00	DARUMA	03/19/2014	12.36	15,659.28	15,737.37	0.00	-78.09	0
SHUTTERFLY INC	82568P304	319.00	DARUMA	03/20/2014	12.76	16,085.47	16,246.67	0.00	-161.20	0
SHUTTERFLY INC	82568P304	3,699.00	DARUMA	03/28/2014	147.96	165,679.35	188,390.07	0.00	-22,710.72	0
SHUTTERFLY INC	82568P304	133.00	DARUMA	04/02/2014	5.32	5,610.42	6,773.69	0.00	-1,163.27	0
SHUTTERFLY INC	82568P304	221.00	DARUMA	04/03/2014	6.63	9,501.80	11,255.53	0.00	-1,753.73	0
SHUTTERFLY INC	82568P304	358.00	DARUMA	04/03/2014	14.32	15,181.33	18,232.94	0.00	-3,051.61	0
SHUTTERFLY INC	82568P304	450.00	DARUMA	04/11/2014	18.00	18,879.24	22,918.50	0.00	-4,039.26	0
SHUTTERFLY INC	82568P304	382.00	DARUMA	04/14/2014	15.28	16,425.02	19,455.26	0.00	-3,030.24	0
SHUTTERFLY INC	82568P304	255.00	DARUMA	04/23/2014	10.20	10,745.66	12,987.15	0.00	-2,241.49	0
SHUTTERFLY INC	82568P304	382.00	DARUMA	04/24/2014	15.28	16,109.50	19,455.26	0.00	-3,345.76	0
SHUTTERFLY INC	82568P304	264.00	DARUMA	04/25/2014	10.56	11,226.72	12,447.43	0.00	-1,220.71	0
SHUTTERFLY INC	82568P304	141.00	DARUMA	04/29/2014	5.64	5,939.94	6,159.16	0.00	-219.22	0
SHUTTERFLY INC	82568P304	106.00	DARUMA	05/06/2014	4.24	4,297.45	4,630.29	0.00	-332.84	0
SHUTTERFLY INC	82568P304	154.00	DARUMA	05/13/2014	6.16	5,752.97	6,727.03	0.00	-974.06	0
SHUTTERFLY INC	82568P304	283.00	DARUMA	05/14/2014	11.32	10,465.89	12,401.97	0.00	-1,936.08	0
SHUTTERFLY INC	82568P304	289.00	DARUMA	05/15/2014	11.56	11,018.68	12,722.82	0.00	-1,704.14	0
SHUTTERFLY INC	82568P304	290.00	DARUMA	05/16/2014	11.60	11,343.76	12,744.86	0.00	-1,401.10	0
STANDARD PAC CORP	85375C101	1,285.00	DARUMA	02/04/2014	51.40	11,127.26	11,629.25	0.00	-501.99	0
STANDARD PAC CORP	85375C101	2,594.00	DARUMA	02/20/2014	103.76	22,071.96	23,475.70	0.00	-1,403.74	0
STANDARD PAC CORP	85375C101	5,385.00	DARUMA	02/20/2014	215.40	45,823.39	48,734.25	0.00	-2,910.86	0
STANDARD PAC CORP	85375C101	5,061.00	DARUMA	02/21/2014	202.44	42,771.79	45,802.05	0.00	-3,030.26	0
STANDARD PAC CORP	85375C101	2,080.00	DARUMA	02/24/2014	83.20	17,525.56	18,824.00	0.00	-1,298.44	0
STANDARD PAC CORP	85375C101	150.00	DARUMA	02/25/2014	6.00	1,242.60	1,357.50	0.00	-114.90	0
STANDARD PAC CORP	85375C101	5,755.00	DARUMA	02/25/2014	172.65	48,277.27	52,082.75	0.00	-3,805.48	0
STANDARD PAC CORP	85375C101	4,706.00	DARUMA	02/26/2014	188.24	40,226.18	42,589.30	0.00	-2,363.12	0
STANDARD PAC CORP	85375C101	1,711.00	DARUMA	02/27/2014	68.44	14,624.34	15,484.55	0.00	-860.21	0
STANDARD PAC CORP	85375C101	2,469.00	DARUMA	02/28/2014	98.76	21,292.28	22,344.45	0.00	-1,052.17	0
STANDARD PAC CORP	85375C101	2,468.00	DARUMA	02/28/2014	98.72	20,943.82	22,362.51	0.00	-1,418.69	0
SUNOPTA INC	8676EP108	13,140.00	DARUMA	07/01/2014	0.00	185,011.20	148,514.82	36,496.38	0.00	0

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TETRA TECHNOLOGIES INC DEL	88162F105	1,124.00	DARUMA	02/04/2014	44.96	11,751.88	13,892.64	0.00	-2,140.76	0
TETRA TECHNOLOGIES INC DEL	88162F105	1,912.00	DARUMA	02/20/2014	76.48	21,077.52	23,632.32	0.00	-2,554.80	0
TETRA TECHNOLOGIES INC DEL	88162F105	13,717.00	DARUMA	03/28/2014	548.68	167,877.26	169,542.12	0.00	-1,664.86	0
TETRA TECHNOLOGIES INC DEL	88162F105	13,740.00	DARUMA	07/01/2014	0.00	161,857.20	161,770.09	87.11	0.00	0
TEXAS CAPITAL BANCSHARES INC	88224Q107	245.00	DARUMA	02/04/2014	9.80	14,560.68	15,239.00	0.00	-678.32	0
TEXAS CAPITAL BANCSHARES INC	88224Q107	424.00	DARUMA	02/20/2014	16.96	25,068.22	26,372.80	0.00	-1,304.58	0
TEXAS CAPITAL BANCSHARES INC	88224Q107	444.00	DARUMA	03/11/2014	17.76	28,381.09	27,616.80	764.29	0.00	0
TEXAS CAPITAL BANCSHARES INC	88224Q107	2,664.00	DARUMA	03/28/2014	106.56	174,592.03	165,700.80	8,891.23	0.00	0
TEXAS CAPITAL BANCSHARES INC	88224Q107	2,947.00	DARUMA	07/01/2014	0.00	158,990.65	181,588.77	0.00	-22,598.12	0
VERA BRADLEY INC	92335C106	225.00	DARUMA	02/20/2014	9.00	5,481.89	5,614.13	0.00	-132.24	0
VERA BRADLEY INC	92335C106	6,653.00	DARUMA	03/28/2014	266.12	188,460.67	161,045.55	27,415.12	0.00	0
VERA BRADLEY INC	92335C106	7,236.00	DARUMA	07/01/2014	0.00	158,251.32	183,120.33	0.00	-24,869.01	0
VOLCANO CORP	928645100	956.00	DARUMA	01/02/2014	38.24	20,815.57	20,888.60	0.00	-73.03	0
VOLCANO CORP	928645100	899.00	DARUMA	01/03/2014	35.96	19,605.94	19,643.15	0.00	-37.21	0
VOLCANO CORP	928645100	802.00	DARUMA	01/06/2014	32.08	17,527.96	17,523.70	4.26	0.00	0
VOLCANO CORP	928645100	625.00	DARUMA	01/08/2014	25.00	13,608.70	13,656.25	0.00	-47.55	0
VOLCANO CORP	928645100	130.00	DARUMA	01/09/2014	5.20	2,849.51	2,840.50	9.01	0.00	0
VOLCANO CORP	928645100	130.00	DARUMA	01/09/2014	5.20	2,849.51	2,840.50	9.01	0.00	0
VOLCANO CORP	928645100	196.00	DARUMA	01/10/2014	7.84	4,363.51	4,282.60	80.91	0.00	0
VOLCANO CORP	928645100	65.00	DARUMA	01/10/2014	2.60	1,447.08	1,420.25	26.83	0.00	0
VOLCANO CORP	928645100	130.00	DARUMA	01/13/2014	5.20	2,917.53	2,840.50	77.03	0.00	0
VOLCANO CORP	928645100	390.00	DARUMA	01/13/2014	15.60	8,752.61	8,521.50	231.11	0.00	0
VOLCANO CORP	928645100	56.00	DARUMA	01/14/2014	2.24	1,287.54	1,223.60	63.94	0.00	0
VOLCANO CORP	928645100	169.00	DARUMA	01/14/2014	6.76	3,885.65	3,692.65	193.00	0.00	0
WABTEC CORP	929740108	216.00	DARUMA	02/04/2014	8.64	15,794.61	16,042.32	0.00	-247.71	0
WABTEC CORP	929740108	927.00	DARUMA	02/20/2014	27.81	70,501.76	68,848.29	1,653.47	0.00	0
WABTEC CORP	929740108	480.00	DARUMA	03/11/2014	19.20	38,927.66	35,649.60	3,278.06	0.00	0
WABTEC CORP	929740108	2,016.00	DARUMA	03/28/2014	80.64	163,210.14	149,728.32	13,481.82	0.00	0
WABTEC CORP	929740108	129.00	DARUMA	04/23/2014	2.58	9,581.27	9,580.83	0.44	0.00	0
WABTEC CORP	929740108	1,888.00	DARUMA	07/01/2014	0.00	155,929.92	140,216.52	15,713.40	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	153.00	DARUMA	02/04/2014	6.12	10,057.93	10,774.26	0.00	-716.33	0

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WELLCARE HEALTH PLANS INC	94946T106	331.00	DARUMA	02/20/2014	13.24	19,050.70	23,309.02	0.00	-4,258.32	0
WELLCARE HEALTH PLANS INC	94946T106	2,333.00	DARUMA	03/28/2014	93.32	154,085.87	164,289.86	0.00	-10,203.99	0
WELLCARE HEALTH PLANS INC	94946T106	108.00	DARUMA	06/06/2014	4.32	8,207.82	7,605.36	602.46	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	112.00	DARUMA	06/09/2014	4.48	8,568.83	7,887.04	681.79	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	308.00	DARUMA	06/09/2014	12.32	23,451.71	21,689.36	1,762.35	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	198.00	DARUMA	06/10/2014	7.92	15,225.54	13,943.16	1,282.38	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	1,612.00	DARUMA	07/01/2014	0.00	120,351.92	99,144.05	21,207.87	0.00	0
WEX INC	96208T104	167.00	DARUMA	02/04/2014	6.68	14,291.96	16,538.01	0.00	-2,246.05	0
WEX INC	96208T104	287.00	DARUMA	02/20/2014	11.48	26,118.75	28,421.61	0.00	-2,302.86	0
WEX INC	96208T104	116.00	DARUMA	03/11/2014	4.64	11,058.08	11,487.48	0.00	-429.40	0
WEX INC	96208T104	160.00	DARUMA	03/12/2014	6.40	15,178.59	15,844.80	0.00	-666.21	0
WEX INC	96208T104	77.00	DARUMA	03/13/2014	3.08	7,282.95	7,625.31	0.00	-342.36	0
WEX INC	96208T104	1,783.00	DARUMA	03/28/2014	71.32	169,173.35	176,570.49	0.00	-7,397.14	0
WEX INC	96208T104	221.00	DARUMA	04/23/2014	6.63	19,824.37	21,885.63	0.00	-2,061.26	0
WEX INC	96208T104	1,563.00	DARUMA	07/01/2014	0.00	164,068.11	154,789.50	9,278.61	0.00	0
			<b>TOTAL FOR: DARUMA</b>		<b>10,336.79</b>	<b>#####</b>	<b>13,916,754.48</b>	<b>890,014.04</b>	<b>-720,898.85</b>	
ADT CORP	00101J106	23.00	O'SHAUGHNESSY	11/14/2014	0.23	846.78	930.81	0.00	-84.03	0
ADT CORP	00101J106	72.00	O'SHAUGHNESSY	11/17/2014	0.72	2,683.53	2,913.84	0.00	-230.31	0
ADT CORP	00101J106	155.00	O'SHAUGHNESSY	12/12/2014	1.55	5,005.43	6,272.85	0.00	-1,267.42	0
ADT CORP	00101J106	822.00	O'SHAUGHNESSY	12/12/2014	16.44	26,578.78	33,266.34	0.00	-6,687.56	0
AMERICA MOVIL S A DE C V SPONS	02364W105	396.00	O'SHAUGHNESSY	09/16/2014	3.96	10,066.60	7,848.80	2,217.80	0.00	0
AMERICA MOVIL S A DE C V SPONS	02364W105	118.00	O'SHAUGHNESSY	09/26/2014	2.36	2,979.50	2,338.78	640.72	0.00	0
AMERIPRISE FINL INC	03076C106	531.00	O'SHAUGHNESSY	01/17/2014	9.56	60,325.70	61,091.55	0.00	-765.85	0
AMERIPRISE FINL INC	03076C106	283.00	O'SHAUGHNESSY	01/24/2014	2.83	32,235.96	32,559.15	0.00	-323.19	0
AMERIPRISE FINL INC	03076C106	250.00	O'SHAUGHNESSY	04/21/2014	5.00	25,631.43	28,762.50	0.00	-3,131.07	0
AMERIPRISE FINL INC	03076C106	40.00	O'SHAUGHNESSY	04/21/2014	0.40	4,103.70	4,602.00	0.00	-498.30	0
AMERIPRISE FINL INC	03076C106	144.00	O'SHAUGHNESSY	04/25/2014	1.44	15,265.10	16,567.20	0.00	-1,302.10	0
AMERIPRISE FINL INC	03076C106	279.00	O'SHAUGHNESSY	05/16/2014	5.58	31,312.06	32,098.95	0.00	-786.89	0
AMERIPRISE FINL INC	03076C106	18.00	O'SHAUGHNESSY	05/19/2014	0.36	1,999.53	2,070.90	0.00	-71.37	0
AMERIPRISE FINL INC	03076C106	21.00	O'SHAUGHNESSY	05/22/2014	0.21	2,302.86	2,416.05	0.00	-113.19	0
AMERIPRISE FINL INC	03076C106	116.00	O'SHAUGHNESSY	05/23/2014	1.16	12,668.59	13,345.80	0.00	-677.21	0

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AMERIPRISE FINL INC	03076C106	8.00	O'SHAUGHNESSY	05/27/2014	0.08	878.15	920.40	0.00	-42.25	0
AMERIPRISE FINL INC	03076C106	72.00	O'SHAUGHNESSY	06/03/2014	0.72	8,107.57	8,283.60	0.00	-176.03	0
AMERIPRISE FINL INC	03076C106	279.00	O'SHAUGHNESSY	06/13/2014	5.58	32,683.84	32,098.95	584.89	0.00	0
AMERIPRISE FINL INC	03076C106	104.00	O'SHAUGHNESSY	06/20/2014	2.08	12,176.92	11,965.20	211.72	0.00	0
AMERIPRISE FINL INC	03076C106	19.00	O'SHAUGHNESSY	07/18/2014	0.38	2,315.66	2,185.95	129.71	0.00	0
AMERIPRISE FINL INC	03076C106	438.00	O'SHAUGHNESSY	08/15/2014	8.76	52,119.79	50,391.90	1,727.89	0.00	0
AMERIPRISE FINL INC	03076C106	286.00	O'SHAUGHNESSY	09/12/2014	5.72	35,796.33	32,904.30	2,892.03	0.00	0
AMERIPRISE FINL INC	03076C106	172.00	O'SHAUGHNESSY	09/15/2014	3.44	21,568.56	19,788.60	1,779.96	0.00	0
AMERISOURCEBERGEN CORP	03073E105	79.00	O'SHAUGHNESSY	01/24/2014	0.79	5,598.63	5,554.49	44.14	0.00	0
AMERISOURCEBERGEN CORP	03073E105	125.00	O'SHAUGHNESSY	04/25/2014	2.50	8,097.32	8,788.75	0.00	-691.43	0
AMERISOURCEBERGEN CORP	03073E105	688.00	O'SHAUGHNESSY	05/16/2014	13.76	45,725.66	48,373.28	0.00	-2,647.62	0
AMERISOURCEBERGEN CORP	03073E105	410.00	O'SHAUGHNESSY	06/13/2014	8.20	29,533.44	28,827.10	706.34	0.00	0
AMERISOURCEBERGEN CORP	03073E105	212.00	O'SHAUGHNESSY	06/13/2014	2.12	15,259.42	14,905.72	353.70	0.00	0
AMERISOURCEBERGEN CORP	03073E105	181.00	O'SHAUGHNESSY	06/16/2014	1.81	12,986.50	12,726.11	260.39	0.00	0
AMERISOURCEBERGEN CORP	03073E105	218.00	O'SHAUGHNESSY	07/18/2014	2.18	15,841.16	15,327.58	513.58	0.00	0
AMERISOURCEBERGEN CORP	03073E105	494.00	O'SHAUGHNESSY	07/18/2014	9.88	35,940.12	34,733.14	1,206.98	0.00	0
AMERISOURCEBERGEN CORP	03073E105	38.00	O'SHAUGHNESSY	08/15/2014	0.38	2,882.23	2,671.78	210.45	0.00	0
AMERISOURCEBERGEN CORP	03073E105	358.00	O'SHAUGHNESSY	08/15/2014	7.16	27,132.47	25,170.98	1,961.49	0.00	0
AMERISOURCEBERGEN CORP	03073E105	271.00	O'SHAUGHNESSY	08/18/2014	5.42	20,653.07	19,054.01	1,599.06	0.00	0
AMERISOURCEBERGEN CORP	03073E105	682.00	O'SHAUGHNESSY	09/12/2014	6.82	53,257.09	47,951.42	5,305.67	0.00	0
APPLIED MATLS INC	038222105	626.00	O'SHAUGHNESSY	04/21/2014	12.52	11,776.61	11,067.68	708.93	0.00	0
APPLIED MATLS INC	038222105	1,085.00	O'SHAUGHNESSY	04/25/2014	10.85	20,763.29	19,182.80	1,580.49	0.00	0
APPLIED MATLS INC	038222105	930.00	O'SHAUGHNESSY	06/13/2014	18.60	20,254.30	16,442.40	3,811.90	0.00	0
APPLIED MATLS INC	038222105	1,476.00	O'SHAUGHNESSY	07/18/2014	29.52	33,937.95	26,095.68	7,842.27	0.00	0
APPLIED MATLS INC	038222105	706.00	O'SHAUGHNESSY	07/21/2014	14.12	16,286.57	12,482.08	3,804.49	0.00	0
APPLIED MATLS INC	038222105	63.00	O'SHAUGHNESSY	07/21/2014	0.63	1,453.69	1,113.84	339.85	0.00	0
APPLIED MATLS INC	038222105	171.00	O'SHAUGHNESSY	07/22/2014	3.42	3,930.26	3,023.28	906.98	0.00	0
ASTRAZENECA PLC SPON ADR	046353108	967.00	O'SHAUGHNESSY	01/17/2014	19.34	59,276.54	57,410.79	1,865.75	0.00	0
ASTRAZENECA PLC SPON ADR	046353108	276.00	O'SHAUGHNESSY	01/24/2014	2.76	17,936.92	16,386.12	1,550.80	0.00	0
ASTRAZENECA PLC SPON ADR	046353108	352.00	O'SHAUGHNESSY	02/14/2014	7.04	22,740.24	20,898.24	1,842.00	0.00	0
ASTRAZENECA PLC SPON ADR	046353108	724.00	O'SHAUGHNESSY	03/14/2014	14.48	48,261.50	42,983.88	5,277.62	0.00	0

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ASTRAZENECA PLC SPON ADR	046353108	761.00	O'SHAUGHNESSY	04/21/2014	15.22	47,676.81	45,180.57	2,496.24	0.00	0
ASTRAZENECA PLC SPON ADR	046353108	768.00	O'SHAUGHNESSY	05/16/2014	15.36	60,570.05	45,596.16	14,973.89	0.00	0
AT&T INC	00206R102	469.00	O'SHAUGHNESSY	09/26/2014	9.38	16,619.16	16,490.04	129.12	0.00	0
AT&T INC	00206R102	309.00	O'SHAUGHNESSY	11/14/2014	3.09	10,824.56	10,864.44	0.00	-39.88	0
BECTON DICKINSON & CO	075887109	55.00	O'SHAUGHNESSY	02/14/2014	1.10	6,086.55	6,076.95	9.60	0.00	0
BECTON DICKINSON & CO	075887109	217.00	O'SHAUGHNESSY	03/14/2014	4.34	25,041.49	23,976.33	1,065.16	0.00	0
BECTON DICKINSON & CO	075887109	175.00	O'SHAUGHNESSY	03/17/2014	3.50	20,150.19	19,335.75	814.44	0.00	0
BLOCK H & R INC	093671105	1,133.00	O'SHAUGHNESSY	05/16/2014	22.66	32,068.63	32,902.32	0.00	-833.69	0
BLOCK H & R INC	093671105	107.00	O'SHAUGHNESSY	05/19/2014	1.07	3,017.97	3,107.28	0.00	-89.31	0
BLOCK H & R INC	093671105	74.00	O'SHAUGHNESSY	06/13/2014	0.74	2,248.53	2,148.96	99.57	0.00	0
BLOCK H & R INC	093671105	187.00	O'SHAUGHNESSY	07/18/2014	1.87	6,140.45	5,430.48	709.97	0.00	0
BLOCK H & R INC	093671105	4.00	O'SHAUGHNESSY	07/21/2014	0.04	131.45	116.16	15.29	0.00	0
BLOCK H & R INC	093671105	187.00	O'SHAUGHNESSY	07/22/2014	1.87	5,975.15	5,430.48	544.67	0.00	0
BLOCK H & R INC	093671105	286.00	O'SHAUGHNESSY	07/23/2014	2.86	9,230.35	8,305.44	924.91	0.00	0
BLOCK H & R INC	093671105	147.00	O'SHAUGHNESSY	07/24/2014	1.47	4,722.88	4,268.88	454.00	0.00	0
BLOCK H & R INC	093671105	6.00	O'SHAUGHNESSY	07/25/2014	0.06	194.06	174.24	19.82	0.00	0
BLOCK H & R INC	093671105	143.00	O'SHAUGHNESSY	07/28/2014	1.43	4,589.02	4,152.72	436.30	0.00	0
BLOCK H & R INC	093671105	184.00	O'SHAUGHNESSY	07/29/2014	1.84	5,980.28	5,343.36	636.92	0.00	0
BLOCK H & R INC	093671105	30.00	O'SHAUGHNESSY	07/30/2014	0.30	978.03	871.20	106.83	0.00	0
BLOCK H & R INC	093671105	138.00	O'SHAUGHNESSY	08/04/2014	1.38	4,468.40	4,007.52	460.88	0.00	0
BP PLC SPON ADR	055622104	196.00	O'SHAUGHNESSY	09/16/2014	1.96	9,035.40	9,926.24	0.00	-890.84	0
BP PLC SPON ADR	055622104	115.00	O'SHAUGHNESSY	09/26/2014	2.30	5,242.07	5,970.82	0.00	-728.75	0
BRITISH SKY BROADCASTING GRP EA	111013108	229.00	O'SHAUGHNESSY	06/13/2014	4.58	13,367.28	12,804.54	562.74	0.00	0
BRITISH SKY BROADCASTING GRP EA	111013108	43.00	O'SHAUGHNESSY	07/18/2014	0.86	2,630.70	2,404.34	226.36	0.00	0
BRITISH SKY BROADCASTING GRP EA	111013108	418.00	O'SHAUGHNESSY	08/15/2014	8.36	23,941.13	23,372.47	568.66	0.00	0
BRITISH SKY BROADCASTING GRP EA	111013108	353.00	O'SHAUGHNESSY	08/18/2014	7.06	20,288.23	19,738.00	550.23	0.00	0
BRITISH SKY BROADCASTING GRP EA	111013108	970.00	O'SHAUGHNESSY	09/16/2014	19.40	55,085.08	54,237.55	847.53	0.00	0
BRITISH SKY BROADCASTING GRP EA	111013108	598.00	O'SHAUGHNESSY	11/14/2014	11.96	32,789.82	33,986.99	0.00	-1,197.17	0
CA INC	12673P105	1,642.00	O'SHAUGHNESSY	01/17/2014	29.56	55,162.67	55,253.30	0.00	-90.63	0
CA INC	12673P105	218.00	O'SHAUGHNESSY	01/24/2014	2.18	7,529.58	7,335.70	193.88	0.00	0
CA INC	12673P105	976.00	O'SHAUGHNESSY	02/14/2014	19.52	31,257.22	32,842.40	0.00	-1,585.18	0

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CA INC	12673P105	217.00	O'SHAUGHNESSY	02/18/2014	4.34	7,078.41	7,302.05	0.00	-223.64	0
CA INC	12673P105	744.00	O'SHAUGHNESSY	03/14/2014	14.88	24,326.29	25,035.60	0.00	-709.31	0
CA INC	12673P105	171.00	O'SHAUGHNESSY	03/17/2014	3.42	5,531.20	5,754.15	0.00	-222.95	0
CA INC	12673P105	137.00	O'SHAUGHNESSY	03/20/2014	2.74	4,368.84	4,610.05	0.00	-241.21	0
CA INC	12673P105	171.00	O'SHAUGHNESSY	03/21/2014	3.42	5,511.20	5,754.15	0.00	-242.95	0
CA INC	12673P105	192.00	O'SHAUGHNESSY	03/24/2014	3.84	6,211.54	6,460.80	0.00	-249.26	0
CA INC	12673P105	14.00	O'SHAUGHNESSY	03/25/2014	0.14	453.30	471.10	0.00	-17.80	0
CENTURYLINK INC	156700106	96.00	O'SHAUGHNESSY	09/26/2014	1.92	3,878.31	3,057.60	820.71	0.00	0
CF INDS HLDGS INC	125269100	45.00	O'SHAUGHNESSY	09/26/2014	0.90	12,186.18	10,486.80	1,699.38	0.00	0
CF INDS HLDGS INC	125269100	80.00	O'SHAUGHNESSY	11/14/2014	0.80	20,440.57	18,643.20	1,797.37	0.00	0
CF INDS HLDGS INC	125269100	76.00	O'SHAUGHNESSY	12/12/2014	1.52	19,708.97	17,711.04	1,997.93	0.00	0
CF INDS HLDGS INC	125269100	11.00	O'SHAUGHNESSY	12/12/2014	0.11	2,844.70	2,563.44	281.26	0.00	0
COCA-COLA ENTERPRISES INC NEW	19122T109	99.00	O'SHAUGHNESSY	09/26/2014	1.98	4,491.53	4,368.87	122.66	0.00	0
CONOCOPHILLIPS	20825C104	606.00	O'SHAUGHNESSY	01/17/2014	12.12	41,132.20	42,813.90	0.00	-1,681.70	0
CONOCOPHILLIPS	20825C104	632.00	O'SHAUGHNESSY	02/14/2014	12.64	40,897.39	44,650.80	0.00	-3,753.41	0
DIRECTV	25490A309	98.00	O'SHAUGHNESSY	04/21/2014	0.98	7,390.99	6,767.88	623.11	0.00	0
DIRECTV	25490A309	137.00	O'SHAUGHNESSY	04/25/2014	1.37	10,474.78	9,461.22	1,013.56	0.00	0
DIRECTV	25490A309	474.00	O'SHAUGHNESSY	05/16/2014	9.48	42,346.22	32,734.44	9,611.78	0.00	0
DIRECTV	25490A309	187.00	O'SHAUGHNESSY	09/12/2014	3.74	16,170.35	12,914.22	3,256.13	0.00	0
DIRECTV	25490A309	583.00	O'SHAUGHNESSY	09/16/2014	5.83	50,556.64	40,261.98	10,294.66	0.00	0
DIRECTV	25490A309	684.00	O'SHAUGHNESSY	09/26/2014	13.68	59,369.88	47,237.04	12,132.84	0.00	0
DIRECTV	25490A309	2.00	O'SHAUGHNESSY	12/12/2014	0.02	169.77	138.12	31.65	0.00	0
DIRECTV	25490A309	129.00	O'SHAUGHNESSY	12/15/2014	1.29	10,797.37	8,908.74	1,888.63	0.00	0
DIRECTV	25490A309	20.00	O'SHAUGHNESSY	12/16/2014	0.20	1,687.53	1,381.20	306.33	0.00	0
DOVER CORP	260003108	86.00	O'SHAUGHNESSY	07/18/2014	1.72	7,614.29	8,302.44	0.00	-688.15	0
DOVER CORP	260003108	46.00	O'SHAUGHNESSY	07/21/2014	0.92	4,086.95	4,440.84	0.00	-353.89	0
ECOPETROL SA ADR	279158109	138.00	O'SHAUGHNESSY	04/21/2014	2.76	5,646.32	4,876.52	769.80	0.00	0
ECOPETROL SA ADR	279158109	71.00	O'SHAUGHNESSY	04/25/2014	1.42	2,689.42	2,508.93	180.49	0.00	0
ENI S P A SPON ADR SPONSORED ADR	26874R108	332.00	O'SHAUGHNESSY	06/13/2014	3.32	17,249.50	16,098.68	1,150.82	0.00	0
ENI S P A SPON ADR SPONSORED ADR	26874R108	295.00	O'SHAUGHNESSY	06/17/2014	2.95	15,361.67	14,304.55	1,057.12	0.00	0
ENI S P A SPON ADR SPONSORED ADR	26874R108	228.00	O'SHAUGHNESSY	07/18/2014	4.56	11,993.78	11,055.72	938.06	0.00	0

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ENI S P A SPON ADR SPONSORED ADR	26874R108	774.00	O'SHAUGHNESSY	07/21/2014	15.48	41,273.48	37,531.26	3,742.22	0.00	0
ENI S P A SPON ADR SPONSORED ADR	26874R108	350.00	O'SHAUGHNESSY	08/15/2014	7.00	16,992.72	16,971.50	21.22	0.00	0
ENI S P A SPON ADR SPONSORED ADR	26874R108	540.00	O'SHAUGHNESSY	08/18/2014	10.80	26,273.87	26,184.60	89.27	0.00	0
EVEREST RE GROUP LTD	G3223R108	57.00	O'SHAUGHNESSY	09/16/2014	0.57	9,253.17	8,392.11	861.06	0.00	0
FIFTH THIRD BANCORP COM	316773100	21.00	O'SHAUGHNESSY	09/16/2014	0.21	431.12	441.63	0.00	-10.51	0
FIFTH THIRD BANCORP COM	316773100	189.00	O'SHAUGHNESSY	09/26/2014	3.78	3,859.29	3,974.67	0.00	-115.38	0
FIFTH THIRD BANCORP COM	316773100	2,186.00	O'SHAUGHNESSY	10/17/2014	43.72	42,310.62	46,096.94	0.00	-3,786.32	0
FLOWSERVE CORP	34354P105	291.00	O'SHAUGHNESSY	04/25/2014	2.91	23,088.32	22,939.53	148.79	0.00	0
FLOWSERVE CORP	34354P105	248.00	O'SHAUGHNESSY	05/23/2014	2.48	18,439.38	19,549.84	0.00	-1,110.46	0
FLOWSERVE CORP	34354P105	40.00	O'SHAUGHNESSY	08/15/2014	0.80	2,915.72	3,153.20	0.00	-237.48	0
FLOWSERVE CORP	34354P105	30.00	O'SHAUGHNESSY	08/18/2014	0.60	2,193.62	2,364.90	0.00	-171.28	0
FLOWSERVE CORP	34354P105	90.00	O'SHAUGHNESSY	09/12/2014	0.90	6,770.50	7,094.70	0.00	-324.20	0
FLOWSERVE CORP	34354P105	134.00	O'SHAUGHNESSY	09/15/2014	1.34	10,034.84	10,563.22	0.00	-528.38	0
FLOWSERVE CORP	34354P105	431.00	O'SHAUGHNESSY	09/16/2014	4.31	32,345.83	33,975.73	0.00	-1,629.90	0
FLOWSERVE CORP	34354P105	816.00	O'SHAUGHNESSY	09/26/2014	16.32	58,705.41	64,325.28	0.00	-5,619.87	0
FLOWSERVE CORP	34354P105	13.00	O'SHAUGHNESSY	11/14/2014	0.13	878.38	1,024.79	0.00	-146.41	0
FLOWSERVE CORP	34354P105	5.00	O'SHAUGHNESSY	11/21/2014	0.05	336.89	394.15	0.00	-57.26	0
FLOWSERVE CORP	34354P105	63.00	O'SHAUGHNESSY	11/26/2014	0.63	4,246.31	4,966.29	0.00	-719.98	0
FLOWSERVE CORP	34354P105	179.00	O'SHAUGHNESSY	11/28/2014	1.79	12,169.15	14,110.57	0.00	-1,941.42	0
FLOWSERVE CORP	34354P105	843.00	O'SHAUGHNESSY	12/12/2014	8.43	50,049.06	66,453.69	0.00	-16,404.63	0
FLOWSERVE CORP	34354P105	9.00	O'SHAUGHNESSY	12/16/2014	0.09	528.09	709.47	0.00	-181.38	0
FLOWSERVE CORP	34354P105	62.00	O'SHAUGHNESSY	12/24/2014	0.62	3,637.60	4,887.46	0.00	-1,249.86	0
GENERAL MTRS CO	37045V100	1,011.00	O'SHAUGHNESSY	04/21/2014	20.22	33,002.35	41,319.57	0.00	-8,317.22	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	165.00	O'SHAUGHNESSY	09/16/2014	1.65	2,342.94	2,109.05	233.89	0.00	0
GRUPO FINANCIERO SANTANDER MEXIC	40053C105	641.00	O'SHAUGHNESSY	09/26/2014	12.82	8,712.02	8,193.33	518.69	0.00	0
HALLIBURTON CO	406216101	152.00	O'SHAUGHNESSY	09/26/2014	3.04	9,648.22	7,714.00	1,934.22	0.00	0
INGERSOLL-RAND PLC	G47791101	26.00	O'SHAUGHNESSY	09/16/2014	0.26	1,566.20	1,558.91	7.29	0.00	0
INGERSOLL-RAND PLC	G47791101	169.00	O'SHAUGHNESSY	09/26/2014	3.38	9,732.49	10,132.92	0.00	-400.43	0
KNOWLES CORP	49926D109	66.00	O'SHAUGHNESSY	03/14/2014	1.32	1,853.68	0.00	1,853.68	0.00	0
KOHL'S CORP	500255104	312.00	O'SHAUGHNESSY	05/23/2014	3.12	16,360.91	17,706.00	0.00	-1,345.09	0

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KOHL'S CORP	500255104	90.00	O'SHAUGHNESSY	08/15/2014	1.80	4,992.61	5,107.50	0.00	-114.89	0
KOHL'S CORP	500255104	29.00	O'SHAUGHNESSY	08/15/2014	0.29	1,611.93	1,645.75	0.00	-33.82	0
KOHL'S CORP	500255104	488.00	O'SHAUGHNESSY	09/16/2014	4.88	28,893.84	27,694.00	1,199.84	0.00	0
KOHL'S CORP	500255104	626.00	O'SHAUGHNESSY	09/26/2014	12.52	39,061.53	35,525.50	3,536.03	0.00	0
KONINKLIJKE (ROYAL) PHILIPS	500472303	698.00	O'SHAUGHNESSY	09/16/2014	6.98	21,107.05	25,805.06	0.00	-4,698.01	0
KONINKLIJKE (ROYAL) PHILIPS	500472303	323.00	O'SHAUGHNESSY	09/26/2014	6.46	10,342.23	11,941.31	0.00	-1,599.08	0
KONINKLIJKE (ROYAL) PHILIPS	500472303	210.00	O'SHAUGHNESSY	11/14/2014	2.10	5,870.36	7,823.84	0.00	-1,953.48	0
KONINKLIJKE (ROYAL) PHILIPS	500472303	238.00	O'SHAUGHNESSY	11/17/2014	2.38	6,674.87	9,003.35	0.00	-2,328.48	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	0.31	O'SHAUGHNESSY	04/09/2014	0.00	5.93	5.94	0.00	-0.01	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	166.00	O'SHAUGHNESSY	04/21/2014	3.32	3,175.45	3,233.68	0.00	-58.23	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	312.00	O'SHAUGHNESSY	04/22/2014	6.24	5,979.84	6,077.76	0.00	-97.92	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	60.00	O'SHAUGHNESSY	04/24/2014	1.20	1,151.74	1,168.80	0.00	-17.06	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	1,331.00	O'SHAUGHNESSY	05/16/2014	26.62	25,802.85	25,927.88	0.00	-125.03	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	703.00	O'SHAUGHNESSY	05/19/2014	14.06	13,501.17	13,694.44	0.00	-193.27	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	508.00	O'SHAUGHNESSY	05/20/2014	10.16	9,800.37	9,956.63	0.00	-156.26	0
KROGER CO	501044101	1,918.00	O'SHAUGHNESSY	01/17/2014	38.36	74,457.19	75,818.54	0.00	-1,361.35	0
KROGER CO	501044101	251.00	O'SHAUGHNESSY	01/24/2014	2.51	9,277.29	9,922.03	0.00	-644.74	0
KROGER CO	501044101	557.00	O'SHAUGHNESSY	02/14/2014	11.14	20,071.20	22,018.21	0.00	-1,947.01	0
KROGER CO	501044101	1,070.00	O'SHAUGHNESSY	03/14/2014	21.40	47,014.77	42,297.10	4,717.67	0.00	0
KROGER CO	501044101	41.00	O'SHAUGHNESSY	03/14/2014	0.41	1,801.71	1,620.73	180.98	0.00	0
KROGER CO	501044101	584.00	O'SHAUGHNESSY	04/21/2014	11.68	25,864.72	23,085.52	2,779.20	0.00	0
KROGER CO	501044101	333.00	O'SHAUGHNESSY	04/22/2014	6.66	14,748.17	13,163.49	1,584.68	0.00	0
KROGER CO	501044101	230.00	O'SHAUGHNESSY	04/24/2014	4.60	10,280.95	9,091.90	1,189.05	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	82.00	O'SHAUGHNESSY	01/24/2014	0.82	8,820.58	8,762.52	58.06	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	56.00	O'SHAUGHNESSY	02/14/2014	0.56	6,313.33	5,984.16	329.17	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	340.00	O'SHAUGHNESSY	04/25/2014	6.80	40,132.71	36,332.40	3,800.31	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	157.00	O'SHAUGHNESSY	05/23/2014	1.57	18,024.20	16,777.02	1,247.18	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	82.00	O'SHAUGHNESSY	06/13/2014	1.64	10,332.56	8,762.52	1,570.04	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	45.00	O'SHAUGHNESSY	06/16/2014	0.90	5,667.18	4,808.70	858.48	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	474.00	O'SHAUGHNESSY	07/18/2014	9.48	57,347.14	50,651.64	6,695.50	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	39.00	O'SHAUGHNESSY	08/15/2014	0.39	4,066.05	4,167.54	0.00	-101.49	0



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L-3 COMMUNICATIONS HLDGS INC	502424104	402.00	O'SHAUGHNESSY	08/15/2014	8.04	41,957.06	42,957.72	0.00	-1,000.66	0
L-3 COMMUNICATIONS HLDGS INC	502424104	367.00	O'SHAUGHNESSY	09/12/2014	7.34	41,227.38	39,217.62	2,009.76	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	62.00	O'SHAUGHNESSY	09/15/2014	0.62	6,981.13	6,625.32	355.81	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	257.00	O'SHAUGHNESSY	09/26/2014	5.14	28,380.88	27,463.02	917.86	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	249.00	O'SHAUGHNESSY	10/17/2014	4.98	27,274.60	26,608.14	666.46	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	43.00	O'SHAUGHNESSY	11/14/2014	0.43	5,163.57	4,594.98	568.59	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	150.00	O'SHAUGHNESSY	11/18/2014	1.50	17,938.76	16,029.00	1,909.76	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	132.00	O'SHAUGHNESSY	11/19/2014	1.32	15,858.38	14,105.52	1,752.86	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	89.00	O'SHAUGHNESSY	11/20/2014	0.89	10,668.52	9,510.54	1,157.98	0.00	0
LAM RESH CORP	512807108	744.00	O'SHAUGHNESSY	09/12/2014	14.88	53,559.30	40,510.80	13,048.50	0.00	0
LOWES COS INC	548661107	103.00	O'SHAUGHNESSY	01/17/2014	2.06	5,004.68	5,103.65	0.00	-98.97	0
LOWES COS INC	548661107	325.00	O'SHAUGHNESSY	01/24/2014	3.25	15,492.48	16,103.75	0.00	-611.27	0
LOWES COS INC	548661107	759.00	O'SHAUGHNESSY	09/16/2014	7.59	40,212.45	37,608.45	2,604.00	0.00	0
LOWES COS INC	548661107	870.00	O'SHAUGHNESSY	09/26/2014	17.40	46,630.96	43,108.50	3,522.46	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	5.00	O'SHAUGHNESSY	09/16/2014	0.05	565.83	495.80	70.03	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	177.00	O'SHAUGHNESSY	09/26/2014	3.54	19,653.64	17,552.33	2,101.31	0.00	0
MACYS INC	55616P104	347.00	O'SHAUGHNESSY	09/26/2014	6.94	20,608.88	18,529.80	2,079.08	0.00	0
MARATHON PETE CORP	56585A102	151.00	O'SHAUGHNESSY	09/26/2014	3.02	12,666.11	13,851.23	0.00	-1,185.12	0
MARATHON PETE CORP	56585A102	63.00	O'SHAUGHNESSY	11/14/2014	1.26	5,914.06	5,778.99	135.07	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	211.00	O'SHAUGHNESSY	01/17/2014	4.22	13,873.00	14,242.50	0.00	-369.50	0
MOTOROLA SOLUTIONS INC.	620076307	225.00	O'SHAUGHNESSY	01/24/2014	2.25	15,025.23	15,187.50	0.00	-162.27	0
MOTOROLA SOLUTIONS INC.	620076307	62.00	O'SHAUGHNESSY	09/26/2014	1.24	3,820.97	4,185.00	0.00	-364.03	0
MOTOROLA SOLUTIONS INC.	620076307	38.00	O'SHAUGHNESSY	12/12/2014	0.38	2,472.70	2,565.00	0.00	-92.30	0
MOTOROLA SOLUTIONS INC.	620076307	1.00	O'SHAUGHNESSY	12/16/2014	0.01	63.84	67.50	0.00	-3.66	0
MOTOROLA SOLUTIONS INC.	620076307	23.00	O'SHAUGHNESSY	12/17/2014	0.23	1,440.29	1,552.50	0.00	-112.21	0
MOTOROLA SOLUTIONS INC.	620076307	23.00	O'SHAUGHNESSY	12/22/2014	0.23	1,471.81	1,552.50	0.00	-80.69	0
MOTOROLA SOLUTIONS INC.	620076307	37.00	O'SHAUGHNESSY	12/23/2014	0.37	2,400.30	2,497.50	0.00	-97.20	0
MYLAN LABS INC	628530107	614.00	O'SHAUGHNESSY	06/13/2014	12.28	30,035.17	26,647.60	3,387.57	0.00	0
MYLAN LABS INC	628530107	159.00	O'SHAUGHNESSY	06/16/2014	3.18	7,824.51	7,003.62	820.89	0.00	0
NAVIENT CORP	63938C108	5,521.00	O'SHAUGHNESSY	05/16/2014	110.42	88,067.94	0.00	88,067.94	0.00	0
NIPPON T & T CORP ADR	654624105	180.00	O'SHAUGHNESSY	01/17/2014	3.24	4,863.87	4,867.20	0.00	-3.33	0

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NIPPON T & T CORP ADR	654624105	155.00	O'SHAUGHNESSY	01/24/2014	1.55	4,315.57	4,191.20	124.37	0.00	0
NIPPON T & T CORP ADR	654624105	463.00	O'SHAUGHNESSY	09/16/2014	4.63	15,301.81	12,519.52	2,782.29	0.00	0
NIPPON T & T CORP ADR	654624105	404.00	O'SHAUGHNESSY	12/12/2014	4.04	10,588.88	10,924.16	0.00	-335.28	0
NIPPON T & T CORP ADR	654624105	719.00	O'SHAUGHNESSY	12/15/2014	7.19	19,360.01	19,441.76	0.00	-81.75	0
NORDSTROM INC	655664100	167.00	O'SHAUGHNESSY	07/18/2014	3.34	11,437.29	10,320.60	1,116.69	0.00	0
NORDSTROM INC	655664100	136.00	O'SHAUGHNESSY	07/21/2014	1.36	9,271.89	8,110.92	1,160.97	0.00	0
NORTHROP GRUMMAN CORP	666807102	212.00	O'SHAUGHNESSY	09/26/2014	4.24	27,563.63	24,297.32	3,266.31	0.00	0
NORTHROP GRUMMAN CORP	666807102	80.00	O'SHAUGHNESSY	11/14/2014	0.80	10,869.35	9,168.80	1,700.55	0.00	0
NORTHROP GRUMMAN CORP	666807102	165.00	O'SHAUGHNESSY	12/12/2014	3.30	23,892.41	18,910.65	4,981.76	0.00	0
NVIDIA CORP	67066G104	257.00	O'SHAUGHNESSY	08/15/2014	5.14	4,832.90	4,117.14	715.76	0.00	0
NVIDIA CORP	67066G104	1,056.00	O'SHAUGHNESSY	09/16/2014	10.56	20,536.21	16,917.12	3,619.09	0.00	0
NVIDIA CORP	67066G104	1,592.00	O'SHAUGHNESSY	09/26/2014	31.84	29,995.16	25,503.84	4,491.32	0.00	0
NVIDIA CORP	67066G104	204.00	O'SHAUGHNESSY	11/14/2014	4.08	4,034.74	3,268.08	766.66	0.00	0
NVIDIA CORP	67066G104	29.00	O'SHAUGHNESSY	11/17/2014	0.29	568.95	464.58	104.37	0.00	0
NVIDIA CORP	67066G104	2.00	O'SHAUGHNESSY	11/18/2014	0.04	39.38	32.04	7.34	0.00	0
NVIDIA CORP	67066G104	110.00	O'SHAUGHNESSY	11/19/2014	1.10	2,166.58	1,762.20	404.38	0.00	0
NVIDIA CORP	67066G104	47.00	O'SHAUGHNESSY	11/20/2014	0.47	930.21	752.94	177.27	0.00	0
NVIDIA CORP	67066G104	51.00	O'SHAUGHNESSY	12/12/2014	0.51	1,056.55	817.02	239.53	0.00	0
NVIDIA CORP	67066G104	92.00	O'SHAUGHNESSY	12/15/2014	1.84	1,900.75	1,473.84	426.91	0.00	0
NVIDIA CORP	67066G104	138.00	O'SHAUGHNESSY	12/16/2014	2.76	2,823.42	2,210.76	612.66	0.00	0
NVIDIA CORP	67066G104	344.00	O'SHAUGHNESSY	12/17/2014	3.44	6,779.47	5,510.88	1,268.59	0.00	0
NVIDIA CORP	67066G104	716.00	O'SHAUGHNESSY	12/18/2014	14.32	14,167.33	11,470.32	2,697.01	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	99.00	O'SHAUGHNESSY	01/17/2014	0.99	13,049.82	12,742.29	307.53	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	73.00	O'SHAUGHNESSY	01/24/2014	0.73	9,919.06	9,395.83	523.23	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	30.00	O'SHAUGHNESSY	02/14/2014	0.30	4,450.75	3,861.30	589.45	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	129.00	O'SHAUGHNESSY	04/21/2014	1.29	18,501.38	16,603.59	1,897.79	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	74.00	O'SHAUGHNESSY	04/22/2014	0.74	10,628.48	9,524.54	1,103.94	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	225.00	O'SHAUGHNESSY	04/25/2014	2.25	33,249.02	28,959.75	4,289.27	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	23.00	O'SHAUGHNESSY	05/16/2014	0.46	3,430.72	2,960.33	470.39	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	187.00	O'SHAUGHNESSY	05/23/2014	1.87	27,389.17	24,068.77	3,320.40	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	2.00	O'SHAUGHNESSY	05/29/2014	0.02	297.92	257.42	40.50	0.00	0

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O REILLY AUTOMOTIVE INC NEW	67103H107	5.00	O'SHAUGHNESSY	06/09/2014	0.05	751.41	643.55	107.86	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	24.00	O'SHAUGHNESSY	06/13/2014	0.24	3,642.13	3,089.04	553.09	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	11.00	O'SHAUGHNESSY	06/16/2014	0.11	1,664.45	1,415.81	248.64	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	4.00	O'SHAUGHNESSY	06/25/2014	0.04	606.47	514.84	91.63	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	1.00	O'SHAUGHNESSY	06/27/2014	0.01	151.04	128.71	22.33	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	41.00	O'SHAUGHNESSY	07/09/2014	0.41	6,245.70	5,277.11	968.59	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	36.00	O'SHAUGHNESSY	07/18/2014	0.36	5,568.75	4,633.56	935.19	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	82.00	O'SHAUGHNESSY	08/13/2014	0.82	12,505.97	10,554.22	1,951.75	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	79.00	O'SHAUGHNESSY	08/15/2014	0.79	12,021.02	10,168.09	1,852.93	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	25.00	O'SHAUGHNESSY	08/18/2014	0.25	3,775.26	3,217.75	557.51	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	290.00	O'SHAUGHNESSY	08/19/2014	2.90	44,295.68	37,325.90	6,969.78	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	65.00	O'SHAUGHNESSY	08/20/2014	0.65	10,005.68	8,366.15	1,639.53	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	48.00	O'SHAUGHNESSY	08/21/2014	0.48	7,336.92	6,178.08	1,158.84	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	125.00	O'SHAUGHNESSY	09/12/2014	1.25	19,688.45	16,088.75	3,599.70	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	53.00	O'SHAUGHNESSY	09/15/2014	0.53	8,286.19	6,821.63	1,464.56	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	143.00	O'SHAUGHNESSY	09/16/2014	1.43	22,201.01	18,405.53	3,795.48	0.00	0
ORANGE ADR	684060106	1,157.00	O'SHAUGHNESSY	01/17/2014	11.57	15,046.63	14,288.95	757.68	0.00	0
ORANGE ADR	684060106	498.00	O'SHAUGHNESSY	01/21/2014	4.98	6,523.28	6,150.30	372.98	0.00	0
ORANGE ADR	684060106	1,024.00	O'SHAUGHNESSY	01/22/2014	10.24	13,385.39	12,646.40	738.99	0.00	0
ORANGE ADR	684060106	787.00	O'SHAUGHNESSY	01/24/2014	7.87	10,202.33	9,719.45	482.88	0.00	0
ORANGE ADR	684060106	707.00	O'SHAUGHNESSY	02/14/2014	7.07	8,763.46	8,731.45	32.01	0.00	0
ORANGE ADR	684060106	99.00	O'SHAUGHNESSY	02/18/2014	0.99	1,222.95	1,222.65	0.30	0.00	0
ORANGE ADR	684060106	1,258.00	O'SHAUGHNESSY	02/19/2014	12.58	15,671.88	15,536.30	135.58	0.00	0
ORANGE ADR	684060106	79.00	O'SHAUGHNESSY	02/20/2014	0.79	993.58	975.65	17.93	0.00	0
ORANGE ADR	684060106	212.00	O'SHAUGHNESSY	02/21/2014	2.12	2,702.25	2,618.20	84.05	0.00	0
ORANGE ADR	684060106	167.00	O'SHAUGHNESSY	02/24/2014	1.67	2,137.88	2,062.45	75.43	0.00	0
ORANGE ADR	684060106	85.00	O'SHAUGHNESSY	02/26/2014	0.85	1,098.86	1,049.75	49.11	0.00	0
ORANGE ADR	684060106	55.00	O'SHAUGHNESSY	02/27/2014	0.55	719.94	679.25	40.69	0.00	0
ORANGE ADR	684060106	65.00	O'SHAUGHNESSY	02/28/2014	0.65	855.77	802.75	53.02	0.00	0
ORANGE ADR	684060106	10.00	O'SHAUGHNESSY	03/10/2014	0.10	126.69	123.50	3.19	0.00	0
ORANGE ADR	684060106	218.00	O'SHAUGHNESSY	03/11/2014	2.18	3,016.78	2,692.30	324.48	0.00	0

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ORANGE ADR	684060106	217.00	O'SHAUGHNESSY	03/12/2014	2.17	3,076.96	2,679.95	397.01	0.00	0
PFIZER INC	717081103	107.00	O'SHAUGHNESSY	09/26/2014	2.14	3,248.98	3,277.41	0.00	-28.43	0
PPG INDUSTRIALS INDS INC	693506107	45.00	O'SHAUGHNESSY	12/12/2014	0.45	10,017.29	8,534.70	1,482.59	0.00	0
QUEST DIAGNOSTICS INC	74834L100	47.00	O'SHAUGHNESSY	09/26/2014	0.94	2,908.29	2,516.38	391.91	0.00	0
QUEST DIAGNOSTICS INC	74834L100	111.00	O'SHAUGHNESSY	12/12/2014	2.22	7,147.27	5,952.82	1,194.45	0.00	0
QUEST DIAGNOSTICS INC	74834L100	58.00	O'SHAUGHNESSY	12/12/2014	0.58	3,734.24	3,121.70	612.54	0.00	0
SEAGATE TECHNOLOGY	G7945M107	460.00	O'SHAUGHNESSY	01/17/2014	4.60	27,470.35	25,833.60	1,636.75	0.00	0
SEAGATE TECHNOLOGY	G7945M107	100.00	O'SHAUGHNESSY	01/21/2014	1.00	6,101.86	5,616.00	485.86	0.00	0
SEAGATE TECHNOLOGY	G7945M107	367.00	O'SHAUGHNESSY	01/24/2014	3.67	22,845.35	20,610.72	2,234.63	0.00	0
SEAGATE TECHNOLOGY	G7945M107	105.00	O'SHAUGHNESSY	04/25/2014	2.10	5,859.92	5,896.80	0.00	-36.88	0
SEAGATE TECHNOLOGY	G7945M107	252.00	O'SHAUGHNESSY	09/16/2014	2.52	15,422.05	14,152.32	1,269.73	0.00	0
SEAGATE TECHNOLOGY	G7945M107	488.00	O'SHAUGHNESSY	09/26/2014	9.76	27,934.50	27,406.08	528.42	0.00	0
SLM CORP	78442P106	1,427.00	O'SHAUGHNESSY	01/17/2014	28.54	38,516.76	37,501.56	1,015.20	0.00	0
SLM CORP	78442P106	227.00	O'SHAUGHNESSY	01/21/2014	4.54	6,163.03	5,965.56	197.47	0.00	0
SLM CORP	78442P106	792.00	O'SHAUGHNESSY	01/24/2014	7.92	19,411.58	20,813.76	0.00	-1,402.18	0
SLM CORP	78442P106	56.00	O'SHAUGHNESSY	04/21/2014	0.56	1,368.60	1,471.68	0.00	-103.08	0
SLM CORP	78442P106	648.00	O'SHAUGHNESSY	04/21/2014	12.96	16,069.78	17,029.44	0.00	-959.66	0
SLM CORP	78442P106	1,081.00	O'SHAUGHNESSY	04/25/2014	10.81	28,051.32	28,408.68	0.00	-357.36	0
SLM CORP	78442P106	1,653.00	O'SHAUGHNESSY	05/16/2014	16.53	14,927.41	43,440.84	0.00	-28,513.43	0
SLM CORP	78442P106	2,940.00	O'SHAUGHNESSY	05/19/2014	58.80	26,395.91	77,263.20	0.00	-50,867.29	0
SLM CORP	78442P106	460.00	O'SHAUGHNESSY	05/20/2014	9.20	4,062.77	12,088.80	0.00	-8,026.03	0
SLM CORP	78442P106	468.00	O'SHAUGHNESSY	05/21/2014	9.36	4,142.31	12,299.04	0.00	-8,156.73	0
ST JUDE MED INC	790849103	323.00	O'SHAUGHNESSY	06/13/2014	6.46	21,272.91	20,009.85	1,263.06	0.00	0
ST JUDE MED INC	790849103	293.00	O'SHAUGHNESSY	06/19/2014	5.86	19,422.60	18,151.35	1,271.25	0.00	0
ST JUDE MED INC	790849103	334.00	O'SHAUGHNESSY	07/18/2014	6.68	23,054.51	20,691.30	2,363.21	0.00	0
ST JUDE MED INC	790849103	490.00	O'SHAUGHNESSY	08/15/2014	9.80	30,976.13	30,355.50	620.63	0.00	0
STANLEY BLACK & DECKER INC	854502101	121.00	O'SHAUGHNESSY	11/14/2014	2.42	11,575.89	9,763.49	1,812.40	0.00	0
STANLEY BLACK & DECKER INC	854502101	521.00	O'SHAUGHNESSY	12/12/2014	5.21	49,096.65	42,137.08	6,959.57	0.00	0
TELEFONICA BRASIL SA ADR	87936R106	1,274.00	O'SHAUGHNESSY	09/16/2014	12.74	27,696.14	24,486.28	3,209.86	0.00	0
TELEFONICA BRASIL SA ADR	87936R106	381.00	O'SHAUGHNESSY	09/26/2014	7.62	7,909.38	7,322.82	586.56	0.00	0
TELEFONICA BRASIL SA ADR	87936R106	319.00	O'SHAUGHNESSY	11/14/2014	6.38	6,088.90	6,131.18	0.00	-42.28	0

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TELEFONICA BRASIL SA ADR	87936R106	49.00	O'SHAUGHNESSY	11/17/2014	0.98	956.14	941.78	14.36	0.00	0
TELEFONICA BRASIL SA ADR	87936R106	141.00	O'SHAUGHNESSY	12/12/2014	2.82	2,576.01	2,733.60	0.00	-157.59	0
TELUS CORPORATION	87971M103	42.00	O'SHAUGHNESSY	09/16/2014	0.42	1,524.56	1,438.23	86.33	0.00	0
TIM HORTONS INC	88706M103	1,050.00	O'SHAUGHNESSY	08/29/2014	21.00	85,216.53	57,666.84	27,549.69	0.00	0
TIM HORTONS INC	88706M103	101.00	O'SHAUGHNESSY	09/03/2014	2.02	8,113.15	5,545.74	2,567.41	0.00	0
TIM HORTONS INC	88706M103	19.00	O'SHAUGHNESSY	09/03/2014	0.19	1,526.23	1,046.63	479.60	0.00	0
TIM HORTONS INC	88706M103	440.00	O'SHAUGHNESSY	09/04/2014	8.80	35,399.37	25,566.77	9,832.60	0.00	0
TIM HORTONS INC	88706M103	174.00	O'SHAUGHNESSY	09/05/2014	3.48	14,119.85	10,853.44	3,266.41	0.00	0
TIME WARNER CABLE INC	88732J207	972.00	O'SHAUGHNESSY	02/19/2014	19.44	141,021.43	131,706.00	9,315.43	0.00	0
TIME WARNER CABLE INC	88732J207	183.00	O'SHAUGHNESSY	02/20/2014	3.66	26,573.45	24,787.34	1,786.11	0.00	0
TRAVELERS COS INC	89417E109	35.00	O'SHAUGHNESSY	09/26/2014	0.70	3,304.97	2,943.39	361.58	0.00	0
VIACOM INC CL B	92553P201	517.00	O'SHAUGHNESSY	01/17/2014	10.34	43,555.09	45,154.78	0.00	-1,599.69	0
VIACOM INC CL B	92553P201	179.00	O'SHAUGHNESSY	01/24/2014	1.79	14,990.98	15,633.86	0.00	-642.88	0
VIACOM INC CL B	92553P201	43.00	O'SHAUGHNESSY	09/26/2014	0.86	3,331.99	3,755.62	0.00	-423.63	0
VODAFONE GROUP PLC ADR	92857W308	419.00	O'SHAUGHNESSY	09/16/2014	4.19	13,818.31	13,939.54	0.00	-121.23	0
WESTERN DIGITAL CORP	958102105	153.00	O'SHAUGHNESSY	04/21/2014	3.06	13,760.56	12,836.70	923.86	0.00	0
WESTERN DIGITAL CORP	958102105	141.00	O'SHAUGHNESSY	04/25/2014	1.41	12,979.39	11,829.90	1,149.49	0.00	0
WESTERN DIGITAL CORP	958102105	102.00	O'SHAUGHNESSY	05/16/2014	2.04	8,404.00	8,557.80	0.00	-153.80	0
WESTERN DIGITAL CORP	958102105	139.00	O'SHAUGHNESSY	05/23/2014	1.39	11,867.77	11,662.10	205.67	0.00	0
WESTERN DIGITAL CORP	958102105	452.00	O'SHAUGHNESSY	06/13/2014	9.04	40,895.91	37,922.80	2,973.11	0.00	0
WESTERN UN CO	959802109	1,178.00	O'SHAUGHNESSY	05/23/2014	11.78	18,889.05	20,320.50	0.00	-1,431.45	0
WESTERN UN CO	959802109	141.00	O'SHAUGHNESSY	06/13/2014	2.82	2,321.14	2,432.25	0.00	-111.11	0
WESTERN UN CO	959802109	1,018.00	O'SHAUGHNESSY	07/18/2014	20.36	17,639.91	17,560.50	79.41	0.00	0
WESTERN UN CO	959802109	1,171.00	O'SHAUGHNESSY	08/15/2014	23.42	20,027.28	20,199.75	0.00	-172.47	0
WESTERN UN CO	959802109	1,003.00	O'SHAUGHNESSY	09/12/2014	20.06	17,195.94	17,301.75	0.00	-105.81	0
WESTERN UN CO	959802109	1,685.00	O'SHAUGHNESSY	09/16/2014	16.85	28,768.38	29,066.25	0.00	-297.87	0
WESTERN UN CO	959802109	1,541.00	O'SHAUGHNESSY	09/26/2014	30.82	25,196.64	26,582.25	0.00	-1,385.61	0
WESTERN UN CO	959802109	1,871.00	O'SHAUGHNESSY	11/14/2014	37.42	34,140.50	32,274.75	1,865.75	0.00	0
WESTERN UN CO	959802109	2,518.00	O'SHAUGHNESSY	12/12/2014	50.36	45,555.91	42,984.02	2,571.89	0.00	0
WESTERN UN CO	959802109	24.00	O'SHAUGHNESSY	12/12/2014	0.24	434.51	389.96	44.55	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	151.00	O'SHAUGHNESSY	12/12/2014	1.51	12,640.22	11,015.30	1,624.92	0.00	0

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WYNDHAM WORLDWIDE CORP COM	98310W108	213.00	O'SHAUGHNESSY	12/15/2014	2.13	17,803.46	15,714.41	2,089.05	0.00	0
WYNN RESORTS LTD	983134107	280.00	O'SHAUGHNESSY	01/17/2014	2.80	57,664.18	54,378.80	3,285.38	0.00	0
XEROX CORP	984121103	1,891.00	O'SHAUGHNESSY	01/17/2014	37.82	23,053.53	23,013.47	40.06	0.00	0
XEROX CORP	984121103	609.00	O'SHAUGHNESSY	01/21/2014	12.18	7,545.13	7,411.53	133.60	0.00	0
XEROX CORP	984121103	443.00	O'SHAUGHNESSY	01/22/2014	8.86	5,508.56	5,391.31	117.25	0.00	0
XEROX CORP	984121103	796.00	O'SHAUGHNESSY	01/24/2014	7.96	9,766.74	9,687.32	79.42	0.00	0
XEROX CORP	984121103	3,149.00	O'SHAUGHNESSY	04/21/2014	62.98	35,590.47	38,323.33	0.00	-2,732.86	0
XEROX CORP	984121103	2,598.00	O'SHAUGHNESSY	04/25/2014	51.96	29,226.85	31,617.66	0.00	-2,390.81	0
XEROX CORP	984121103	433.00	O'SHAUGHNESSY	05/16/2014	8.66	5,180.81	5,269.61	0.00	-88.80	0
XEROX CORP	984121103	1,665.00	O'SHAUGHNESSY	05/23/2014	16.65	20,245.95	20,263.05	0.00	-17.10	0
XEROX CORP	984121103	1,503.00	O'SHAUGHNESSY	06/13/2014	15.03	19,328.30	18,291.51	1,036.79	0.00	0
XEROX CORP	984121103	1,226.00	O'SHAUGHNESSY	06/13/2014	24.52	15,755.59	14,920.42	835.17	0.00	0
XEROX CORP	984121103	155.00	O'SHAUGHNESSY	07/18/2014	1.55	1,957.91	1,886.35	71.56	0.00	0
XEROX CORP	984121103	1,590.00	O'SHAUGHNESSY	07/18/2014	31.80	20,103.19	19,350.30	752.89	0.00	0
XEROX CORP	984121103	2,328.00	O'SHAUGHNESSY	07/21/2014	46.56	29,691.82	28,331.76	1,360.06	0.00	0
YAHOO INC	984332106	80.00	O'SHAUGHNESSY	08/15/2014	1.60	2,865.54	3,235.20	0.00	-369.66	0
YAHOO INC	984332106	666.00	O'SHAUGHNESSY	08/18/2014	13.32	23,938.84	26,933.04	0.00	-2,994.20	0
YAHOO INC	984332106	1,296.00	O'SHAUGHNESSY	09/12/2014	25.92	54,191.95	52,410.24	1,781.71	0.00	0
YAHOO INC	984332106	118.00	O'SHAUGHNESSY	09/16/2014	1.18	4,892.67	4,771.92	120.75	0.00	0
YAHOO INC	984332106	414.00	O'SHAUGHNESSY	09/26/2014	8.28	16,426.16	16,742.16	0.00	-316.00	0
YAHOO INC	984332106	597.00	O'SHAUGHNESSY	10/17/2014	11.94	23,056.82	24,142.68	0.00	-1,085.86	0
YAHOO INC	984332106	115.00	O'SHAUGHNESSY	10/20/2014	2.30	4,321.23	4,650.60	0.00	-329.37	0
<b>TOTAL FOR: O'SHAUGHNESSY</b>					<b>2,358.02</b>	<b>5,695,541.75</b>	<b>5,435,365.90</b>	<b>473,258.37</b>	<b>-213,082.52</b>	
ABBOTT LABS	002824100	230.00	POLEN	04/24/2014	3.45	8,855.95	8,815.90	40.05	0.00	0
ABBOTT LABS	002824100	170.00	POLEN	05/23/2014	2.55	6,712.30	6,516.10	196.20	0.00	0
ACCENTURE PLC CL A	G1151C101	110.00	POLEN	04/24/2014	1.65	8,720.55	9,044.20	0.00	-323.65	0
ACCENTURE PLC CL A	G1151C101	60.00	POLEN	05/23/2014	0.90	4,743.79	4,933.20	0.00	-189.41	0
ALLERGAN INC	018490102	100.00	POLEN	04/24/2014	1.50	13,795.19	11,108.00	2,687.19	0.00	0
ALLERGAN INC	018490102	60.00	POLEN	05/23/2014	0.90	9,754.88	6,664.80	3,090.08	0.00	0
ALLERGAN INC	018490102	361.00	POLEN	10/14/2014	5.42	67,948.32	40,099.88	27,848.44	0.00	0
ALLERGAN INC	018490102	1,064.00	POLEN	12/04/2014	22.24	224,950.69	118,189.12	106,761.57	0.00	0

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ALLERGAN INC	018490102	561.00	POLEN	12/05/2014	9.47	118,320.65	62,315.88	56,004.77	0.00	0
APPLE INC	037833100	10.00	POLEN	04/24/2014	0.15	5,295.23	5,610.20	0.00	-314.97	0
APPLE INC	037833100	10.00	POLEN	05/23/2014	0.15	6,061.61	5,610.20	451.41	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	80.00	POLEN	04/24/2014	1.20	6,100.26	6,463.92	0.00	-363.66	0
AUTOMATIC DATA PROCESSING INC	053015103	50.00	POLEN	05/23/2014	0.75	3,903.66	4,039.95	0.00	-136.29	0
CDK GLOBAL INC	12508E101	1,243.00	POLEN	11/12/2014	23.00	44,943.39	0.00	44,943.39	0.00	0
EBAY INC	278642103	150.00	POLEN	04/24/2014	2.25	8,235.56	8,229.75	5.81	0.00	0
EBAY INC	278642103	6,400.00	POLEN	05/14/2014	192.00	323,702.28	351,136.00	0.00	-27,433.72	0
FACEBOOK INC	30303M102	3,485.00	POLEN	02/28/2014	104.55	243,271.06	190,451.77	52,819.29	0.00	0
FACTSET RESEARCH SYSTEMS INC	303075105	50.00	POLEN	04/24/2014	0.75	5,299.63	5,429.00	0.00	-129.37	0
FACTSET RESEARCH SYSTEMS INC	303075105	30.00	POLEN	05/23/2014	0.45	3,173.88	3,257.40	0.00	-83.52	0
FASTENAL CO	311900104	150.00	POLEN	04/24/2014	2.25	7,478.08	7,126.50	351.58	0.00	0
FASTENAL CO	311900104	70.00	POLEN	05/23/2014	1.05	3,356.77	3,325.70	31.07	0.00	0
GARTNER INC CL A	366651107	150.00	POLEN	04/24/2014	2.25	10,142.02	10,657.50	0.00	-515.48	0
GARTNER INC CL A	366651107	50.00	POLEN	05/23/2014	0.75	3,519.17	3,552.50	0.00	-33.33	0
GOOGLE INC CL A	38259P508	10.00	POLEN	04/24/2014	0.15	5,390.73	11,207.10	0.00	-5,816.37	0
GOOGLE INC CL A	38259P508	10.00	POLEN	05/23/2014	0.15	5,458.82	11,207.10	0.00	-5,748.28	0
GOOGLE INC CL C	38259P706	10.00	POLEN	04/24/2014	0.15	5,295.83	0.00	5,295.83	0.00	0
GOOGLE INC CL C	38259P706	10.00	POLEN	05/23/2014	0.15	5,357.63	0.00	5,357.63	0.00	0
GRAINGER W W INC	384802104	20.00	POLEN	04/24/2014	0.30	5,035.74	5,108.40	0.00	-72.66	0
GRAINGER W W INC	384802104	20.00	POLEN	05/23/2014	0.30	5,015.98	5,108.40	0.00	-92.42	0
MASTERCARD INC	57636Q104	60.00	POLEN	04/24/2014	0.90	4,467.80	5,012.76	0.00	-544.96	0
MASTERCARD INC	57636Q104	30.00	POLEN	05/23/2014	0.45	2,233.00	2,506.38	0.00	-273.38	0
NESTLE SA SPONSORED ADR REPSTG	641069406	90.00	POLEN	05/23/2014	1.35	7,121.45	7,077.89	43.56	0.00	0
NIKE INC CL B	654106103	130.00	POLEN	04/24/2014	1.95	9,567.13	10,223.20	0.00	-656.07	0
NIKE INC CL B	654106103	80.00	POLEN	05/23/2014	1.20	5,895.46	6,291.20	0.00	-395.74	0
ORACLE CORPORATION	68389X105	240.00	POLEN	04/24/2014	3.60	9,681.19	9,182.40	498.79	0.00	0
ORACLE CORPORATION	68389X105	160.00	POLEN	05/23/2014	2.40	6,722.25	6,121.60	600.65	0.00	0
QUALCOMM INC	747525103	150.00	POLEN	04/24/2014	2.25	12,114.48	11,137.50	976.98	0.00	0
QUALCOMM INC	747525103	90.00	POLEN	05/23/2014	1.35	7,218.29	6,682.50	535.79	0.00	0
QUALCOMM INC	747525103	1,892.00	POLEN	08/05/2014	56.76	139,538.72	140,481.00	0.00	-942.28	0

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QUALCOMM INC	747525103	1,270.00	POLEN	08/06/2014	38.10	92,710.87	94,297.50	0.00	-1,586.63	0
QUALCOMM INC	747525103	2,968.00	POLEN	09/23/2014	89.04	226,251.57	220,374.00	5,877.57	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	20.00	POLEN	04/24/2014	0.30	5,989.16	6,407.00	0.00	-417.84	0
STARBUCKS CORP	855244109	120.00	POLEN	04/24/2014	1.80	8,423.21	9,406.80	0.00	-983.59	0
STARBUCKS CORP	855244109	80.00	POLEN	05/23/2014	1.20	5,612.27	6,271.20	0.00	-658.93	0
T ROWE PRICE GROUP INC	74144T108	1,009.00	POLEN	04/14/2014	22.09	80,509.87	84,523.93	0.00	-4,014.06	0
T ROWE PRICE GROUP INC	74144T108	581.00	POLEN	04/15/2014	8.63	45,879.07	48,670.37	0.00	-2,791.30	0
T ROWE PRICE GROUP INC	74144T108	301.00	POLEN	04/16/2014	4.48	23,263.38	25,214.77	0.00	-1,951.39	0
T ROWE PRICE GROUP INC	74144T108	90.00	POLEN	04/24/2014	1.35	7,256.08	7,539.30	0.00	-283.22	0
T ROWE PRICE GROUP INC	74144T108	60.00	POLEN	05/23/2014	0.90	4,795.99	5,026.20	0.00	-230.21	0
T ROWE PRICE GROUP INC	74144T108	154.00	POLEN	08/01/2014	2.31	12,259.35	12,900.58	0.00	-641.23	0
T ROWE PRICE GROUP INC	74144T108	482.00	POLEN	08/04/2014	13.34	38,418.80	40,377.14	0.00	-1,958.34	0
T ROWE PRICE GROUP INC	74144T108	430.00	POLEN	08/05/2014	11.09	33,639.27	36,021.10	0.00	-2,381.83	0
T ROWE PRICE GROUP INC	74144T108	741.00	POLEN	08/07/2014	17.90	57,359.72	62,073.57	0.00	-4,713.85	0
T ROWE PRICE GROUP INC	74144T108	654.00	POLEN	08/08/2014	16.81	50,548.11	54,785.58	0.00	-4,237.47	0
T ROWE PRICE GROUP INC	74144T108	458.00	POLEN	08/11/2014	13.51	35,617.05	38,366.66	0.00	-2,749.61	0
T ROWE PRICE GROUP INC	74144T108	296.00	POLEN	08/12/2014	8.88	22,813.84	24,795.92	0.00	-1,982.08	0
T ROWE PRICE GROUP INC	74144T108	309.00	POLEN	08/13/2014	9.27	23,714.14	25,884.93	0.00	-2,170.79	0
TJX COMPANIES INC NEW	872540109	210.00	POLEN	04/24/2014	3.15	12,428.68	13,383.30	0.00	-954.62	0
TJX COMPANIES INC NEW	872540109	70.00	POLEN	05/23/2014	1.05	3,829.26	4,461.10	0.00	-631.84	0
VISA INC CL A	92826C839	60.00	POLEN	04/24/2014	0.90	12,543.62	13,360.80	0.00	-817.18	0
VISA INC CL A	92826C839	30.00	POLEN	05/23/2014	0.45	6,288.91	6,680.40	0.00	-391.49	0
			<b>TOTAL FOR: POLEN</b>		<b>719.59</b>	<b>2,184,551.64</b>	<b>1,950,747.05</b>	<b>314,417.65</b>	<b>-80,613.06</b>	
AGCO CORP	001084102	70.00	SEIZERT	03/12/2014	1.40	3,799.53	4,143.30	0.00	-343.77	0
AGCO CORP	001084102	115.00	SEIZERT	04/17/2014	2.30	6,235.16	6,806.85	0.00	-571.69	0
AGCO CORP	001084102	95.00	SEIZERT	05/06/2014	1.90	5,237.23	5,623.05	0.00	-385.82	0
AGILENT TECHNOLOGIES INC	00846U101	75.00	SEIZERT	03/12/2014	1.50	4,325.92	4,289.25	36.67	0.00	0
AGILENT TECHNOLOGIES INC	00846U101	3,197.00	SEIZERT	04/14/2014	59.94	175,887.22	182,836.43	0.00	-6,949.21	0
AMERICAN CAP AGY CORP	02503X105	185.00	SEIZERT	03/12/2014	3.70	4,082.88	3,568.65	514.23	0.00	0
AMERICAN CAP AGY CORP	02503X105	305.00	SEIZERT	04/17/2014	6.10	6,776.95	5,883.45	893.50	0.00	0
AMERICAN CAP AGY CORP	02503X105	235.00	SEIZERT	05/06/2014	4.70	5,367.28	4,533.15	834.13	0.00	0



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AMERICAN CAP AGY CORP	02503X105	690.00	SEIZERT	07/10/2014	13.80	15,578.61	13,310.10	2,268.51	0.00	0
ASSURED GUARANTY LTD	G0585R106	205.00	SEIZERT	03/12/2014	4.10	5,368.86	4,348.73	1,020.13	0.00	0
ASSURED GUARANTY LTD	G0585R106	325.00	SEIZERT	04/17/2014	6.50	7,786.83	6,894.32	892.51	0.00	0
ASSURED GUARANTY LTD	G0585R106	260.00	SEIZERT	05/06/2014	5.20	6,203.46	5,515.46	688.00	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	890.00	SEIZERT	02/28/2014	35.60	59,571.20	57,404.11	2,167.09	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	85.00	SEIZERT	03/12/2014	1.70	5,864.90	5,482.42	382.48	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	140.00	SEIZERT	04/17/2014	2.80	9,285.99	9,029.86	256.13	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	110.00	SEIZERT	05/06/2014	2.20	7,095.94	7,094.89	1.05	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	360.00	SEIZERT	03/12/2014	7.20	5,828.80	5,914.80	0.00	-86.00	0
DENBURY RESOURCES INC COM NEW	247916208	590.00	SEIZERT	04/17/2014	11.80	9,711.19	9,693.70	17.49	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	465.00	SEIZERT	05/06/2014	9.30	7,783.93	7,639.95	143.98	0.00	0
DILLARDS INC	254067101	35.00	SEIZERT	05/06/2014	1.40	3,428.87	3,382.62	46.25	0.00	0
ENDO INTERNATIONAL PLC	G30401106	60.00	SEIZERT	03/12/2014	1.20	4,381.12	4,047.60	333.52	0.00	0
ENDO INTERNATIONAL PLC	G30401106	105.00	SEIZERT	04/17/2014	2.10	6,102.47	7,083.30	0.00	-980.83	0
ENDO INTERNATIONAL PLC	G30401106	85.00	SEIZERT	05/06/2014	1.70	5,626.88	5,734.10	0.00	-107.22	0
ENDO PHARMACEUT HLDGS INC	29264F205	750.00	SEIZERT	01/10/2014	30.00	49,365.79	50,595.00	0.00	-1,229.21	0
ENDO PHARMACEUT HLDGS INC	29264F205	1,015.00	SEIZERT	01/29/2014	40.60	66,944.98	68,471.90	0.00	-1,526.92	0
ENSCO PLC	G3157S106	90.00	SEIZERT	03/12/2014	1.80	4,627.72	4,534.37	93.35	0.00	0
ENSCO PLC	G3157S106	145.00	SEIZERT	04/17/2014	2.90	7,178.79	7,305.38	0.00	-126.59	0
ENSCO PLC	G3157S106	115.00	SEIZERT	05/06/2014	2.30	5,723.42	5,793.92	0.00	-70.50	0
EVEREST RE GROUP LTD	G3223R108	25.00	SEIZERT	03/12/2014	0.50	3,722.94	3,896.75	0.00	-173.81	0
EVEREST RE GROUP LTD	G3223R108	40.00	SEIZERT	04/17/2014	0.80	6,163.46	6,234.80	0.00	-71.34	0
EVEREST RE GROUP LTD	G3223R108	35.00	SEIZERT	05/06/2014	0.70	5,543.18	5,455.45	87.73	0.00	0
EVEREST RE GROUP LTD	G3223R108	120.00	SEIZERT	07/10/2014	3.60	19,347.65	18,704.40	643.25	0.00	0
EVEREST RE GROUP LTD	G3223R108	195.00	SEIZERT	09/09/2014	7.80	31,884.17	30,394.65	1,489.52	0.00	0
FIFTH THIRD BANCORP COM	316773100	185.00	SEIZERT	03/12/2014	3.70	4,182.78	3,890.55	292.23	0.00	0
FIFTH THIRD BANCORP COM	316773100	335.00	SEIZERT	04/17/2014	6.70	7,212.39	7,045.05	167.34	0.00	0
FIFTH THIRD BANCORP COM	316773100	265.00	SEIZERT	05/06/2014	5.30	5,453.58	5,572.95	0.00	-119.37	0
FOSTER WHEELER AG	H27178104	105.00	SEIZERT	03/12/2014	2.10	3,381.99	3,465.10	0.00	-83.11	0
FOSTER WHEELER AG	H27178104	175.00	SEIZERT	04/17/2014	3.50	5,813.39	5,775.18	38.21	0.00	0
FOSTER WHEELER AG	H27178104	140.00	SEIZERT	05/06/2014	2.80	4,771.09	4,620.14	150.95	0.00	0

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FOSTER WHEELER AG	H27178104	86.00	SEIZERT	06/16/2014	2.58	2,946.72	2,838.09	108.63	0.00	0
FOSTER WHEELER AG	H27178104	86.00	SEIZERT	06/16/2014	2.58	2,946.72	2,838.09	108.63	0.00	0
FOSTER WHEELER AG	H27178104	182.00	SEIZERT	06/16/2014	5.46	6,248.03	6,006.18	241.85	0.00	0
FOSTER WHEELER AG	H27178104	182.00	SEIZERT	06/17/2014	5.46	6,293.84	6,006.18	287.66	0.00	0
FOSTER WHEELER AG	H27178104	324.00	SEIZERT	06/17/2014	9.72	11,202.37	10,692.32	510.05	0.00	0
FOSTER WHEELER AG	H27178104	263.00	SEIZERT	06/18/2014	7.89	9,052.38	8,679.26	373.12	0.00	0
FOSTER WHEELER AG	H27178104	91.00	SEIZERT	06/18/2014	2.73	3,128.47	3,003.09	125.38	0.00	0
FOSTER WHEELER AG	H27178104	52.00	SEIZERT	06/19/2014	1.56	1,797.07	1,716.05	81.02	0.00	0
FOSTER WHEELER AG	H27178104	454.00	SEIZERT	06/19/2014	13.62	15,676.09	14,982.45	693.64	0.00	0
FOSTER WHEELER AG	H27178104	717.00	SEIZERT	06/20/2014	21.51	24,733.51	23,661.72	1,071.79	0.00	0
FOSTER WHEELER AG	H27178104	138.00	SEIZERT	06/23/2014	2.76	4,720.56	4,554.14	166.42	0.00	0
FOSTER WHEELER AG	H27178104	94.00	SEIZERT	06/27/2014	2.82	3,210.49	3,102.09	108.40	0.00	0
FOSTER WHEELER AG	H27178104	480.00	SEIZERT	06/27/2014	14.40	16,389.23	15,840.48	548.75	0.00	0
FOSTER WHEELER AG	H27178104	34.00	SEIZERT	06/30/2014	1.02	1,152.40	1,122.03	30.37	0.00	0
FOSTER WHEELER AG	H27178104	229.00	SEIZERT	06/30/2014	6.87	7,759.14	7,557.23	201.91	0.00	0
FOSTER WHEELER AG	H27178104	673.00	SEIZERT	06/30/2014	20.19	22,816.01	22,209.67	606.34	0.00	0
FOSTER WHEELER AG	H27178104	215.00	SEIZERT	07/01/2014	6.45	7,320.17	7,095.23	224.94	0.00	0
HCC INS HLDGS INC	404132102	90.00	SEIZERT	03/12/2014	1.80	4,085.93	4,152.60	0.00	-66.67	0
HCC INS HLDGS INC	404132102	145.00	SEIZERT	04/17/2014	2.90	6,487.16	6,690.30	0.00	-203.14	0
HCC INS HLDGS INC	404132102	110.00	SEIZERT	05/06/2014	2.20	5,068.69	5,075.40	0.00	-6.71	0
HCC INS HLDGS INC	404132102	163.00	SEIZERT	09/09/2014	6.52	8,098.85	7,520.82	578.03	0.00	0
HCC INS HLDGS INC	404132102	257.00	SEIZERT	09/10/2014	10.28	12,677.16	11,857.98	819.18	0.00	0
ITT INDS INC	450911201	130.00	SEIZERT	04/17/2014	2.60	5,505.38	5,644.60	0.00	-139.22	0
ITT INDS INC	450911201	105.00	SEIZERT	05/06/2014	2.10	4,645.15	4,559.10	86.05	0.00	0
ITT INDS INC	450911201	615.00	SEIZERT	05/16/2014	18.45	28,059.48	26,703.30	1,356.18	0.00	0
ITT INDS INC	450911201	635.00	SEIZERT	06/04/2014	5.71	27,516.23	27,571.70	0.00	-55.47	0
ITT INDS INC	450911201	650.00	SEIZERT	06/09/2014	13.00	28,353.54	28,223.00	130.54	0.00	0
ITT INDS INC	450911201	655.00	SEIZERT	06/10/2014	13.10	28,770.63	28,440.10	330.53	0.00	0
ITT INDS INC	450911201	675.00	SEIZERT	06/13/2014	20.25	30,194.58	29,317.90	876.68	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	170.00	SEIZERT	02/28/2014	3.19	19,377.25	18,166.20	1,211.05	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	115.00	SEIZERT	03/03/2014	3.45	13,104.32	12,288.90	815.42	0.00	0

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L-3 COMMUNICATIONS HLDGS INC	502424104	45.00	SEIZERT	03/12/2014	0.90	5,281.56	4,808.70	472.86	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	70.00	SEIZERT	04/17/2014	1.40	8,002.22	7,480.20	522.02	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	55.00	SEIZERT	05/06/2014	1.10	6,275.64	5,877.30	398.34	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	195.00	SEIZERT	10/10/2014	5.85	22,028.68	20,837.70	1,190.98	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	215.00	SEIZERT	10/16/2014	4.30	24,979.77	22,974.90	2,004.87	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	295.00	SEIZERT	11/04/2014	8.85	35,217.85	31,523.70	3,694.15	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	102.00	SEIZERT	11/05/2014	3.06	12,369.71	10,899.72	1,469.99	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	78.00	SEIZERT	11/05/2014	2.34	9,455.58	8,335.08	1,120.50	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	835.00	SEIZERT	11/17/2014	25.05	98,131.21	89,228.10	8,903.11	0.00	0
LIBERTY BROADBAND CORP - A	530307107	0.75	SEIZERT	11/13/2014	0.00	34.75	0.00	34.75	0.00	0
LIBERTY BROADBAND CORP - A	530307107	748.00	SEIZERT	12/19/2014	22.44	35,786.59	0.00	35,786.59	0.00	0
LIBERTY BROADBAND CORP - C	530307305	0.50	SEIZERT	11/13/2014	0.00	22.96	0.00	22.96	0.00	0
LIBERTY MEDIA CORP	531229102	65.00	SEIZERT	03/12/2014	1.30	8,666.30	9,508.98	0.00	-842.68	0
LIBERTY MEDIA CORP	531229102	110.00	SEIZERT	04/17/2014	2.20	13,772.80	16,092.12	0.00	-2,319.32	0
LIBERTY MEDIA CORP	531229102	90.00	SEIZERT	05/06/2014	1.80	11,690.74	13,166.28	0.00	-1,475.54	0
LOEWS CORP	540424108	90.00	SEIZERT	03/12/2014	1.80	4,026.53	4,341.60	0.00	-315.07	0
LOEWS CORP	540424108	175.00	SEIZERT	04/17/2014	3.50	7,582.58	8,442.00	0.00	-859.42	0
LOEWS CORP	540424108	145.00	SEIZERT	05/06/2014	2.90	6,382.76	6,994.80	0.00	-612.04	0
LOEWS CORP	540424108	4,355.00	SEIZERT	08/18/2014	87.10	183,287.44	210,085.20	0.00	-26,797.76	0
MALLINCKRODT PLC	G5785G107	143.00	SEIZERT	02/28/2014	4.29	10,093.68	7,473.18	2,620.50	0.00	0
MALLINCKRODT PLC	G5785G107	622.00	SEIZERT	03/03/2014	18.66	43,570.65	32,505.72	11,064.93	0.00	0
MALLINCKRODT PLC	G5785G107	70.00	SEIZERT	03/12/2014	1.40	4,640.92	3,658.20	982.72	0.00	0
MALLINCKRODT PLC	G5785G107	115.00	SEIZERT	04/17/2014	2.30	7,311.54	6,009.90	1,301.64	0.00	0
MALLINCKRODT PLC	G5785G107	90.00	SEIZERT	05/06/2014	1.80	6,405.61	4,703.40	1,702.21	0.00	0
MALLINCKRODT PLC	G5785G107	380.00	SEIZERT	05/16/2014	11.40	27,873.94	19,858.80	8,015.14	0.00	0
MALLINCKRODT PLC	G5785G107	465.00	SEIZERT	09/30/2014	9.30	41,130.76	24,300.90	16,829.86	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	3,160.00	SEIZERT	01/29/2014	126.40	46,842.70	45,440.80	1,401.90	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	2,205.00	SEIZERT	02/28/2014	41.34	33,334.27	31,707.90	1,626.37	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	330.00	SEIZERT	03/12/2014	6.60	5,223.81	4,745.40	478.41	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	525.00	SEIZERT	04/17/2014	10.50	7,895.83	7,549.50	346.33	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	415.00	SEIZERT	05/06/2014	8.30	6,559.84	5,967.70	592.14	0.00	0

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MCDERMOTT INTERNATIONAL INC	580037109	1,780.00	SEIZERT	03/12/2014	35.60	13,874.86	16,304.80	0.00	-2,429.94	0
MCDERMOTT INTERNATIONAL INC	580037109	935.00	SEIZERT	04/17/2014	18.70	6,498.11	8,564.60	0.00	-2,066.49	0
MCDERMOTT INTERNATIONAL INC	580037109	735.00	SEIZERT	05/06/2014	14.70	5,277.18	6,732.60	0.00	-1,455.42	0
MCDERMOTT INTERNATIONAL INC	580037109	5,926.00	SEIZERT	12/22/2014	177.78	13,791.27	54,282.16	0.00	-40,490.89	0
MCDERMOTT INTERNATIONAL INC	580037109	16,923.00	SEIZERT	12/24/2014	507.69	39,294.33	155,014.68	0.00	-115,720.35	0
MURPHY OIL CORP	626717102	3,172.00	SEIZERT	02/11/2014	126.88	177,047.48	205,799.36	0.00	-28,751.88	0
NETAPP INC	64110D104	155.00	SEIZERT	04/17/2014	3.10	5,663.57	5,797.07	0.00	-133.50	0
NETAPP INC	64110D104	125.00	SEIZERT	05/06/2014	2.50	4,447.40	4,675.06	0.00	-227.66	0
QEP RES INC	74733V100	4,461.00	SEIZERT	01/13/2014	178.44	132,553.63	136,729.65	0.00	-4,176.02	0
REDWOOD TRUST INC REIT	758075402	180.00	SEIZERT	03/12/2014	3.60	3,724.14	3,486.60	237.54	0.00	0
REDWOOD TRUST INC REIT	758075402	370.00	SEIZERT	04/17/2014	7.40	7,522.45	7,166.90	355.55	0.00	0
REDWOOD TRUST INC REIT	758075402	290.00	SEIZERT	05/06/2014	5.80	6,200.06	5,617.30	582.76	0.00	0
REGIONS FINL CORP	7591EP100	545.00	SEIZERT	03/12/2014	10.90	6,002.86	5,390.05	612.81	0.00	0
REGIONS FINL CORP	7591EP100	855.00	SEIZERT	04/17/2014	17.10	8,686.61	8,455.95	230.66	0.00	0
REGIONS FINL CORP	7591EP100	675.00	SEIZERT	05/06/2014	13.50	6,844.35	6,675.75	168.60	0.00	0
SYMANTEC CORP	871503108	210.00	SEIZERT	03/12/2014	4.20	4,311.22	4,379.29	0.00	-68.07	0
SYMANTEC CORP	871503108	385.00	SEIZERT	04/17/2014	7.70	7,823.03	8,028.69	0.00	-205.66	0
SYMANTEC CORP	871503108	310.00	SEIZERT	05/06/2014	6.20	6,240.16	6,464.66	0.00	-224.50	0
TESSERA TECHNOLOGIES INC	88164L100	225.00	SEIZERT	03/12/2014	4.50	5,026.41	4,434.75	591.66	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	385.00	SEIZERT	04/17/2014	7.70	8,485.21	7,588.35	896.86	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	305.00	SEIZERT	05/06/2014	6.10	6,636.65	6,011.55	625.10	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	352.00	SEIZERT	08/26/2014	14.08	10,335.62	6,937.92	3,397.70	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	193.00	SEIZERT	08/27/2014	7.72	5,611.21	3,804.03	1,807.18	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	280.00	SEIZERT	01/10/2014	8.40	31,019.01	31,662.40	0.00	-643.39	0
UNITED THERAPEUTICS CORP DEL	91307C102	260.00	SEIZERT	01/29/2014	7.80	28,371.62	29,400.80	0.00	-1,029.18	0
UNITED THERAPEUTICS CORP DEL	91307C102	1,032.00	SEIZERT	02/05/2014	41.28	107,028.71	116,698.56	0.00	-9,669.85	0
UNITED THERAPEUTICS CORP DEL	91307C102	363.00	SEIZERT	02/05/2014	10.89	37,732.32	41,048.04	0.00	-3,315.72	0
VALMONT INDS INC	920253101	30.00	SEIZERT	03/12/2014	0.60	4,469.67	4,473.60	0.00	-3.93	0
VALMONT INDS INC	920253101	45.00	SEIZERT	04/17/2014	0.90	6,735.45	6,710.40	25.05	0.00	0
VALMONT INDS INC	920253101	35.00	SEIZERT	05/06/2014	0.70	5,209.28	5,219.20	0.00	-9.92	0
VARIAN MEDICAL SYSTEMS INC	92220P105	40.00	SEIZERT	03/12/2014	0.80	3,367.56	3,107.60	259.96	0.00	0

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VARIAN MEDICAL SYSTEMS INC	92220P105	70.00	SEIZERT	04/17/2014	1.40	5,659.37	5,438.30	221.07	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	50.00	SEIZERT	05/06/2014	1.00	3,953.91	3,884.50	69.41	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	1,705.00	SEIZERT	05/09/2014	51.15	138,361.61	132,461.45	5,900.16	0.00	0
VISTEON CORP	92839U206	50.00	SEIZERT	03/12/2014	1.00	4,228.93	4,094.50	134.43	0.00	0
VISTEON CORP	92839U206	120.00	SEIZERT	04/17/2014	2.40	10,259.17	9,826.80	432.37	0.00	0
VISTEON CORP	92839U206	90.00	SEIZERT	05/06/2014	1.80	7,863.13	7,370.10	493.03	0.00	0
VISTEON CORP	92839U206	490.00	SEIZERT	08/14/2014	9.80	47,440.02	40,126.10	7,313.92	0.00	0
WESTERN DIGITAL CORP	958102105	235.00	SEIZERT	03/03/2014	7.05	20,762.13	19,716.50	1,045.63	0.00	0
WESTERN DIGITAL CORP	958102105	55.00	SEIZERT	03/12/2014	1.10	4,679.32	4,614.50	64.82	0.00	0
WESTERN DIGITAL CORP	958102105	95.00	SEIZERT	04/17/2014	1.90	8,554.56	7,970.50	584.06	0.00	0
WESTERN DIGITAL CORP	958102105	70.00	SEIZERT	05/06/2014	1.40	5,832.27	5,873.00	0.00	-40.73	0
WESTERN DIGITAL CORP	958102105	229.00	SEIZERT	08/15/2014	6.87	22,932.19	19,213.10	3,719.09	0.00	0
WESTERN DIGITAL CORP	958102105	301.00	SEIZERT	08/18/2014	12.04	30,028.05	25,253.90	4,774.15	0.00	0
WESTERN UN CO	959802109	235.00	SEIZERT	03/12/2014	4.70	3,992.06	4,053.75	0.00	-61.69	0
WESTERN UN CO	959802109	515.00	SEIZERT	04/17/2014	10.30	8,136.82	8,883.75	0.00	-746.93	0
WESTERN UN CO	959802109	405.00	SEIZERT	05/06/2014	8.10	6,439.36	6,986.25	0.00	-546.89	0
ZIONS BANCORP	989701107	145.00	SEIZERT	03/12/2014	2.90	4,600.77	4,344.20	256.57	0.00	0
ZIONS BANCORP	989701107	245.00	SEIZERT	04/17/2014	4.90	7,175.89	7,340.20	0.00	-164.31	0
ZIONS BANCORP	989701107	190.00	SEIZERT	05/06/2014	3.80	5,440.07	5,692.40	0.00	-252.33	0
			<b>TOTAL FOR: SEIZERT</b>		<b>2,341.46</b>	<b>2,768,036.37</b>	<b>2,864,455.83</b>	<b>162,534.22</b>	<b>-258,953.68</b>	
AARON'S INC	002535300	85.00	SYSTEMATIC	05/30/2014	0.60	2,800.54	2,585.53	215.01	0.00	0
AARON'S INC	002535300	715.00	SYSTEMATIC	09/08/2014	5.01	18,333.26	21,295.89	0.00	-2,962.63	0
ABRAXAS PETROLEUM CORPORATION	003830106	1,515.00	SYSTEMATIC	05/02/2014	10.61	8,076.73	5,996.37	2,080.36	0.00	0
ABRAXAS PETROLEUM CORPORATION	003830106	3,225.00	SYSTEMATIC	06/25/2014	22.58	17,305.60	12,764.55	4,541.05	0.00	0
ABRAXAS PETROLEUM CORPORATION	003830106	415.00	SYSTEMATIC	06/26/2014	2.91	2,382.66	1,642.57	740.09	0.00	0
ACCO BRANDS CORP	00081T108	300.00	SYSTEMATIC	09/08/2014	2.10	2,353.03	1,828.59	524.44	0.00	0
ACCO BRANDS CORP	00081T108	160.00	SYSTEMATIC	09/09/2014	1.12	1,252.64	975.25	277.39	0.00	0
ACCO BRANDS CORP	00081T108	325.00	SYSTEMATIC	11/14/2014	2.28	2,810.30	1,980.97	829.33	0.00	0
ACETO CORPORATION	004446100	110.00	SYSTEMATIC	05/02/2014	0.77	2,455.76	2,299.88	155.88	0.00	0
ACETO CORPORATION	004446100	620.00	SYSTEMATIC	05/30/2014	4.34	10,931.72	12,962.96	0.00	-2,031.24	0
ACETO CORPORATION	004446100	250.00	SYSTEMATIC	06/02/2014	1.75	4,315.18	5,227.00	0.00	-911.82	0

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ADDUS HOMECARE CORP	006739106	30.00	SYSTEMATIC	12/19/2014	0.21	683.34	717.24	0.00	-33.90	0
ADDUS HOMECARE CORP	006739106	35.00	SYSTEMATIC	12/22/2014	0.25	753.41	836.78	0.00	-83.37	0
ADDUS HOMECARE CORP	006739106	370.00	SYSTEMATIC	12/23/2014	2.59	8,005.03	8,845.96	0.00	-840.93	0
ADDUS HOMECARE CORP	006739106	550.00	SYSTEMATIC	12/24/2014	3.85	12,149.78	12,875.16	0.00	-725.38	0
ADVANTAGE OIL & GAS LTD	00765F101	1,630.00	SYSTEMATIC	09/08/2014	11.41	9,727.78	8,692.85	1,034.93	0.00	0
ADVANTAGE OIL & GAS LTD	00765F101	1,380.00	SYSTEMATIC	09/09/2014	9.66	7,999.40	7,326.42	672.98	0.00	0
ADVANTAGE OIL & GAS LTD	00765F101	655.00	SYSTEMATIC	09/10/2014	4.59	3,720.05	3,485.91	234.14	0.00	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	65.00	SYSTEMATIC	08/05/2014	0.46	2,218.59	2,100.67	117.92	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	490.00	SYSTEMATIC	05/30/2014	3.43	5,013.28	4,943.12	70.16	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	290.00	SYSTEMATIC	06/02/2014	2.03	2,938.94	2,925.52	13.42	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	150.00	SYSTEMATIC	06/03/2014	1.05	1,506.75	1,513.20	0.00	-6.45	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	225.00	SYSTEMATIC	06/11/2014	1.80	2,360.78	2,269.80	90.98	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	620.00	SYSTEMATIC	06/11/2014	6.20	6,500.05	6,254.56	245.49	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	225.00	SYSTEMATIC	06/11/2014	2.70	2,362.00	2,269.80	92.20	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	25.00	SYSTEMATIC	06/11/2014	0.30	262.23	252.20	10.03	0.00	0
AFFYMETRIX INC	00826T108	465.00	SYSTEMATIC	05/30/2014	3.26	3,949.29	3,433.10	516.19	0.00	0
AG MTG INVT TR INC	001228105	695.00	SYSTEMATIC	12/19/2014	4.87	12,674.56	13,829.04	0.00	-1,154.48	0
AG MTG INVT TR INC	001228105	230.00	SYSTEMATIC	12/22/2014	1.61	4,190.64	4,576.52	0.00	-385.88	0
AG MTG INVT TR INC	001228105	155.00	SYSTEMATIC	12/23/2014	1.09	2,843.99	3,084.17	0.00	-240.18	0
ALERE INC	01449J105	95.00	SYSTEMATIC	08/05/2014	0.67	3,775.92	3,283.01	492.91	0.00	0
ALERE INC	01449J105	85.00	SYSTEMATIC	10/15/2014	0.60	3,268.30	2,937.43	330.87	0.00	0
ALIGN TECHNOLOGY INC	016255101	395.00	SYSTEMATIC	05/30/2014	2.77	21,365.67	19,786.74	1,578.93	0.00	0
ALLIANCE IMAGING INC	018606301	75.00	SYSTEMATIC	08/05/2014	0.53	2,122.66	2,561.85	0.00	-439.19	0
ALLIANCE RESOURCE PARTNERS L P	01877R108	25.00	SYSTEMATIC	05/02/2014	0.18	2,279.76	2,128.95	150.81	0.00	0
ALLIANCE RESOURCE PARTNERS L P	01877R108	285.00	SYSTEMATIC	12/19/2014	2.00	11,271.58	12,135.02	0.00	-863.44	0
ALLIANCE RESOURCE PARTNERS L P	01877R108	115.00	SYSTEMATIC	12/22/2014	0.81	4,661.87	4,896.58	0.00	-234.71	0

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ALLIANCE RESOURCE PARTNERS L P	01877R108	80.00	SYSTEMATIC	12/23/2014	0.56	3,295.43	3,357.72	0.00	-62.29	0
ALLIANCEBERNSTEIN HLDG L P	01881G106	205.00	SYSTEMATIC	12/19/2014	1.44	4,953.98	4,875.41	78.57	0.00	0
ALLIANCEBERNSTEIN HLDG L P	01881G106	75.00	SYSTEMATIC	12/22/2014	0.53	1,787.69	1,783.69	4.00	0.00	0
ALLIANCEBERNSTEIN HLDG L P	01881G106	440.00	SYSTEMATIC	12/23/2014	3.08	11,073.01	10,464.30	608.71	0.00	0
ALLIANCEBERNSTEIN HLDG L P	01881G106	100.00	SYSTEMATIC	12/24/2014	0.70	2,471.32	2,378.25	93.07	0.00	0
ALMOST FAMILY INC	020409108	85.00	SYSTEMATIC	09/08/2014	0.60	2,424.50	1,965.03	459.47	0.00	0
ALMOST FAMILY INC	020409108	50.00	SYSTEMATIC	09/09/2014	0.35	1,431.96	1,155.90	276.06	0.00	0
ALON USA ENERGY INC	020520102	140.00	SYSTEMATIC	05/02/2014	0.98	2,299.66	2,193.52	106.14	0.00	0
ALON USA ENERGY INC	020520102	600.00	SYSTEMATIC	09/04/2014	7.20	9,978.80	9,400.80	578.00	0.00	0
ALON USA ENERGY INC	020520102	625.00	SYSTEMATIC	09/05/2014	7.50	10,170.41	9,725.66	444.75	0.00	0
ALON USA ENERGY INC	020520102	280.00	SYSTEMATIC	09/05/2014	3.36	4,534.19	3,801.05	733.14	0.00	0
ALON USA ENERGY INC	020520102	25.00	SYSTEMATIC	09/05/2014	0.20	408.28	322.32	85.96	0.00	0
ALPHA NAT RES INC	02076X102	4,820.00	SYSTEMATIC	05/02/2014	33.74	20,204.99	20,571.76	0.00	-366.77	0
AMEDISYS INC	023436108	530.00	SYSTEMATIC	08/05/2014	3.71	10,374.15	8,219.24	2,154.91	0.00	0
AMEDISYS INC	023436108	810.00	SYSTEMATIC	09/08/2014	5.67	16,597.99	12,521.47	4,076.52	0.00	0
AMEDISYS INC	023436108	170.00	SYSTEMATIC	09/09/2014	1.19	3,475.96	2,305.36	1,170.60	0.00	0
AMERICAN EQUITY INVT LIFE HLDG	025676206	855.00	SYSTEMATIC	05/02/2014	5.99	19,439.44	20,270.34	0.00	-830.90	0
AMERICAN WOODMARK CORP	030506109	315.00	SYSTEMATIC	09/08/2014	2.21	12,257.67	9,023.46	3,234.21	0.00	0
AMERICAN WOODMARK CORP	030506109	380.00	SYSTEMATIC	09/09/2014	2.66	14,999.79	10,885.45	4,114.34	0.00	0
AMN HEALTHCARE SVCS INC	001744101	200.00	SYSTEMATIC	08/05/2014	1.40	2,652.26	2,843.60	0.00	-191.34	0
AMN HEALTHCARE SVCS INC	001744101	1,485.00	SYSTEMATIC	08/06/2014	10.40	20,344.94	20,501.60	0.00	-156.66	0
ANALOGIC CORP COM PAR \$0.05	032657207	45.00	SYSTEMATIC	12/19/2014	0.32	3,726.04	3,417.62	308.42	0.00	0
ANDERSONS INC	034164103	40.00	SYSTEMATIC	05/02/2014	0.28	2,543.54	2,394.32	149.22	0.00	0
ANDERSONS INC	034164103	210.00	SYSTEMATIC	06/25/2014	1.47	10,965.87	12,570.18	0.00	-1,604.31	0
ANDERSONS INC	034164103	175.00	SYSTEMATIC	06/26/2014	1.23	9,054.95	9,332.36	0.00	-277.41	0
ANDERSONS INC	034164103	40.00	SYSTEMATIC	06/27/2014	0.28	2,072.59	1,856.53	216.06	0.00	0
ANIKA THERAPEUTICS INC	035255108	340.00	SYSTEMATIC	05/30/2014	2.38	15,946.84	14,320.12	1,626.72	0.00	0
ANIKA THERAPEUTICS INC	035255108	145.00	SYSTEMATIC	06/02/2014	1.02	6,720.04	6,107.11	612.93	0.00	0
ANWORTH MTG ASSET CORP REIT	037347101	4,055.00	SYSTEMATIC	05/02/2014	28.39	21,941.52	20,469.64	1,471.88	0.00	0
ANWORTH MTG ASSET CORP REIT	037347101	1,695.00	SYSTEMATIC	12/19/2014	11.87	8,876.34	9,028.42	0.00	-152.08	0
ANWORTH MTG ASSET CORP REIT	037347101	1,540.00	SYSTEMATIC	12/22/2014	10.78	8,041.85	8,202.81	0.00	-160.96	0

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ANWORTH MTG ASSET CORP REIT	037347101	945.00	SYSTEMATIC	12/23/2014	6.62	4,940.53	4,981.26	0.00	-40.73	0
APOLLO GROUP INC CL A	037604105	120.00	SYSTEMATIC	12/19/2014	0.84	3,829.75	4,220.16	0.00	-390.41	0
APOLLO RESIDENTIAL MTG INC	03763V102	530.00	SYSTEMATIC	12/19/2014	3.71	8,322.61	8,908.65	0.00	-586.04	0
APOLLO RESIDENTIAL MTG INC	03763V102	745.00	SYSTEMATIC	12/22/2014	5.22	11,731.40	12,576.34	0.00	-844.94	0
ARC DOCUMENT SOLUTIONS INC	00191G103	175.00	SYSTEMATIC	09/08/2014	1.23	1,389.15	1,348.90	40.25	0.00	0
ARC DOCUMENT SOLUTIONS INC	00191G103	265.00	SYSTEMATIC	09/09/2014	1.86	2,040.47	2,042.62	0.00	-2.15	0
ARC DOCUMENT SOLUTIONS INC	00191G103	530.00	SYSTEMATIC	10/15/2014	3.71	4,742.38	4,085.24	657.14	0.00	0
ARC DOCUMENT SOLUTIONS INC	00191G103	2,155.00	SYSTEMATIC	10/16/2014	15.09	18,830.61	15,949.81	2,880.80	0.00	0
ARCBEST CORP	03937C105	70.00	SYSTEMATIC	05/30/2014	0.49	2,957.61	2,694.86	262.75	0.00	0
ARCBEST CORP	03937C105	80.00	SYSTEMATIC	11/14/2014	0.56	3,439.12	3,079.84	359.28	0.00	0
ARCH COAL INC	039380100	4,225.00	SYSTEMATIC	05/02/2014	29.58	18,641.12	20,609.55	0.00	-1,968.43	0
ARCTIC CAT INC	039670104	520.00	SYSTEMATIC	06/25/2014	3.64	20,053.35	23,839.54	0.00	-3,786.19	0
ARGO GROUP INTL HOLDINGS LTD	G0464B107	45.00	SYSTEMATIC	08/05/2014	0.32	2,224.58	2,071.26	153.32	0.00	0
ARRIS GROUP INC	04270V106	90.00	SYSTEMATIC	05/30/2014	0.63	2,829.44	2,554.92	274.52	0.00	0
ARRIS GROUP INC	04270V106	65.00	SYSTEMATIC	08/05/2014	0.46	2,258.63	1,845.22	413.41	0.00	0
ARUBA NETWORKS INC	043176106	1,180.00	SYSTEMATIC	09/08/2014	8.26	25,029.26	22,633.03	2,396.23	0.00	0
ASPEN INSURANCE HOLDINGS LTD	G05384105	90.00	SYSTEMATIC	05/02/2014	0.63	4,092.72	3,543.12	549.60	0.00	0
ATLANTIC TELE-NETWORK INC	049079205	95.00	SYSTEMATIC	05/02/2014	0.67	5,828.42	6,327.76	0.00	-499.34	0
ATLANTIC TELE-NETWORK INC	049079205	85.00	SYSTEMATIC	05/05/2014	0.60	5,097.24	5,661.68	0.00	-564.44	0
ATLANTIC TELE-NETWORK INC	049079205	125.00	SYSTEMATIC	05/06/2014	0.88	7,175.95	8,326.00	0.00	-1,150.05	0
ATWOOD OCEANICS INC	050095108	565.00	SYSTEMATIC	12/19/2014	3.96	15,384.99	26,046.56	0.00	-10,661.57	0
AUDIO CODES ORD	M15342104	650.00	SYSTEMATIC	08/05/2014	4.55	3,741.44	4,750.20	0.00	-1,008.76	0
AUDIO CODES ORD	M15342104	620.00	SYSTEMATIC	08/06/2014	4.34	3,519.97	4,530.96	0.00	-1,010.99	0
AUDIO CODES ORD	M15342104	870.00	SYSTEMATIC	08/07/2014	6.09	4,731.82	6,357.96	0.00	-1,626.14	0
AUDIO CODES ORD	M15342104	655.00	SYSTEMATIC	08/08/2014	4.59	3,364.06	4,786.74	0.00	-1,422.68	0
AUDIO CODES ORD	M15342104	415.00	SYSTEMATIC	08/11/2014	2.91	2,182.51	2,532.21	0.00	-349.70	0
AVISTA CORP	05379B107	540.00	SYSTEMATIC	05/02/2014	3.78	17,352.83	16,641.72	711.11	0.00	0
AVISTA CORP	05379B107	120.00	SYSTEMATIC	05/05/2014	0.84	3,841.11	3,698.16	142.95	0.00	0
AVISTA CORP	05379B107	335.00	SYSTEMATIC	12/19/2014	2.35	11,250.55	10,721.31	529.24	0.00	0
AVISTA CORP	05379B107	270.00	SYSTEMATIC	12/22/2014	1.89	9,111.45	8,665.22	446.23	0.00	0
AVISTA CORP	05379B107	65.00	SYSTEMATIC	12/23/2014	0.46	2,246.85	2,107.16	139.69	0.00	0



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BBCN BANCORP INC	073295107	135.00	SYSTEMATIC	11/14/2014	0.95	1,960.64	1,980.78	0.00	-20.14	0
BBCN BANCORP INC	073295107	1,230.00	SYSTEMATIC	11/17/2014	8.61	18,052.06	17,925.20	126.86	0.00	0
BENCHMARK ELECTRONICS INC	08160H101	105.00	SYSTEMATIC	08/05/2014	0.74	2,570.30	2,391.69	178.61	0.00	0
BILL BARRETT CORP	06846N104	690.00	SYSTEMATIC	06/25/2014	4.83	19,702.65	17,579.82	2,122.83	0.00	0
BILL BARRETT CORP	06846N104	115.00	SYSTEMATIC	06/26/2014	0.81	3,293.11	2,929.97	363.14	0.00	0
BIOTELEMETRY INC	090672106	790.00	SYSTEMATIC	05/02/2014	5.53	6,265.03	8,396.12	0.00	-2,131.09	0
BIOTELEMETRY INC	090672106	1,015.00	SYSTEMATIC	05/05/2014	7.11	7,896.31	10,787.42	0.00	-2,891.11	0
BIOTELEMETRY INC	090672106	100.00	SYSTEMATIC	05/06/2014	0.70	808.71	1,062.80	0.00	-254.09	0
BLOUNT INTERNATIONAL INC	095180105	635.00	SYSTEMATIC	06/25/2014	4.45	8,264.58	7,823.52	441.06	0.00	0
BLOUNT INTERNATIONAL INC	095180105	645.00	SYSTEMATIC	06/26/2014	4.52	8,349.07	7,986.34	362.73	0.00	0
BLOUNT INTERNATIONAL INC	095180105	330.00	SYSTEMATIC	06/27/2014	2.31	4,252.94	4,098.04	154.90	0.00	0
BLUE NILE INC	09578R103	90.00	SYSTEMATIC	11/14/2014	0.63	3,261.18	3,091.90	169.28	0.00	0
BLUE NILE INC	09578R103	20.00	SYSTEMATIC	11/17/2014	0.14	732.99	687.09	45.90	0.00	0
BLUE NILE INC	09578R103	60.00	SYSTEMATIC	12/19/2014	0.42	2,102.54	2,061.26	41.28	0.00	0
BLUE NILE INC	09578R103	115.00	SYSTEMATIC	12/22/2014	0.81	3,978.51	3,965.09	13.42	0.00	0
BLUE NILE INC	09578R103	320.00	SYSTEMATIC	12/23/2014	2.24	11,564.67	10,826.41	738.26	0.00	0
BLUE NILE INC	09578R103	105.00	SYSTEMATIC	12/24/2014	0.74	3,728.08	2,946.36	781.72	0.00	0
BRADY CORPORATION CL A	104674106	110.00	SYSTEMATIC	12/19/2014	0.77	2,855.86	2,992.88	0.00	-137.02	0
BRANDYWINE RLTY SH BEN INT NEW	105368203	165.00	SYSTEMATIC	05/30/2014	1.16	2,517.93	2,367.42	150.51	0.00	0
BRANDYWINE RLTY SH BEN INT NEW	105368203	1,270.00	SYSTEMATIC	08/05/2014	8.89	19,858.30	18,221.96	1,636.34	0.00	0
BRIDGEPOINT ED INC	10807M105	870.00	SYSTEMATIC	08/05/2014	6.09	10,460.29	13,744.26	0.00	-3,283.97	0
BRIDGEPOINT ED INC	10807M105	315.00	SYSTEMATIC	08/06/2014	2.21	3,832.64	4,976.37	0.00	-1,143.73	0
BRIDGEPOINT ED INC	10807M105	180.00	SYSTEMATIC	08/07/2014	1.26	2,165.67	2,663.35	0.00	-497.68	0
BRIDGEPOINT ED INC	10807M105	110.00	SYSTEMATIC	08/08/2014	0.77	1,325.02	1,504.46	0.00	-179.44	0
BRISTOW GROUP INC	110394103	230.00	SYSTEMATIC	10/15/2014	1.61	15,679.88	17,555.44	0.00	-1,875.56	0
BRISTOW GROUP INC	110394103	65.00	SYSTEMATIC	10/16/2014	0.46	4,350.90	4,877.52	0.00	-526.62	0
BROCADE COMMUNICATIONS SYS INC	111621306	335.00	SYSTEMATIC	10/15/2014	2.35	3,375.24	3,634.08	0.00	-258.84	0
BROOKLINE BANCORP INC	11373M107	2,330.00	SYSTEMATIC	10/15/2014	16.31	20,233.04	21,178.17	0.00	-945.13	0
BROWN SHOE COMPANY INC	115736100	615.00	SYSTEMATIC	05/30/2014	4.31	16,143.75	16,376.22	0.00	-232.47	0
BROWN SHOE COMPANY INC	115736100	155.00	SYSTEMATIC	06/02/2014	1.09	4,319.87	4,127.34	192.53	0.00	0
BROWN SHOE COMPANY INC	115736100	125.00	SYSTEMATIC	12/19/2014	0.88	3,850.91	3,219.86	631.05	0.00	0

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BUILD-A-BEAR WORKSHOP INC	120076104	185.00	SYSTEMATIC	11/14/2014	1.30	3,394.65	2,442.47	952.18	0.00	0
BUILD-A-BEAR WORKSHOP INC	120076104	280.00	SYSTEMATIC	11/17/2014	1.96	5,064.24	3,696.71	1,367.53	0.00	0
BUILD-A-BEAR WORKSHOP INC	120076104	70.00	SYSTEMATIC	12/19/2014	0.49	1,426.83	940.03	486.80	0.00	0
BUILD-A-BEAR WORKSHOP INC	120076104	90.00	SYSTEMATIC	12/22/2014	0.63	1,810.11	1,216.76	593.35	0.00	0
BUILD-A-BEAR WORKSHOP INC	120076104	20.00	SYSTEMATIC	12/23/2014	0.14	400.71	270.39	130.32	0.00	0
CABOT MICROELECTRONICS CORP	12709P103	35.00	SYSTEMATIC	11/14/2014	0.25	1,664.08	1,575.28	88.80	0.00	0
CABOT MICROELECTRONICS CORP	12709P103	20.00	SYSTEMATIC	11/17/2014	0.14	951.59	900.16	51.43	0.00	0
CALAVO GROWERS INC	128246105	145.00	SYSTEMATIC	10/15/2014	1.02	6,502.38	4,931.62	1,570.76	0.00	0
CALAVO GROWERS INC	128246105	90.00	SYSTEMATIC	12/19/2014	0.63	4,090.63	3,061.01	1,029.62	0.00	0
CALAVO GROWERS INC	128246105	200.00	SYSTEMATIC	12/22/2014	1.40	9,156.99	6,799.49	2,357.50	0.00	0
CALAVO GROWERS INC	128246105	160.00	SYSTEMATIC	12/23/2014	1.12	7,374.76	5,413.34	1,961.42	0.00	0
CAPELLA ED CO	139594105	65.00	SYSTEMATIC	08/05/2014	0.46	4,159.49	4,166.37	0.00	-6.88	0
CAPELLA ED CO	139594105	35.00	SYSTEMATIC	12/19/2014	0.25	2,446.65	2,243.43	203.22	0.00	0
CAREER ED CORP	141665109	1,435.00	SYSTEMATIC	05/30/2014	10.05	6,682.64	11,089.68	0.00	-4,407.04	0
CAREER ED CORP	141665109	1,090.00	SYSTEMATIC	06/02/2014	7.63	4,994.49	8,423.52	0.00	-3,429.03	0
CAREER ED CORP	141665109	130.00	SYSTEMATIC	06/03/2014	0.91	592.17	1,004.64	0.00	-412.47	0
CARLYLE GROUP L P	14309L102	110.00	SYSTEMATIC	12/19/2014	0.77	2,836.14	3,182.15	0.00	-346.01	0
CARLYLE GROUP L P	14309L102	440.00	SYSTEMATIC	12/22/2014	3.08	11,434.42	12,856.31	0.00	-1,421.89	0
CARLYLE GROUP L P	14309L102	190.00	SYSTEMATIC	12/23/2014	1.33	5,074.89	5,595.48	0.00	-520.59	0
CASCADE MICROTECH INC	147322101	1,765.00	SYSTEMATIC	09/08/2014	12.36	18,077.43	20,559.69	0.00	-2,482.26	0
CASH AMER INTL INC	14754D100	470.00	SYSTEMATIC	11/18/2014	3.76	11,355.61	21,620.59	0.00	-10,264.98	0
CATHAY BANCORP INC	149150104	810.00	SYSTEMATIC	12/19/2014	5.67	19,697.30	19,686.24	11.06	0.00	0
CATO CORP NEW CL A	149205106	145.00	SYSTEMATIC	12/19/2014	1.02	5,876.86	4,487.97	1,388.89	0.00	0
CBIZ INC	124805102	110.00	SYSTEMATIC	11/14/2014	0.77	1,008.52	1,017.28	0.00	-8.76	0
CBIZ INC	124805102	675.00	SYSTEMATIC	11/17/2014	4.73	6,070.54	6,242.40	0.00	-171.86	0
CBIZ INC	124805102	1,460.00	SYSTEMATIC	11/18/2014	10.22	12,954.87	13,486.57	0.00	-531.70	0
CBIZ INC	124805102	250.00	SYSTEMATIC	11/19/2014	1.75	2,189.38	2,145.59	43.79	0.00	0
CEDAR SHOPPING CTRS INC	150602209	1,055.00	SYSTEMATIC	09/08/2014	7.39	6,800.69	6,475.59	325.10	0.00	0
CEDAR SHOPPING CTRS INC	150602209	800.00	SYSTEMATIC	09/09/2014	5.60	5,082.61	4,910.40	172.21	0.00	0
CEDAR SHOPPING CTRS INC	150602209	1,445.00	SYSTEMATIC	09/10/2014	10.12	9,127.57	8,869.41	258.16	0.00	0
CELADON GROUP INC	150838100	520.00	SYSTEMATIC	12/19/2014	3.64	11,228.73	11,612.00	0.00	-383.27	0

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CELADON GROUP INC	150838100	320.00	SYSTEMATIC	12/22/2014	2.24	6,834.78	7,038.94	0.00	-204.16	0
CELADON GROUP INC	150838100	165.00	SYSTEMATIC	12/23/2014	1.16	3,674.32	3,542.36	131.96	0.00	0
CELESTICA INC	15101Q108	180.00	SYSTEMATIC	06/25/2014	1.26	2,296.07	1,994.04	302.03	0.00	0
CELESTICA INC	15101Q108	65.00	SYSTEMATIC	06/26/2014	0.46	824.77	720.07	104.70	0.00	0
CENTENE CORP	15135B101	55.00	SYSTEMATIC	05/30/2014	0.39	3,924.16	3,437.94	486.22	0.00	0
CENTENE CORP	15135B101	25.00	SYSTEMATIC	10/15/2014	0.18	2,041.06	1,562.70	478.36	0.00	0
CENTENE CORP	15135B101	45.00	SYSTEMATIC	12/19/2014	0.32	4,585.43	2,812.86	1,772.57	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	985.00	SYSTEMATIC	08/05/2014	6.90	17,821.59	20,338.28	0.00	-2,516.69	0
CHARLES RIVER LABORATORIES	159864107	35.00	SYSTEMATIC	10/15/2014	0.25	2,066.74	2,144.03	0.00	-77.29	0
CHEESECAKE FACTORY INC	163072101	235.00	SYSTEMATIC	11/14/2014	1.65	11,373.29	10,857.09	516.20	0.00	0
CHEESECAKE FACTORY INC	163072101	245.00	SYSTEMATIC	11/17/2014	1.72	11,844.35	11,334.29	510.06	0.00	0
CHEMED CORP	16359R103	35.00	SYSTEMATIC	08/05/2014	0.25	3,558.95	3,168.13	390.82	0.00	0
CHEMICAL FINL CORP	163731102	95.00	SYSTEMATIC	05/02/2014	0.67	2,699.23	3,150.01	0.00	-450.78	0
CHEMICAL FINL CORP	163731102	350.00	SYSTEMATIC	05/05/2014	2.45	9,743.05	11,605.30	0.00	-1,862.25	0
CHEMICAL FINL CORP	163731102	170.00	SYSTEMATIC	05/06/2014	1.19	4,748.30	5,636.86	0.00	-888.56	0
CHILDRENS PLACE RETAIL STS INC	168905107	40.00	SYSTEMATIC	12/19/2014	0.28	2,260.23	1,987.92	272.31	0.00	0
CHIPMOS TECHNOLOGIES BERMUDA LTD	G2110R114	55.00	SYSTEMATIC	12/19/2014	0.39	1,254.71	1,295.02	0.00	-40.31	0
CHIPMOS TECHNOLOGIES BERMUDA LTD	G2110R114	845.00	SYSTEMATIC	12/22/2014	5.92	19,053.55	20,076.72	0.00	-1,023.17	0
CHIQUITA BRANDS INTL	170032809	1,550.00	SYSTEMATIC	05/02/2014	10.85	17,997.89	19,232.40	0.00	-1,234.51	0
CHIQUITA BRANDS INTL	170032809	95.00	SYSTEMATIC	05/05/2014	0.67	1,090.37	1,178.76	0.00	-88.39	0
CHRISTOPHER & BANKS CORP	171046105	1,095.00	SYSTEMATIC	06/25/2014	7.67	9,464.97	6,716.10	2,748.87	0.00	0
CHRISTOPHER & BANKS CORP	171046105	745.00	SYSTEMATIC	06/26/2014	5.22	6,151.47	4,724.05	1,427.42	0.00	0
CHRISTOPHER & BANKS CORP	171046105	1,280.00	SYSTEMATIC	06/27/2014	8.96	10,293.66	8,341.80	1,951.86	0.00	0
CIRRUS LOGIC INC	172755100	130.00	SYSTEMATIC	05/02/2014	0.91	3,054.81	2,628.34	426.47	0.00	0
CIRRUS LOGIC INC	172755100	880.00	SYSTEMATIC	05/30/2014	6.16	19,572.27	17,791.84	1,780.43	0.00	0
CLOUD PEAK ENERGY INC	18911Q102	535.00	SYSTEMATIC	11/14/2014	3.75	6,976.61	9,893.97	0.00	-2,917.36	0
CLOUD PEAK ENERGY INC	18911Q102	1,275.00	SYSTEMATIC	11/17/2014	8.93	16,737.31	19,545.97	0.00	-2,808.66	0
COLUMBIA SPORTSWEAR CO	198516106	375.00	SYSTEMATIC	12/19/2014	2.63	16,295.25	15,610.88	684.37	0.00	0
COLUMBIA SPORTSWEAR CO	198516106	90.00	SYSTEMATIC	12/22/2014	0.63	4,050.87	3,746.61	304.26	0.00	0
COLUMBIA SPORTSWEAR CO	198516106	95.00	SYSTEMATIC	12/23/2014	0.67	4,276.97	3,711.79	565.18	0.00	0

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COMFORT SYSTEM USA INC	199908104	380.00	SYSTEMATIC	09/08/2014	2.66	5,758.43	5,839.84	0.00	-81.41	0
COMFORT SYSTEM USA INC	199908104	490.00	SYSTEMATIC	09/09/2014	3.43	7,357.73	7,530.32	0.00	-172.59	0
COMFORT SYSTEM USA INC	199908104	460.00	SYSTEMATIC	09/10/2014	3.22	6,851.96	7,069.28	0.00	-217.32	0
COMPUWARE CORP	205638109	2,030.00	SYSTEMATIC	09/08/2014	14.21	21,447.09	20,403.75	1,043.34	0.00	0
COMSTOCK RESOURCES INC	205768203	1,490.00	SYSTEMATIC	12/19/2014	10.43	8,437.23	29,351.45	0.00	-20,914.22	0
COMSTOCK RESOURCES INC	205768203	405.00	SYSTEMATIC	12/22/2014	2.84	2,638.43	4,830.82	0.00	-2,192.39	0
COMTECH TELECOMMUNICATIONS	205826209	80.00	SYSTEMATIC	06/25/2014	0.56	3,140.94	2,592.64	548.30	0.00	0
COMTECH TELECOMMUNICATIONS	205826209	35.00	SYSTEMATIC	06/26/2014	0.25	1,353.02	1,134.28	218.74	0.00	0
CONMED CORP	207410101	50.00	SYSTEMATIC	05/02/2014	0.35	2,317.59	2,173.40	144.19	0.00	0
CONMED CORP	207410101	60.00	SYSTEMATIC	12/19/2014	0.42	2,557.25	2,608.08	0.00	-50.83	0
CONSTANT CONTACT INC	210313102	155.00	SYSTEMATIC	05/30/2014	1.09	4,552.01	3,863.84	688.17	0.00	0
CONSTANT CONTACT INC	210313102	660.00	SYSTEMATIC	08/05/2014	4.62	20,569.36	16,452.48	4,116.88	0.00	0
CONVERGYS CORP	212485106	330.00	SYSTEMATIC	06/25/2014	2.31	6,948.02	7,371.54	0.00	-423.52	0
CONVERGYS CORP	212485106	585.00	SYSTEMATIC	06/26/2014	4.10	12,106.30	13,067.73	0.00	-961.43	0
CONVERGYS CORP	212485106	125.00	SYSTEMATIC	11/14/2014	0.88	2,665.07	2,399.94	265.13	0.00	0
CONVERSANT INC	21249J105	350.00	SYSTEMATIC	09/17/2014	2.80	12,235.20	9,977.80	2,257.40	0.00	0
CONVERSANT INC	21249J105	465.00	SYSTEMATIC	09/17/2014	4.65	16,244.72	12,881.83	3,362.89	0.00	0
CORPORATE OFFICE PPTYS TR	22002T108	80.00	SYSTEMATIC	08/05/2014	0.56	2,264.98	2,132.64	132.34	0.00	0
COWEN GROUP INC NEW CL A	223622101	1,525.00	SYSTEMATIC	09/08/2014	10.68	6,272.18	6,966.20	0.00	-694.02	0
COWEN GROUP INC NEW CL A	223622101	1,735.00	SYSTEMATIC	09/09/2014	12.15	7,094.25	7,925.48	0.00	-831.23	0
COWEN GROUP INC NEW CL A	223622101	1,265.00	SYSTEMATIC	09/10/2014	8.86	5,129.71	5,778.52	0.00	-648.81	0
CRA INTL INC	12618T105	120.00	SYSTEMATIC	11/14/2014	0.84	3,687.15	3,004.52	682.63	0.00	0
CRACKER BARREL OLD CTRY STORE IN	22410J106	205.00	SYSTEMATIC	08/05/2014	1.44	20,001.42	20,220.79	0.00	-219.37	0
CROSS COUNTRY HEALTHCARE INC	227483104	1,460.00	SYSTEMATIC	06/25/2014	10.22	9,486.29	12,436.28	0.00	-2,949.99	0
CROSS COUNTRY HEALTHCARE INC	227483104	1,215.00	SYSTEMATIC	06/26/2014	8.51	7,809.71	9,929.95	0.00	-2,120.24	0
CROSS COUNTRY HEALTHCARE INC	227483104	775.00	SYSTEMATIC	06/27/2014	5.43	4,989.95	4,772.87	217.08	0.00	0
CRYOLIFE INC	228903100	300.00	SYSTEMATIC	08/05/2014	2.10	2,941.55	3,095.40	0.00	-153.85	0
CRYOLIFE INC	228903100	115.00	SYSTEMATIC	10/15/2014	0.81	1,211.08	1,186.57	24.51	0.00	0
CRYOLIFE INC	228903100	135.00	SYSTEMATIC	10/16/2014	0.95	1,408.32	1,392.93	15.39	0.00	0
CRYOLIFE INC	228903100	75.00	SYSTEMATIC	12/19/2014	0.53	762.12	773.85	0.00	-11.73	0
CRYOLIFE INC	228903100	135.00	SYSTEMATIC	12/22/2014	0.95	1,372.38	1,392.93	0.00	-20.55	0

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CRYOLIFE INC	228903100	415.00	SYSTEMATIC	12/23/2014	2.91	4,377.19	4,281.97	95.22	0.00	0
CRYOLIFE INC	228903100	320.00	SYSTEMATIC	12/24/2014	2.24	3,345.84	3,301.76	44.08	0.00	0
CRYOLIFE INC	228903100	690.00	SYSTEMATIC	12/26/2014	4.83	7,141.69	6,834.25	307.44	0.00	0
CRYOLIFE INC	228903100	230.00	SYSTEMATIC	12/29/2014	1.61	2,520.88	2,216.08	304.80	0.00	0
CUSTOMERS BANCORP INC	23204G100	265.00	SYSTEMATIC	10/15/2014	1.86	4,821.22	5,051.36	0.00	-230.14	0
CUSTOMERS BANCORP INC	23204G100	335.00	SYSTEMATIC	10/16/2014	2.35	5,911.10	6,408.53	0.00	-497.43	0
CUSTOMERS BANCORP INC	23204G100	545.00	SYSTEMATIC	10/16/2014	3.82	9,598.91	10,364.83	0.00	-765.92	0
CVB FINANCIAL CORP	126600105	540.00	SYSTEMATIC	09/08/2014	3.78	8,407.61	8,765.82	0.00	-358.21	0
CVB FINANCIAL CORP	126600105	630.00	SYSTEMATIC	09/09/2014	4.41	9,764.40	10,226.79	0.00	-462.39	0
CVB FINANCIAL CORP	126600105	95.00	SYSTEMATIC	09/10/2014	0.67	1,454.14	1,542.14	0.00	-88.00	0
CVR PARTNERS LP	126633106	370.00	SYSTEMATIC	12/19/2014	2.59	3,296.73	6,995.11	0.00	-3,698.38	0
CVR PARTNERS LP	126633106	705.00	SYSTEMATIC	12/22/2014	4.94	6,276.47	13,309.62	0.00	-7,033.15	0
CVR PARTNERS LP	126633106	750.00	SYSTEMATIC	12/23/2014	5.25	6,770.63	10,085.74	0.00	-3,315.11	0
DAKTRONICS INC	234264109	295.00	SYSTEMATIC	08/05/2014	2.07	3,293.80	4,318.21	0.00	-1,024.41	0
DAKTRONICS INC	234264109	455.00	SYSTEMATIC	08/06/2014	3.19	5,012.70	6,660.29	0.00	-1,647.59	0
DAKTRONICS INC	234264109	640.00	SYSTEMATIC	08/07/2014	4.48	7,074.40	9,368.32	0.00	-2,293.92	0
DAKTRONICS INC	234264109	320.00	SYSTEMATIC	08/08/2014	2.24	3,535.02	3,834.25	0.00	-299.23	0
DECKERS OUTDOOR CORP	243537107	30.00	SYSTEMATIC	08/05/2014	0.21	2,671.75	2,432.94	238.81	0.00	0
DECKERS OUTDOOR CORP	243537107	220.00	SYSTEMATIC	09/08/2014	1.54	20,389.48	17,841.56	2,547.92	0.00	0
DESTINATION MATERNITY CORP	25065D100	160.00	SYSTEMATIC	06/25/2014	1.12	3,666.69	3,822.99	0.00	-156.30	0
DESTINATION MATERNITY CORP	25065D100	250.00	SYSTEMATIC	06/26/2014	1.75	5,586.32	5,973.43	0.00	-387.11	0
DESTINATION MATERNITY CORP	25065D100	365.00	SYSTEMATIC	06/27/2014	2.56	8,154.38	8,721.20	0.00	-566.82	0
DESTINATION MATERNITY CORP	25065D100	50.00	SYSTEMATIC	06/30/2014	0.35	1,113.26	1,194.69	0.00	-81.43	0
DEVRY INC DEL	251893103	45.00	SYSTEMATIC	10/15/2014	0.32	1,961.91	1,935.81	26.10	0.00	0
DIGITAL RIVER INC	25388B104	185.00	SYSTEMATIC	10/15/2014	1.30	3,055.59	2,903.26	152.33	0.00	0
DIGITAL RIVER INC	25388B104	1,225.00	SYSTEMATIC	10/29/2014	14.70	31,298.10	19,264.36	12,033.74	0.00	0
DOMINION DIAMOND CORP	257287102	210.00	SYSTEMATIC	10/15/2014	1.47	2,960.62	2,713.83	246.79	0.00	0
DOMINION DIAMOND CORP	257287102	205.00	SYSTEMATIC	12/19/2014	1.44	3,663.99	2,649.22	1,014.77	0.00	0
DOMINION DIAMOND CORP	257287102	30.00	SYSTEMATIC	12/22/2014	0.21	534.45	387.69	146.76	0.00	0
DOMTAR CORP	257559203	205.00	SYSTEMATIC	05/30/2014	1.44	18,681.52	22,469.47	0.00	-3,787.95	0
DTS INC	23335C101	140.00	SYSTEMATIC	10/15/2014	0.98	3,627.81	3,341.49	286.32	0.00	0

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DTS INC	23335C101	85.00	SYSTEMATIC	12/19/2014	0.60	2,622.44	2,028.76	593.68	0.00	0
DUCOMMUN INC	264147109	105.00	SYSTEMATIC	08/05/2014	0.74	2,886.48	2,659.44	227.04	0.00	0
DUPONT FABROS TECHNOLOGY INC	26613Q106	95.00	SYSTEMATIC	05/30/2014	0.67	2,405.02	2,257.01	148.01	0.00	0
DUPONT FABROS TECHNOLOGY INC	26613Q106	80.00	SYSTEMATIC	11/14/2014	0.56	2,491.63	1,900.64	590.99	0.00	0
DUPONT FABROS TECHNOLOGY INC	26613Q106	65.00	SYSTEMATIC	12/19/2014	0.46	2,196.63	1,544.27	652.36	0.00	0
DUPONT FABROS TECHNOLOGY INC	26613Q106	10.00	SYSTEMATIC	12/22/2014	0.07	334.45	237.58	96.87	0.00	0
EAGLE BANCORP INC MD	268948106	290.00	SYSTEMATIC	10/15/2014	2.03	9,279.04	10,639.52	0.00	-1,360.48	0
EAGLE BANCORP INC MD	268948106	335.00	SYSTEMATIC	10/16/2014	2.35	10,621.16	12,015.30	0.00	-1,394.14	0
ELLIS PERRY INTL INC	288853104	65.00	SYSTEMATIC	12/19/2014	0.46	1,610.87	1,430.45	180.42	0.00	0
ELLIS PERRY INTL INC	288853104	90.00	SYSTEMATIC	12/22/2014	0.63	2,246.58	1,980.62	265.96	0.00	0
EMERGENT BIOSOLUTIONS INC	29089Q105	650.00	SYSTEMATIC	06/25/2014	4.55	14,814.28	16,856.32	0.00	-2,042.04	0
EMERGENT BIOSOLUTIONS INC	29089Q105	160.00	SYSTEMATIC	06/26/2014	1.12	3,587.78	4,054.14	0.00	-466.36	0
EMERGENT BIOSOLUTIONS INC	29089Q105	105.00	SYSTEMATIC	06/27/2014	0.74	2,327.51	2,272.69	54.82	0.00	0
EMULEX CORP NEW	292475209	2,100.00	SYSTEMATIC	10/15/2014	14.70	9,684.56	15,787.80	0.00	-6,103.24	0
EMULEX CORP NEW	292475209	440.00	SYSTEMATIC	10/16/2014	3.08	1,981.05	3,307.92	0.00	-1,326.87	0
EMULEX CORP NEW	292475209	1,150.00	SYSTEMATIC	10/16/2014	8.05	5,265.04	6,509.86	0.00	-1,244.82	0
ENCORE WIRE CORP	292562105	175.00	SYSTEMATIC	05/30/2014	1.23	8,667.78	8,690.15	0.00	-22.37	0
ENCORE WIRE CORP	292562105	100.00	SYSTEMATIC	06/02/2014	0.70	4,855.03	4,965.80	0.00	-110.77	0
ENCORE WIRE CORP	292562105	140.00	SYSTEMATIC	06/03/2014	0.98	6,778.09	6,952.12	0.00	-174.03	0
ENERNOC INC	292764107	650.00	SYSTEMATIC	12/19/2014	4.55	9,364.34	15,051.33	0.00	-5,686.99	0
ENERNOC INC	292764107	410.00	SYSTEMATIC	12/22/2014	2.87	5,977.29	8,990.03	0.00	-3,012.74	0
ENERNOC INC	292764107	185.00	SYSTEMATIC	12/23/2014	1.30	2,797.37	2,952.38	0.00	-155.01	0
ENOVA INTL INC -W/I	29357K103	429.00	SYSTEMATIC	11/18/2014	3.43	12,193.21	0.00	12,193.21	0.00	0
ENOVA INTL INC -W/I	29357K103	0.05	SYSTEMATIC	11/19/2014	0.00	1.19	0.00	1.19	0.00	0
ENSIGN GROUP INC	29358P101	465.00	SYSTEMATIC	05/02/2014	3.26	19,814.69	20,486.97	0.00	-672.28	0
ETHAN ALLEN INTERIORS INC	297602104	60.00	SYSTEMATIC	11/14/2014	0.42	1,726.11	1,558.08	168.03	0.00	0
ETHAN ALLEN INTERIORS INC	297602104	45.00	SYSTEMATIC	11/17/2014	0.32	1,306.29	1,168.56	137.73	0.00	0
EURONET SVCS INC	298736109	50.00	SYSTEMATIC	05/30/2014	0.35	2,318.10	2,179.90	138.20	0.00	0
EURONET SVCS INC	298736109	420.00	SYSTEMATIC	09/08/2014	2.94	22,381.48	18,311.16	4,070.32	0.00	0
EXLSERVICE HLDGS INC	302081104	300.00	SYSTEMATIC	05/30/2014	2.10	8,649.47	9,305.40	0.00	-655.93	0
EXLSERVICE HLDGS INC	302081104	355.00	SYSTEMATIC	06/02/2014	2.49	10,106.20	11,011.39	0.00	-905.19	0

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EXLSERVICE HLDGS INC	302081104	85.00	SYSTEMATIC	11/14/2014	0.60	2,443.61	2,088.15	355.46	0.00	0
EXTERRAN HLDGS INC	30225X103	465.00	SYSTEMATIC	09/08/2014	3.26	21,579.42	20,389.32	1,190.10	0.00	0
EZCORP INC CL A NON VTG	302301106	1,665.00	SYSTEMATIC	10/15/2014	11.66	14,753.23	19,344.81	0.00	-4,591.58	0
EZCORP INC CL A NON VTG	302301106	320.00	SYSTEMATIC	10/16/2014	2.24	2,778.33	3,290.53	0.00	-512.20	0
FABRINET	G3323L100	175.00	SYSTEMATIC	08/22/2014	1.75	2,587.32	3,587.15	0.00	-999.83	0
FABRINET	G3323L100	400.00	SYSTEMATIC	08/22/2014	4.80	5,934.18	8,199.20	0.00	-2,265.02	0
FABRINET	G3323L100	40.00	SYSTEMATIC	08/22/2014	0.48	591.54	819.92	0.00	-228.38	0
FABRINET	G3323L100	250.00	SYSTEMATIC	08/25/2014	3.00	3,707.56	5,124.50	0.00	-1,416.94	0
FABRINET	G3323L100	130.00	SYSTEMATIC	08/25/2014	1.56	1,928.23	2,664.74	0.00	-736.51	0
FAIRCHILD SEMICONDUCTOR	303726103	160.00	SYSTEMATIC	05/30/2014	1.12	2,233.20	2,038.94	194.26	0.00	0
FAIRCHILD SEMICONDUCTOR	303726103	1,285.00	SYSTEMATIC	06/25/2014	9.00	20,365.89	16,375.28	3,990.61	0.00	0
FAIRCHILD SEMICONDUCTOR	303726103	95.00	SYSTEMATIC	06/26/2014	0.67	1,503.51	1,204.35	299.16	0.00	0
FBR CAP MKTS CORP	30247C400	165.00	SYSTEMATIC	06/25/2014	1.16	4,615.33	4,411.77	203.56	0.00	0
FBR CAP MKTS CORP	30247C400	75.00	SYSTEMATIC	06/26/2014	0.53	2,073.17	2,005.35	67.82	0.00	0
FBR CAP MKTS CORP	30247C400	240.00	SYSTEMATIC	06/27/2014	1.68	6,523.84	6,417.12	106.72	0.00	0
FBR CAP MKTS CORP	30247C400	285.00	SYSTEMATIC	06/30/2014	2.00	7,658.80	7,620.33	38.47	0.00	0
FEDERAL SIGNAL CORP	313855108	30.00	SYSTEMATIC	11/14/2014	0.21	473.30	435.68	37.62	0.00	0
FEDERAL SIGNAL CORP	313855108	265.00	SYSTEMATIC	11/17/2014	1.86	4,149.16	3,848.49	300.67	0.00	0
FEDERATED NATL HLDG CO	31422T101	210.00	SYSTEMATIC	10/15/2014	1.47	6,208.66	4,248.81	1,959.85	0.00	0
FEDERATED NATL HLDG CO	31422T101	400.00	SYSTEMATIC	10/16/2014	2.80	11,438.66	8,092.96	3,345.70	0.00	0
FEDERATED NATL HLDG CO	31422T101	245.00	SYSTEMATIC	10/16/2014	1.72	6,774.81	4,956.94	1,817.87	0.00	0
FIRST MERCHANTS CORP	320817109	920.00	SYSTEMATIC	08/05/2014	6.44	18,285.97	20,578.56	0.00	-2,292.59	0
FIRST NBC BK HLDG CO	32115D106	85.00	SYSTEMATIC	11/14/2014	0.60	3,168.91	2,859.29	309.62	0.00	0
FLAGSTAR BANCORP INC	337930705	490.00	SYSTEMATIC	05/02/2014	3.43	8,440.70	10,695.72	0.00	-2,255.02	0
FLAGSTAR BANCORP INC	337930705	445.00	SYSTEMATIC	05/05/2014	3.12	7,584.89	9,713.46	0.00	-2,128.57	0
FORRESTER RESH INC	346563109	65.00	SYSTEMATIC	12/19/2014	0.46	2,586.25	2,420.61	165.64	0.00	0
FORRESTER RESH INC	346563109	60.00	SYSTEMATIC	12/22/2014	0.42	2,376.46	2,234.41	142.05	0.00	0
FORRESTER RESH INC	346563109	65.00	SYSTEMATIC	12/23/2014	0.46	2,615.65	2,420.61	195.04	0.00	0
FORRESTER RESH INC	346563109	55.00	SYSTEMATIC	12/24/2014	0.39	2,184.04	2,048.20	135.84	0.00	0
FORRESTER RESH INC	346563109	135.00	SYSTEMATIC	12/26/2014	0.95	5,332.78	5,027.41	305.37	0.00	0
FORRESTER RESH INC	346563109	165.00	SYSTEMATIC	12/29/2014	1.16	6,520.74	6,144.62	376.12	0.00	0

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FORTRESS INVT GROUP LLC DEL	34958B106	1,745.00	SYSTEMATIC	06/25/2014	12.22	13,326.61	12,472.91	853.70	0.00	0
FORTRESS INVT GROUP LLC DEL	34958B106	995.00	SYSTEMATIC	06/26/2014	6.97	7,531.68	7,112.06	419.62	0.00	0
FREDS INC CL A	356108100	510.00	SYSTEMATIC	05/30/2014	3.57	8,423.89	9,576.78	0.00	-1,152.89	0
FREDS INC CL A	356108100	575.00	SYSTEMATIC	06/02/2014	4.03	9,307.83	10,797.35	0.00	-1,489.52	0
FREDS INC CL A	356108100	760.00	SYSTEMATIC	09/08/2014	5.32	11,017.48	12,023.73	0.00	-1,006.25	0
FREDS INC CL A	356108100	515.00	SYSTEMATIC	09/09/2014	3.61	7,502.76	8,196.36	0.00	-693.60	0
FTI CONSULTING INC	302941109	595.00	SYSTEMATIC	05/30/2014	4.17	18,529.13	20,389.46	0.00	-1,860.33	0
FUTUREFUEL CORP COM	36116M106	365.00	SYSTEMATIC	05/02/2014	2.56	7,295.63	7,686.17	0.00	-390.54	0
FUTUREFUEL CORP COM	36116M106	610.00	SYSTEMATIC	05/05/2014	4.27	12,144.53	12,845.38	0.00	-700.85	0
FUTUREFUEL CORP COM	36116M106	75.00	SYSTEMATIC	11/14/2014	0.53	940.14	1,284.29	0.00	-344.15	0
FUTUREFUEL CORP COM	36116M106	405.00	SYSTEMATIC	11/17/2014	2.84	5,058.69	6,935.19	0.00	-1,876.50	0
FUTUREFUEL CORP COM	36116M106	535.00	SYSTEMATIC	11/18/2014	3.75	6,543.11	9,258.87	0.00	-2,715.76	0
FUTUREFUEL CORP COM	36116M106	520.00	SYSTEMATIC	11/19/2014	3.64	6,338.91	7,746.52	0.00	-1,407.61	0
G & K SVCS INC CL A	361268105	380.00	SYSTEMATIC	10/15/2014	2.66	21,314.86	19,812.63	1,502.23	0.00	0
GENERAL CABLE CORP	369300108	665.00	SYSTEMATIC	11/14/2014	4.66	9,302.00	16,863.07	0.00	-7,561.07	0
GENERAL CABLE CORP	369300108	740.00	SYSTEMATIC	11/17/2014	5.18	10,249.29	13,344.43	0.00	-3,095.14	0
GENTIVA HEALTH SERVICES	37247A102	375.00	SYSTEMATIC	05/20/2014	3.00	5,152.14	3,513.00	1,639.14	0.00	0
GENTIVA HEALTH SERVICES	37247A102	480.00	SYSTEMATIC	05/20/2014	4.80	6,595.26	4,496.64	2,098.62	0.00	0
GENTIVA HEALTH SERVICES	37247A102	475.00	SYSTEMATIC	05/20/2014	5.70	6,517.91	4,449.80	2,068.11	0.00	0
GENTIVA HEALTH SERVICES	37247A102	1,180.00	SYSTEMATIC	05/30/2014	8.26	16,213.08	10,501.18	5,711.90	0.00	0
GEOSPACE TECHNOLOGIES CORP	37364X109	70.00	SYSTEMATIC	12/19/2014	0.49	1,751.86	2,869.11	0.00	-1,117.25	0
GEOSPACE TECHNOLOGIES CORP	37364X109	425.00	SYSTEMATIC	12/22/2014	2.98	10,844.01	17,477.01	0.00	-6,633.00	0
GEOSPACE TECHNOLOGIES CORP	37364X109	195.00	SYSTEMATIC	12/23/2014	1.37	5,153.69	5,982.69	0.00	-829.00	0
GLACIER BANCORP INC NEW COM	37637Q105	135.00	SYSTEMATIC	10/15/2014	0.95	3,426.63	3,990.33	0.00	-563.70	0
GLACIER BANCORP INC NEW COM	37637Q105	640.00	SYSTEMATIC	10/16/2014	4.48	16,065.37	18,768.06	0.00	-2,702.69	0
GLADSTONE INVT CORP	376546107	1,205.00	SYSTEMATIC	10/15/2014	8.44	8,656.15	10,047.29	0.00	-1,391.14	0
GLADSTONE INVT CORP	376546107	550.00	SYSTEMATIC	10/16/2014	3.85	3,856.07	4,585.90	0.00	-729.83	0
GLADSTONE INVT CORP	376546107	355.00	SYSTEMATIC	10/16/2014	2.49	2,523.52	2,959.99	0.00	-436.47	0
GLADSTONE INVT CORP	376546107	700.00	SYSTEMATIC	10/17/2014	4.90	4,835.77	5,601.91	0.00	-766.14	0
GLOBAL CASH ACCESS HLDGS INC	378967103	1,480.00	SYSTEMATIC	11/14/2014	10.36	11,151.40	13,216.41	0.00	-2,065.01	0
GLOBAL CASH ACCESS HLDGS INC	378967103	1,310.00	SYSTEMATIC	11/17/2014	9.17	9,817.18	11,094.73	0.00	-1,277.55	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
GRAPHIC PACKAGING HOLDING CORP	388689101	1,990.00	SYSTEMATIC	05/02/2014	13.93	20,352.27	20,373.62	0.00	-21.35	0
GREATBATCH INC	39153L106	45.00	SYSTEMATIC	08/05/2014	0.32	2,246.28	2,095.11	151.17	0.00	0
GREATBATCH INC	39153L106	45.00	SYSTEMATIC	12/19/2014	0.32	2,120.03	2,095.11	24.92	0.00	0
GREEN PLAINS RENEWABLE ENERGY IN	393222104	180.00	SYSTEMATIC	08/05/2014	1.26	6,810.30	5,060.93	1,749.37	0.00	0
GREENBRIER CORP	393657101	40.00	SYSTEMATIC	05/30/2014	0.28	2,251.73	2,001.26	250.47	0.00	0
GREENBRIER CORP	393657101	350.00	SYSTEMATIC	08/05/2014	2.45	22,836.85	17,717.94	5,118.91	0.00	0
GREENLIGHT CAPITAL RE LTD - A	G4095J109	295.00	SYSTEMATIC	05/30/2014	2.07	9,436.89	9,669.51	0.00	-232.62	0
GREENLIGHT CAPITAL RE LTD - A	G4095J109	325.00	SYSTEMATIC	06/02/2014	2.28	10,332.59	10,652.85	0.00	-320.26	0
GREIF INC CL A	397624107	165.00	SYSTEMATIC	05/30/2014	1.16	8,855.25	8,705.07	150.18	0.00	0
GREIF INC CL A	397624107	220.00	SYSTEMATIC	06/02/2014	1.54	11,809.05	11,606.76	202.29	0.00	0
GRIFFON CORPORATION	398433102	475.00	SYSTEMATIC	06/25/2014	3.33	5,842.60	5,691.93	150.67	0.00	0
GRIFFON CORPORATION	398433102	965.00	SYSTEMATIC	06/26/2014	6.76	11,765.87	11,531.68	234.19	0.00	0
GRIFFON CORPORATION	398433102	155.00	SYSTEMATIC	06/27/2014	1.09	1,912.85	1,845.15	67.70	0.00	0
GRIFFON CORPORATION	398433102	60.00	SYSTEMATIC	06/30/2014	0.42	732.51	714.25	18.26	0.00	0
GULFMARK OFFSHORE INC	402629208	450.00	SYSTEMATIC	05/30/2014	3.15	20,749.31	20,451.60	297.71	0.00	0
HAEMONETICS CORP MASS	405024100	60.00	SYSTEMATIC	08/05/2014	0.42	2,139.73	2,000.28	139.45	0.00	0
HALCON RES CORP	40537Q209	5,760.00	SYSTEMATIC	12/19/2014	40.32	10,366.62	28,676.30	0.00	-18,309.68	0
HANGER ORTHOPEDIC GROUP INC	41043F208	340.00	SYSTEMATIC	05/30/2014	2.38	10,537.05	11,623.92	0.00	-1,086.87	0
HANGER ORTHOPEDIC GROUP INC	41043F208	260.00	SYSTEMATIC	06/02/2014	1.82	7,934.97	8,888.88	0.00	-953.91	0
HANMI FINANCIAL CORP	410495204	155.00	SYSTEMATIC	08/05/2014	1.09	3,283.39	3,747.59	0.00	-464.20	0
HANMI FINANCIAL CORP	410495204	110.00	SYSTEMATIC	08/06/2014	0.77	2,281.59	2,659.58	0.00	-377.99	0
HANMI FINANCIAL CORP	410495204	370.00	SYSTEMATIC	08/07/2014	2.59	7,521.63	8,945.86	0.00	-1,424.23	0
HANMI FINANCIAL CORP	410495204	210.00	SYSTEMATIC	08/08/2014	1.47	4,240.72	5,077.38	0.00	-836.66	0
HANOVER INS GROUP INC	410867105	330.00	SYSTEMATIC	10/15/2014	2.31	20,333.82	20,366.94	0.00	-33.12	0
HARTE-HANKS INC	416196103	380.00	SYSTEMATIC	12/19/2014	2.66	2,707.97	3,381.24	0.00	-673.27	0
HAWAIIAN ELECTRIC INDS INC	419870100	810.00	SYSTEMATIC	09/08/2014	5.67	20,560.83	20,450.88	109.95	0.00	0
HEALTH NET INC	42222G108	115.00	SYSTEMATIC	05/30/2014	0.81	4,595.02	3,915.52	679.50	0.00	0
HEALTH NET INC	42222G108	55.00	SYSTEMATIC	10/15/2014	0.39	2,570.64	1,872.64	698.00	0.00	0
HEALTHSOUTH CORP	421924309	570.00	SYSTEMATIC	05/30/2014	3.99	19,790.13	20,325.06	0.00	-534.93	0
HELEN OF TROY LTD	G4388N106	375.00	SYSTEMATIC	11/14/2014	2.63	23,777.17	22,004.50	1,772.67	0.00	0
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	95.00	SYSTEMATIC	08/05/2014	0.67	2,426.72	2,198.35	228.37	0.00	0

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HELIX ENERGY SOLUTIONS GROUP INC	42330P107	115.00	SYSTEMATIC	11/14/2014	0.81	3,083.75	2,661.16	422.59	0.00	0
HHGREGG INC	42833L108	480.00	SYSTEMATIC	05/02/2014	3.36	4,257.98	4,751.04	0.00	-493.06	0
HHGREGG INC	42833L108	1,630.00	SYSTEMATIC	05/05/2014	11.41	13,904.08	16,133.74	0.00	-2,229.66	0
HILL-ROM HOLDINGS INC	431475102	60.00	SYSTEMATIC	12/19/2014	0.42	2,688.20	2,353.68	334.52	0.00	0
HNI CORP	404251100	295.00	SYSTEMATIC	05/30/2014	2.07	11,224.82	10,949.81	275.01	0.00	0
HNI CORP	404251100	255.00	SYSTEMATIC	06/02/2014	1.79	9,594.54	9,465.09	129.45	0.00	0
HOME LOAN SERVICING SOLUTION	G6648D109	50.00	SYSTEMATIC	05/30/2014	0.35	1,105.34	1,089.90	15.44	0.00	0
HOME LOAN SERVICING SOLUTION	G6648D109	20.00	SYSTEMATIC	06/02/2014	0.14	444.70	435.96	8.74	0.00	0
HOME PROPERTIES INC	437306103	45.00	SYSTEMATIC	08/05/2014	0.32	2,964.15	2,706.66	257.49	0.00	0
HORACE MANN EDUCATORS CORP NEW	440327104	260.00	SYSTEMATIC	09/08/2014	1.82	7,752.15	7,469.81	282.34	0.00	0
HORACE MANN EDUCATORS CORP NEW	440327104	200.00	SYSTEMATIC	09/09/2014	1.40	5,899.41	5,736.08	163.33	0.00	0
HORACE MANN EDUCATORS CORP NEW	440327104	220.00	SYSTEMATIC	09/10/2014	1.54	6,437.02	6,301.61	135.41	0.00	0
HYSTER-YALE MATLS HANDLING INC	449172105	130.00	SYSTEMATIC	06/25/2014	0.91	11,520.95	13,188.24	0.00	-1,667.29	0
HYSTER-YALE MATLS HANDLING INC	449172105	70.00	SYSTEMATIC	06/26/2014	0.49	6,118.92	7,101.36	0.00	-982.44	0
ICF INTL INC	44925C103	95.00	SYSTEMATIC	06/25/2014	0.67	3,459.92	3,860.61	0.00	-400.69	0
ICF INTL INC	44925C103	80.00	SYSTEMATIC	06/26/2014	0.56	2,861.11	3,251.04	0.00	-389.93	0
ICF INTL INC	44925C103	270.00	SYSTEMATIC	06/27/2014	1.89	9,596.71	10,972.26	0.00	-1,375.55	0
ICF INTL INC	44925C103	55.00	SYSTEMATIC	06/30/2014	0.39	1,941.75	2,235.09	0.00	-293.34	0
ICON PLC	G4705A100	110.00	SYSTEMATIC	08/05/2014	0.77	5,683.52	5,258.88	424.64	0.00	0
ICON PLC	G4705A100	425.00	SYSTEMATIC	10/15/2014	2.98	24,385.15	19,975.42	4,409.73	0.00	0
ICONIX BRAND GROUP INC	451055107	60.00	SYSTEMATIC	05/30/2014	0.42	2,555.29	2,385.48	169.81	0.00	0
ICU MED INC	44930G107	30.00	SYSTEMATIC	10/15/2014	0.21	1,967.74	1,824.84	142.90	0.00	0
ICU MED INC	44930G107	50.00	SYSTEMATIC	12/19/2014	0.35	4,044.25	3,041.40	1,002.85	0.00	0
IDACORP INC	451107106	235.00	SYSTEMATIC	09/08/2014	1.65	13,192.35	12,976.23	216.12	0.00	0
IDACORP INC	451107106	135.00	SYSTEMATIC	09/09/2014	0.95	7,556.05	7,454.43	101.62	0.00	0
IDT CORP	448947507	75.00	SYSTEMATIC	08/05/2014	0.53	1,190.16	1,274.85	0.00	-84.69	0
IDT CORP	448947507	400.00	SYSTEMATIC	08/06/2014	2.80	6,128.30	6,799.20	0.00	-670.90	0
IDT CORP	448947507	315.00	SYSTEMATIC	08/07/2014	2.21	4,836.84	5,354.37	0.00	-517.53	0
IDT CORP	448947507	415.00	SYSTEMATIC	08/08/2014	2.91	6,357.44	7,054.17	0.00	-696.73	0
INSPERITY INC	45778Q107	65.00	SYSTEMATIC	11/14/2014	0.46	2,190.59	2,048.67	141.92	0.00	0

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INSPERITY INC	45778Q107	115.00	SYSTEMATIC	11/17/2014	0.81	3,865.58	3,624.57	241.01	0.00	0
INSPERITY INC	45778Q107	180.00	SYSTEMATIC	11/18/2014	1.26	5,997.71	5,673.24	324.47	0.00	0
INSPERITY INC	45778Q107	330.00	SYSTEMATIC	11/19/2014	2.31	10,945.19	10,337.06	608.13	0.00	0
INSPERITY INC	45778Q107	40.00	SYSTEMATIC	11/20/2014	0.28	1,309.25	1,196.83	112.42	0.00	0
INTEGRATED DEVICE TECHNOLOGY INC	458118106	210.00	SYSTEMATIC	06/25/2014	1.47	3,198.30	2,603.58	594.72	0.00	0
INTEGRATED DEVICE TECHNOLOGY INC	458118106	65.00	SYSTEMATIC	06/26/2014	0.46	984.96	805.87	179.09	0.00	0
INTEGRATED DEVICE TECHNOLOGY INC	458118106	130.00	SYSTEMATIC	11/14/2014	0.91	2,334.69	1,611.74	722.95	0.00	0
INTEGRATED DEVICE TECHNOLOGY INC	458118106	70.00	SYSTEMATIC	11/17/2014	0.49	1,255.64	867.86	387.78	0.00	0
INTEGRATED DEVICE TECHNOLOGY INC	458118106	125.00	SYSTEMATIC	12/19/2014	0.88	2,460.66	1,549.75	910.91	0.00	0
INTELIQUENT INC	45825N107	210.00	SYSTEMATIC	10/15/2014	1.47	2,632.06	3,149.58	0.00	-517.52	0
INTELIQUENT INC	45825N107	230.00	SYSTEMATIC	11/14/2014	1.61	4,044.51	3,449.54	594.97	0.00	0
INTELIQUENT INC	45825N107	125.00	SYSTEMATIC	11/17/2014	0.88	2,292.59	1,874.75	417.84	0.00	0
INTERNATIONAL RECTIFIER CORP	460254105	740.00	SYSTEMATIC	08/25/2014	5.92	28,926.18	20,526.12	8,400.06	0.00	0
INTEROIL CORP	460951106	250.00	SYSTEMATIC	06/25/2014	1.75	16,898.57	15,573.01	1,325.56	0.00	0
INTEROIL CORP	460951106	55.00	SYSTEMATIC	06/26/2014	0.39	3,669.49	3,516.26	153.23	0.00	0
INTEROIL CORP	460951106	305.00	SYSTEMATIC	11/14/2014	2.14	18,237.18	17,405.86	831.32	0.00	0
INTEROIL CORP	460951106	100.00	SYSTEMATIC	11/17/2014	0.70	5,953.84	5,243.99	709.85	0.00	0
INTERSIL CORP CL A	46069S109	155.00	SYSTEMATIC	05/30/2014	1.09	2,153.55	2,036.39	117.16	0.00	0
INVESTMENT TECHNOLOGY GROUP	46145F105	1,150.00	SYSTEMATIC	09/08/2014	8.05	19,680.43	21,807.58	0.00	-2,127.15	0
ION GEOPHYSICAL CORP	462044108	3,975.00	SYSTEMATIC	12/19/2014	27.83	9,882.82	13,428.96	0.00	-3,546.14	0
ION GEOPHYSICAL CORP	462044108	1,380.00	SYSTEMATIC	12/22/2014	9.66	3,619.10	4,724.53	0.00	-1,105.43	0
ION GEOPHYSICAL CORP	462044108	2,765.00	SYSTEMATIC	12/23/2014	19.36	7,435.19	7,595.33	0.00	-160.14	0
ITT EDUCATIONAL SERVICES INC	45068B109	380.00	SYSTEMATIC	08/05/2014	2.66	5,452.83	10,966.04	0.00	-5,513.21	0
ITT EDUCATIONAL SERVICES INC	45068B109	800.00	SYSTEMATIC	08/06/2014	5.60	11,426.22	18,037.63	0.00	-6,611.41	0
ITT INDS INC	450911201	475.00	SYSTEMATIC	05/30/2014	3.33	21,029.02	20,528.55	500.47	0.00	0
JANUS CAPITAL GROUP INC	47102X105	240.00	SYSTEMATIC	05/02/2014	1.68	2,886.34	2,627.52	258.82	0.00	0
JANUS CAPITAL GROUP INC	47102X105	380.00	SYSTEMATIC	10/15/2014	2.66	5,397.10	4,160.24	1,236.86	0.00	0
JETBLUE AIRWAYS CORP	477143101	365.00	SYSTEMATIC	06/25/2014	2.56	3,855.18	3,266.02	589.16	0.00	0
JETBLUE AIRWAYS CORP	477143101	225.00	SYSTEMATIC	09/09/2014	1.80	2,816.26	2,013.30	802.96	0.00	0
JETBLUE AIRWAYS CORP	477143101	190.00	SYSTEMATIC	11/14/2014	1.33	2,480.64	1,700.12	780.52	0.00	0
JETBLUE AIRWAYS CORP	477143101	50.00	SYSTEMATIC	11/17/2014	0.35	621.36	447.40	173.96	0.00	0

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JETBLUE AIRWAYS CORP	477143101	255.00	SYSTEMATIC	12/19/2014	1.79	3,730.02	2,281.74	1,448.28	0.00	0
KELLY SERVICES INC CL A	488152208	420.00	SYSTEMATIC	05/30/2014	2.94	7,635.98	10,419.36	0.00	-2,783.38	0
KELLY SERVICES INC CL A	488152208	415.00	SYSTEMATIC	06/02/2014	2.91	7,454.98	10,295.32	0.00	-2,840.34	0
KEY ENERGY SERVICES INC	492914106	215.00	SYSTEMATIC	05/02/2014	1.51	2,129.91	2,031.32	98.59	0.00	0
KEY ENERGY SERVICES INC	492914106	5,815.00	SYSTEMATIC	12/19/2014	40.71	6,225.39	36,904.15	0.00	-30,678.76	0
KEY ENERGY SERVICES INC	492914106	1,010.00	SYSTEMATIC	12/22/2014	7.07	1,138.54	2,698.12	0.00	-1,559.58	0
KEY ENERGY SERVICES INC	492914106	750.00	SYSTEMATIC	12/23/2014	5.25	1,197.50	2,003.55	0.00	-806.05	0
KIMBALL ELECTRONICS INC	49428J109	844.00	SYSTEMATIC	11/07/2014	10.13	7,418.80	0.00	7,418.80	0.00	0
KIMBALL ELECTRONICS INC	49428J109	175.00	SYSTEMATIC	11/07/2014	2.10	1,570.11	0.00	1,570.11	0.00	0
KIMBALL INTL INC CL B	494274103	230.00	SYSTEMATIC	11/14/2014	1.61	2,289.22	4,295.94	0.00	-2,006.72	0
KIMBALL INTL INC CL B	494274103	1,130.00	SYSTEMATIC	11/17/2014	7.91	10,837.25	20,481.65	0.00	-9,644.40	0
KIRKLAND'S INC	497498105	220.00	SYSTEMATIC	08/05/2014	1.54	4,178.14	4,128.96	49.18	0.00	0
KIRKLAND'S INC	497498105	170.00	SYSTEMATIC	08/06/2014	1.19	3,185.60	3,190.56	0.00	-4.96	0
KIRKLAND'S INC	497498105	485.00	SYSTEMATIC	08/07/2014	3.40	9,084.90	9,102.48	0.00	-17.58	0
KIRKLAND'S INC	497498105	210.00	SYSTEMATIC	08/08/2014	1.47	3,920.25	3,941.28	0.00	-21.03	0
KNIGHTSBRIDGE TANKERS LTD ORD	G5299G106	1,075.00	SYSTEMATIC	05/02/2014	7.53	12,406.40	15,209.10	0.00	-2,802.70	0
KNIGHTSBRIDGE TANKERS LTD ORD	G5299G106	375.00	SYSTEMATIC	05/05/2014	2.63	4,327.58	5,305.50	0.00	-977.92	0
KNIGHTSBRIDGE TANKERS LTD ORD	G5299G106	1,145.00	SYSTEMATIC	09/08/2014	8.02	13,530.62	16,069.25	0.00	-2,538.63	0
KNIGHTSBRIDGE TANKERS LTD ORD	G5299G106	545.00	SYSTEMATIC	09/09/2014	3.82	6,411.51	6,870.74	0.00	-459.23	0
KOPPERS HLDGS INC	50060P106	490.00	SYSTEMATIC	06/25/2014	3.43	18,286.29	20,348.72	0.00	-2,062.43	0
KORN FERRY INTL NEW	500643200	145.00	SYSTEMATIC	11/14/2014	1.02	4,029.51	4,182.63	0.00	-153.12	0
KORN FERRY INTL NEW	500643200	570.00	SYSTEMATIC	11/17/2014	3.99	15,809.23	16,442.05	0.00	-632.82	0
LAKELAND FINL CORP	511656100	35.00	SYSTEMATIC	11/14/2014	0.25	1,458.18	1,432.48	25.70	0.00	0
LAKELAND FINL CORP	511656100	275.00	SYSTEMATIC	11/17/2014	1.93	11,425.19	11,255.20	169.99	0.00	0
LAKELAND FINL CORP	511656100	25.00	SYSTEMATIC	11/18/2014	0.18	1,031.01	1,023.20	7.81	0.00	0
LAKELAND FINL CORP	511656100	100.00	SYSTEMATIC	11/19/2014	0.70	4,094.64	4,092.80	1.84	0.00	0
LAKELAND FINL CORP	511656100	110.00	SYSTEMATIC	11/20/2014	0.77	4,454.99	4,437.13	17.86	0.00	0
LANDSTAR SYSTEM INC	515098101	35.00	SYSTEMATIC	05/02/2014	0.25	2,200.92	2,093.28	107.64	0.00	0
LANDSTAR SYSTEM INC	515098101	305.00	SYSTEMATIC	05/30/2014	2.14	19,498.40	18,241.44	1,256.96	0.00	0
LATTICE SEMICONDUCTOR CORP	518415104	2,460.00	SYSTEMATIC	05/02/2014	17.22	20,420.00	20,339.28	80.72	0.00	0
LEIDOS HLDGS INC	525327102	90.00	SYSTEMATIC	12/19/2014	0.63	3,856.41	3,369.22	487.19	0.00	0

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LIONBRIDGE TECHNOLOGIES INC	536252109	415.00	SYSTEMATIC	08/05/2014	2.91	2,404.07	2,850.22	0.00	-446.15	0
LIONBRIDGE TECHNOLOGIES INC	536252109	1,030.00	SYSTEMATIC	08/06/2014	7.21	5,829.05	7,074.04	0.00	-1,244.99	0
LIONBRIDGE TECHNOLOGIES INC	536252109	1,950.00	SYSTEMATIC	08/07/2014	13.65	11,060.93	12,900.20	0.00	-1,839.27	0
LOGITECH INTERNATIONAL-REG	H50430232	250.00	SYSTEMATIC	08/05/2014	1.75	3,670.11	3,799.50	0.00	-129.39	0
LOGITECH INTERNATIONAL-REG	H50430232	940.00	SYSTEMATIC	10/15/2014	6.58	11,252.21	14,286.12	0.00	-3,033.91	0
LOGITECH INTERNATIONAL-REG	H50430232	640.00	SYSTEMATIC	10/16/2014	4.48	7,521.75	8,859.31	0.00	-1,337.56	0
MACK-CALI REALTY CORP	554489104	110.00	SYSTEMATIC	05/30/2014	0.77	2,396.08	2,249.28	146.80	0.00	0
MADDEN STEVEN LTD	556269108	255.00	SYSTEMATIC	12/19/2014	1.79	8,010.39	8,144.52	0.00	-134.13	0
MADDEN STEVEN LTD	556269108	245.00	SYSTEMATIC	12/22/2014	1.72	7,642.26	7,823.48	0.00	-181.22	0
MADDEN STEVEN LTD	556269108	130.00	SYSTEMATIC	12/23/2014	0.91	4,115.15	4,148.22	0.00	-33.07	0
MAGELLAN HEALTH SVCS INC	559079207	40.00	SYSTEMATIC	12/19/2014	0.28	2,340.46	2,354.32	0.00	-13.86	0
MANTECH INTERNATIONAL CORP CL A	564563104	125.00	SYSTEMATIC	10/15/2014	0.88	3,459.64	3,769.75	0.00	-310.11	0
MANTECH INTERNATIONAL CORP CL A	564563104	260.00	SYSTEMATIC	10/16/2014	1.82	6,963.13	7,841.08	0.00	-877.95	0
MANTECH INTERNATIONAL CORP CL A	564563104	235.00	SYSTEMATIC	10/16/2014	1.65	6,328.64	7,087.13	0.00	-758.49	0
MANTECH INTERNATIONAL CORP CL A	564563104	105.00	SYSTEMATIC	10/17/2014	0.74	2,806.48	3,127.61	0.00	-321.13	0
MARRIOTT VACATIONS WORLDWIDE COR	57164Y107	45.00	SYSTEMATIC	11/14/2014	0.32	3,222.68	2,559.38	663.30	0.00	0
MARRIOTT VACATIONS WORLDWIDE COR	57164Y107	10.00	SYSTEMATIC	11/17/2014	0.07	719.40	568.75	150.65	0.00	0
MARTEN TRANSPORT LTD	573075108	110.00	SYSTEMATIC	05/02/2014	0.77	2,547.87	2,380.18	167.69	0.00	0
MARTEN TRANSPORT LTD	573075108	405.00	SYSTEMATIC	09/08/2014	2.84	8,044.25	8,763.39	0.00	-719.14	0
MARTEN TRANSPORT LTD	573075108	430.00	SYSTEMATIC	09/09/2014	3.01	8,498.46	9,304.34	0.00	-805.88	0
MARTEN TRANSPORT LTD	573075108	120.00	SYSTEMATIC	09/10/2014	0.84	2,350.33	2,446.79	0.00	-96.46	0
MASIMO CORP	574795100	450.00	SYSTEMATIC	09/08/2014	3.15	10,024.88	12,545.10	0.00	-2,520.22	0
MASIMO CORP	574795100	415.00	SYSTEMATIC	09/09/2014	2.91	9,129.21	11,004.94	0.00	-1,875.73	0
MATERION CORP COM	576690101	275.00	SYSTEMATIC	05/30/2014	1.93	9,298.75	9,495.20	0.00	-196.45	0
MATERION CORP COM	576690101	250.00	SYSTEMATIC	06/02/2014	1.75	8,327.32	8,632.00	0.00	-304.68	0
MATERION CORP COM	576690101	70.00	SYSTEMATIC	06/03/2014	0.49	2,324.38	2,416.96	0.00	-92.58	0
MATERION CORP COM	576690101	105.00	SYSTEMATIC	11/14/2014	0.74	4,030.00	3,484.84	545.16	0.00	0
MATSON INC	57686G105	120.00	SYSTEMATIC	08/05/2014	0.84	3,257.12	2,930.16	326.96	0.00	0
MATSON INC	57686G105	125.00	SYSTEMATIC	12/19/2014	0.88	4,272.95	3,052.25	1,220.70	0.00	0
MATSON INC	57686G105	665.00	SYSTEMATIC	12/22/2014	4.66	22,015.06	16,450.66	5,564.40	0.00	0

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MATTHEWS INTL CORP CL A	577128101	195.00	SYSTEMATIC	10/15/2014	1.37	8,231.07	8,018.01	213.06	0.00	0
MATTHEWS INTL CORP CL A	577128101	300.00	SYSTEMATIC	10/16/2014	2.10	12,524.18	12,335.40	188.78	0.00	0
MBIA INC	55262C100	2,065.00	SYSTEMATIC	10/15/2014	14.46	18,348.76	21,269.41	0.00	-2,920.65	0
MCG CAPITAL CORP	58047P107	2,830.00	SYSTEMATIC	05/30/2014	19.81	9,702.45	10,635.14	0.00	-932.69	0
MCG CAPITAL CORP	58047P107	2,250.00	SYSTEMATIC	06/02/2014	15.75	7,624.63	8,455.50	0.00	-830.87	0
MCG CAPITAL CORP	58047P107	335.00	SYSTEMATIC	06/03/2014	2.35	1,125.77	1,258.93	0.00	-133.16	0
MERIDIAN BIOSCIENCE INC	589584101	940.00	SYSTEMATIC	05/30/2014	6.58	19,654.03	20,574.72	0.00	-920.69	0
MERITOR INC	59001K100	420.00	SYSTEMATIC	12/19/2014	2.94	5,717.83	5,803.52	0.00	-85.69	0
MFA MORTGAGE INVESTMENTS INC	55272X102	280.00	SYSTEMATIC	05/30/2014	1.96	2,292.31	2,166.64	125.67	0.00	0
MICROSEMI CORP	595137100	825.00	SYSTEMATIC	12/19/2014	5.78	22,741.11	19,443.56	3,297.55	0.00	0
MINERALS TECHNOLOGIES INC	603158106	250.00	SYSTEMATIC	05/30/2014	1.75	15,702.05	16,439.50	0.00	-737.45	0
MINERALS TECHNOLOGIES INC	603158106	60.00	SYSTEMATIC	06/02/2014	0.42	3,747.54	3,945.48	0.00	-197.94	0
MKS INSTRUMENTS INC	55306N104	70.00	SYSTEMATIC	10/15/2014	0.49	2,327.27	2,133.46	193.81	0.00	0
MOLINA HEALTHCARE INC	60855R100	60.00	SYSTEMATIC	12/19/2014	0.42	3,018.19	2,539.93	478.26	0.00	0
MONARCH CASINO & RESORT INC	609027107	420.00	SYSTEMATIC	06/25/2014	2.94	6,426.61	7,890.96	0.00	-1,464.35	0
MONARCH CASINO & RESORT INC	609027107	20.00	SYSTEMATIC	06/26/2014	0.14	302.67	375.76	0.00	-73.09	0
MONARCH CASINO & RESORT INC	609027107	165.00	SYSTEMATIC	06/27/2014	1.16	2,460.38	3,100.02	0.00	-639.64	0
MONARCH CASINO & RESORT INC	609027107	175.00	SYSTEMATIC	07/02/2014	2.10	2,719.08	3,287.90	0.00	-568.82	0
MONARCH CASINO & RESORT INC	609027107	100.00	SYSTEMATIC	07/03/2014	1.20	1,503.02	1,878.80	0.00	-375.78	0
MONARCH CASINO & RESORT INC	609027107	370.00	SYSTEMATIC	07/07/2014	4.44	5,574.62	6,527.21	0.00	-952.59	0
MONEYGRAM INTL INC	60935Y208	1,460.00	SYSTEMATIC	06/25/2014	10.22	20,471.95	19,513.00	958.95	0.00	0
MONSTER WORLDWIDE INC	611742107	445.00	SYSTEMATIC	08/05/2014	3.12	2,887.84	3,376.66	0.00	-488.82	0
MONTPELIER RE HOLDINGS INC	G62185106	95.00	SYSTEMATIC	12/19/2014	0.67	3,331.98	2,997.62	334.36	0.00	0
MYERS INDS INC	628464109	1,000.00	SYSTEMATIC	05/30/2014	7.00	21,256.93	20,158.00	1,098.93	0.00	0
MYR GROUP INC DEL	55405W104	305.00	SYSTEMATIC	05/30/2014	2.14	7,795.26	7,904.99	0.00	-109.73	0
MYR GROUP INC DEL	55405W104	220.00	SYSTEMATIC	06/02/2014	1.54	5,578.27	5,701.96	0.00	-123.69	0
MYR GROUP INC DEL	55405W104	265.00	SYSTEMATIC	06/03/2014	1.86	6,668.97	6,868.27	0.00	-199.30	0
MYRIAD GENETICS INC	62855J104	85.00	SYSTEMATIC	05/02/2014	0.60	3,408.56	2,988.43	420.13	0.00	0
MYRIAD GENETICS INC	62855J104	50.00	SYSTEMATIC	10/15/2014	0.35	1,898.31	1,757.90	140.41	0.00	0
NAM TAI PROPERTY INC	G63907102	600.00	SYSTEMATIC	05/02/2014	4.20	4,234.46	3,688.80	545.66	0.00	0
NAM TAI PROPERTY INC	G63907102	170.00	SYSTEMATIC	11/14/2014	1.19	911.71	1,045.16	0.00	-133.45	0

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NAM TAI PROPERTY INC	G63907102	190.00	SYSTEMATIC	11/17/2014	1.33	991.64	1,168.12	0.00	-176.48	0
NAM TAI PROPERTY INC	G63907102	975.00	SYSTEMATIC	11/18/2014	6.83	4,796.79	5,994.30	0.00	-1,197.51	0
NAM TAI PROPERTY INC	G63907102	2,150.00	SYSTEMATIC	11/19/2014	15.05	10,412.00	13,295.90	0.00	-2,883.90	0
NATUS MEDICAL INC	639050103	100.00	SYSTEMATIC	08/05/2014	0.70	2,898.60	2,659.80	238.80	0.00	0
NATUS MEDICAL INC	639050103	85.00	SYSTEMATIC	10/15/2014	0.60	2,562.77	2,260.83	301.94	0.00	0
NATUS MEDICAL INC	639050103	65.00	SYSTEMATIC	12/19/2014	0.46	2,246.98	1,728.87	518.11	0.00	0
NAUTILUS INC	63910B102	115.00	SYSTEMATIC	11/14/2014	0.81	1,672.46	1,247.26	425.20	0.00	0
NAUTILUS INC	63910B102	290.00	SYSTEMATIC	11/17/2014	2.03	4,183.96	3,136.05	1,047.91	0.00	0
NAVIGANT CONSULTING CO	63935N107	1,075.00	SYSTEMATIC	08/05/2014	7.53	17,670.34	20,412.10	0.00	-2,741.76	0
NAVIGATORS GROUP INC	638904102	330.00	SYSTEMATIC	06/25/2014	2.31	21,695.37	20,307.54	1,387.83	0.00	0
NAVIGATORS GROUP INC	638904102	5.00	SYSTEMATIC	06/26/2014	0.04	326.54	307.69	18.85	0.00	0
NEENAH PAPER INC	640079109	190.00	SYSTEMATIC	05/02/2014	1.33	9,451.47	9,959.42	0.00	-507.95	0
NEENAH PAPER INC	640079109	185.00	SYSTEMATIC	05/05/2014	1.30	9,227.53	9,697.33	0.00	-469.80	0
NEENAH PAPER INC	640079109	15.00	SYSTEMATIC	05/06/2014	0.11	747.82	786.27	0.00	-38.45	0
NEENAH PAPER INC	640079109	45.00	SYSTEMATIC	12/19/2014	0.32	2,542.24	2,384.58	157.66	0.00	0
NEENAH PAPER INC	640079109	300.00	SYSTEMATIC	12/22/2014	2.10	16,840.72	15,866.85	973.87	0.00	0
NEENAH PAPER INC	640079109	45.00	SYSTEMATIC	12/23/2014	0.32	2,581.67	2,398.60	183.07	0.00	0
NELNET INC CL A	64031N108	270.00	SYSTEMATIC	09/08/2014	1.89	11,844.53	11,277.45	567.08	0.00	0
NELNET INC CL A	64031N108	205.00	SYSTEMATIC	09/09/2014	1.44	8,908.01	8,562.50	345.51	0.00	0
NETSCOUT SYSTEMS INC	64115T104	95.00	SYSTEMATIC	08/05/2014	0.67	4,128.87	3,606.01	522.86	0.00	0
NEWPARK RESOURCES INC NEW	651718504	190.00	SYSTEMATIC	05/02/2014	1.33	2,299.17	2,192.22	106.95	0.00	0
NEWPARK RESOURCES INC NEW	651718504	1,060.00	SYSTEMATIC	08/05/2014	7.42	13,014.60	12,230.28	784.32	0.00	0
NEWPARK RESOURCES INC NEW	651718504	520.00	SYSTEMATIC	08/06/2014	3.64	6,328.47	5,999.76	328.71	0.00	0
NEWPORT CORP	651824104	230.00	SYSTEMATIC	12/19/2014	1.61	4,128.08	4,044.23	83.85	0.00	0
NEWPORT CORP	651824104	975.00	SYSTEMATIC	12/22/2014	6.83	17,296.79	17,570.86	0.00	-274.07	0
NN INC	629337106	55.00	SYSTEMATIC	05/02/2014	0.39	1,085.18	1,135.09	0.00	-49.91	0
NN INC	629337106	605.00	SYSTEMATIC	05/05/2014	4.24	11,730.32	12,485.99	0.00	-755.67	0
NN INC	629337106	335.00	SYSTEMATIC	05/06/2014	2.35	6,407.89	6,913.73	0.00	-505.84	0
NORTHFIELD BANCORP INC DEL	66611T108	1,520.00	SYSTEMATIC	08/05/2014	10.64	19,497.21	19,691.41	0.00	-194.20	0
NTELOS HLDGS CORP	67020Q305	1,030.00	SYSTEMATIC	06/25/2014	7.21	12,922.30	13,802.64	0.00	-880.34	0
NTELOS HLDGS CORP	67020Q305	460.00	SYSTEMATIC	06/26/2014	3.22	5,613.80	6,290.58	0.00	-676.78	0

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NUTRI SYS INC NEW	67069D108	710.00	SYSTEMATIC	05/30/2014	4.97	11,712.75	11,117.18	595.57	0.00	0
NUTRI SYS INC NEW	67069D108	605.00	SYSTEMATIC	06/02/2014	4.24	9,921.90	9,473.09	448.81	0.00	0
NUTRI SYS INC NEW	67069D108	245.00	SYSTEMATIC	12/19/2014	1.72	4,661.57	4,166.79	494.78	0.00	0
NUVASIVE INC	670704105	65.00	SYSTEMATIC	08/05/2014	0.46	2,444.69	2,546.57	0.00	-101.88	0
NUVASIVE INC	670704105	90.00	SYSTEMATIC	11/14/2014	0.63	3,885.45	3,526.02	359.43	0.00	0
NUVASIVE INC	670704105	20.00	SYSTEMATIC	11/17/2014	0.14	866.88	783.56	83.32	0.00	0
NUVASIVE INC	670704105	50.00	SYSTEMATIC	12/19/2014	0.35	2,282.83	1,958.90	323.93	0.00	0
OCH-ZIFF CAPITAL MANAGEMENT A	67551U105	1,220.00	SYSTEMATIC	11/14/2014	8.54	14,028.46	15,689.97	0.00	-1,661.51	0
OCH-ZIFF CAPITAL MANAGEMENT A	67551U105	500.00	SYSTEMATIC	11/17/2014	3.50	5,755.02	6,382.08	0.00	-627.06	0
OFG BANCORP	67103X102	75.00	SYSTEMATIC	11/14/2014	0.53	1,130.36	1,324.35	0.00	-193.99	0
OFG BANCORP	67103X102	940.00	SYSTEMATIC	11/17/2014	6.58	14,062.46	16,598.52	0.00	-2,536.06	0
OFG BANCORP	67103X102	345.00	SYSTEMATIC	11/18/2014	2.42	5,098.35	5,766.62	0.00	-668.27	0
OMEGA HEALTHCARE INVESTORS	681936100	85.00	SYSTEMATIC	05/30/2014	0.60	3,128.54	2,868.58	259.96	0.00	0
OMEGA PROTEIN CORP	68210P107	385.00	SYSTEMATIC	05/02/2014	2.70	4,422.16	4,865.63	0.00	-443.47	0
OMEGA PROTEIN CORP	68210P107	615.00	SYSTEMATIC	05/05/2014	4.31	6,823.57	7,772.37	0.00	-948.80	0
OMEGA PROTEIN CORP	68210P107	600.00	SYSTEMATIC	05/06/2014	4.20	6,661.59	7,582.80	0.00	-921.21	0
OMNICELL INC	68213N109	115.00	SYSTEMATIC	12/19/2014	0.81	3,794.78	3,266.92	527.86	0.00	0
OMNICELL INC	68213N109	365.00	SYSTEMATIC	12/22/2014	2.56	11,683.79	10,368.92	1,314.87	0.00	0
OMNICELL INC	68213N109	240.00	SYSTEMATIC	12/23/2014	1.68	7,772.34	6,817.92	954.42	0.00	0
OMNIVISION TECHNOLOGIES INC	682128103	105.00	SYSTEMATIC	06/25/2014	0.74	2,466.30	2,050.43	415.87	0.00	0
OMNIVISION TECHNOLOGIES INC	682128103	35.00	SYSTEMATIC	06/26/2014	0.25	817.67	683.48	134.19	0.00	0
OMNIVISION TECHNOLOGIES INC	682128103	90.00	SYSTEMATIC	09/09/2014	0.72	2,489.52	1,757.51	732.01	0.00	0
ORASURE TECHNOLOGIES INC	68554V108	1,555.00	SYSTEMATIC	05/30/2014	10.89	9,913.52	12,561.29	0.00	-2,647.77	0
ORASURE TECHNOLOGIES INC	68554V108	960.00	SYSTEMATIC	06/02/2014	6.72	6,032.22	7,754.88	0.00	-1,722.66	0
ORASURE TECHNOLOGIES INC	68554V108	475.00	SYSTEMATIC	06/03/2014	3.33	2,976.33	3,184.01	0.00	-207.68	0
ORBOTECH LTD	M75253100	150.00	SYSTEMATIC	11/14/2014	1.05	2,220.25	2,330.70	0.00	-110.45	0
ORBOTECH LTD	M75253100	525.00	SYSTEMATIC	11/17/2014	3.68	7,715.22	8,157.45	0.00	-442.23	0
ORBOTECH LTD	M75253100	645.00	SYSTEMATIC	11/18/2014	4.52	9,200.65	10,022.01	0.00	-821.36	0
ORCHIDS PAPER PRODS CO DEL	68572N104	210.00	SYSTEMATIC	09/08/2014	1.47	5,692.91	6,243.68	0.00	-550.77	0
ORCHIDS PAPER PRODS CO DEL	68572N104	175.00	SYSTEMATIC	09/09/2014	1.23	4,653.93	5,212.87	0.00	-558.94	0
ORCHIDS PAPER PRODS CO DEL	68572N104	270.00	SYSTEMATIC	09/10/2014	1.89	7,052.54	8,115.85	0.00	-1,063.31	0



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ORTHOFIX INTL N V	N6748L102	240.00	SYSTEMATIC	10/15/2014	1.68	7,216.57	7,433.91	0.00	-217.34	0
ORTHOFIX INTL N V	N6748L102	100.00	SYSTEMATIC	10/16/2014	0.70	2,898.69	3,094.16	0.00	-195.47	0
ORTHOFIX INTL N V	N6748L102	230.00	SYSTEMATIC	10/16/2014	1.61	6,620.42	6,972.12	0.00	-351.70	0
ORTHOFIX INTL N V	N6748L102	70.00	SYSTEMATIC	10/17/2014	0.49	1,999.38	2,249.83	0.00	-250.45	0
OTTER TAIL CORPORATION	689648103	295.00	SYSTEMATIC	05/30/2014	2.07	8,349.05	8,678.28	0.00	-329.23	0
OTTER TAIL CORPORATION	689648103	285.00	SYSTEMATIC	06/02/2014	2.00	8,092.13	8,336.47	0.00	-244.34	0
OTTER TAIL CORPORATION	689648103	75.00	SYSTEMATIC	06/03/2014	0.53	2,122.70	2,194.67	0.00	-71.97	0
OUTERWALL INC	690070107	65.00	SYSTEMATIC	12/19/2014	0.46	4,764.21	4,675.56	88.65	0.00	0
OUTERWALL INC	690070107	10.00	SYSTEMATIC	12/22/2014	0.07	714.46	719.32	0.00	-4.86	0
OWENS & MINOR INC	690732102	575.00	SYSTEMATIC	09/08/2014	4.03	19,634.03	20,526.35	0.00	-892.32	0
PACIFIC ETHANOL INC	69423U305	260.00	SYSTEMATIC	11/14/2014	1.82	3,674.80	3,083.08	591.72	0.00	0
PANTRY INC	698657103	65.00	SYSTEMATIC	11/14/2014	0.46	1,714.54	1,486.36	228.18	0.00	0
PANTRY INC	698657103	70.00	SYSTEMATIC	11/17/2014	0.49	1,832.59	1,610.87	221.72	0.00	0
PANTRY INC	698657103	115.00	SYSTEMATIC	12/19/2014	0.81	3,394.66	2,678.41	716.25	0.00	0
PANTRY INC	698657103	675.00	SYSTEMATIC	12/22/2014	4.73	23,645.93	15,925.89	7,720.04	0.00	0
PAREXEL INTERNATIONAL CORP	699462107	65.00	SYSTEMATIC	06/25/2014	0.46	3,615.73	3,539.12	76.61	0.00	0
PAREXEL INTERNATIONAL CORP	699462107	35.00	SYSTEMATIC	10/15/2014	0.25	2,110.55	1,905.68	204.87	0.00	0
PATTERSON UTI ENERGY INC	703481101	105.00	SYSTEMATIC	08/05/2014	0.74	3,638.07	3,277.89	360.18	0.00	0
PBF ENERGY INC	69318G106	110.00	SYSTEMATIC	05/02/2014	0.77	3,233.13	2,912.58	320.55	0.00	0
PBF ENERGY INC	69318G106	660.00	SYSTEMATIC	05/30/2014	4.62	19,482.57	17,475.48	2,007.09	0.00	0
PC CONNECTION INC	69318J100	315.00	SYSTEMATIC	05/02/2014	2.21	6,464.53	6,617.52	0.00	-152.99	0
PC CONNECTION INC	69318J100	210.00	SYSTEMATIC	05/05/2014	1.47	4,226.82	4,411.68	0.00	-184.86	0
PC CONNECTION INC	69318J100	230.00	SYSTEMATIC	05/06/2014	1.61	4,548.92	4,831.84	0.00	-282.92	0
PC CONNECTION INC	69318J100	215.00	SYSTEMATIC	05/07/2014	1.51	4,385.40	4,516.72	0.00	-131.32	0
PDL BIOPHARMA INC	69329Y104	1,685.00	SYSTEMATIC	09/08/2014	11.80	16,722.58	15,765.53	957.05	0.00	0
PDL BIOPHARMA INC	69329Y104	395.00	SYSTEMATIC	09/09/2014	2.77	3,816.44	3,695.78	120.66	0.00	0
PEGASYSTEMS INC	705573103	360.00	SYSTEMATIC	09/08/2014	2.52	7,959.56	7,638.64	320.92	0.00	0
PEGASYSTEMS INC	705573103	400.00	SYSTEMATIC	09/09/2014	2.80	8,792.41	8,522.12	270.29	0.00	0
PEGASYSTEMS INC	705573103	190.00	SYSTEMATIC	09/10/2014	1.33	4,145.14	4,048.18	96.96	0.00	0
PENGROWTH ENERGY CORP	70706P104	470.00	SYSTEMATIC	06/25/2014	3.29	3,306.23	2,870.76	435.47	0.00	0
PENGROWTH ENERGY CORP	70706P104	1,320.00	SYSTEMATIC	09/08/2014	9.24	8,142.90	8,062.56	80.34	0.00	0

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PENGROWTH ENERGY CORP	70706P104	1,565.00	SYSTEMATIC	09/09/2014	10.96	9,555.36	9,559.02	0.00	-3.66	0
PENN VA CORP	707882106	1,475.00	SYSTEMATIC	10/15/2014	10.33	15,297.03	20,104.50	0.00	-4,807.47	0
PETMED EXPRESS INC	716382106	1,210.00	SYSTEMATIC	05/02/2014	8.47	15,390.73	16,114.78	0.00	-724.05	0
PETMED EXPRESS INC	716382106	270.00	SYSTEMATIC	05/05/2014	1.89	3,461.21	3,595.86	0.00	-134.65	0
PETMED EXPRESS INC	716382106	45.00	SYSTEMATIC	05/06/2014	0.32	577.33	599.31	0.00	-21.98	0
PETROQUEST ENERGY INC	716748108	5,325.00	SYSTEMATIC	12/19/2014	37.28	17,751.55	21,234.30	0.00	-3,482.75	0
PHARMERICA CORP	71714F104	80.00	SYSTEMATIC	10/15/2014	0.56	1,999.97	2,261.44	0.00	-261.47	0
PHARMERICA CORP	71714F104	380.00	SYSTEMATIC	12/19/2014	2.66	7,558.52	10,741.84	0.00	-3,183.32	0
PHARMERICA CORP	71714F104	45.00	SYSTEMATIC	12/22/2014	0.32	889.48	1,272.06	0.00	-382.58	0
PHARMERICA CORP	71714F104	370.00	SYSTEMATIC	12/23/2014	2.59	7,615.65	10,166.04	0.00	-2,550.39	0
PHH CORP	693320202	790.00	SYSTEMATIC	05/30/2014	5.53	19,634.55	20,388.32	0.00	-753.77	0
PHOTOMEDEX INC	719358301	145.00	SYSTEMATIC	08/12/2014	1.45	1,314.40	2,235.61	0.00	-921.21	0
PHOTOMEDEX INC	719358301	1,625.00	SYSTEMATIC	08/12/2014	19.50	14,641.34	23,450.52	0.00	-8,809.18	0
PHOTOMEDEX INC	719358301	50.00	SYSTEMATIC	08/12/2014	0.60	453.91	542.67	0.00	-88.76	0
PIEDMONT OFFICE RLTY TR INC CL A	720190206	160.00	SYSTEMATIC	05/30/2014	1.12	2,986.67	2,726.08	260.59	0.00	0
PILGRIMS PRIDE CORP	72147K108	965.00	SYSTEMATIC	05/30/2014	6.76	25,450.44	20,407.82	5,042.62	0.00	0
PIONEER ENERGY SVCS CORP	723664108	300.00	SYSTEMATIC	05/30/2014	2.10	4,594.94	3,869.40	725.54	0.00	0
PIPER JAFFRAY COS	724078100	45.00	SYSTEMATIC	08/05/2014	0.32	2,325.99	2,229.79	96.20	0.00	0
PLEXUS CORP	729132100	195.00	SYSTEMATIC	05/02/2014	1.37	8,326.11	7,973.16	352.95	0.00	0
PLEXUS CORP	729132100	250.00	SYSTEMATIC	05/05/2014	1.75	10,468.06	10,222.00	246.06	0.00	0
PLEXUS CORP	729132100	60.00	SYSTEMATIC	05/06/2014	0.42	2,507.01	2,453.28	53.73	0.00	0
PMC-SIERRA INC	69344F106	555.00	SYSTEMATIC	12/19/2014	3.89	4,857.74	4,277.94	579.80	0.00	0
POLYCOM INC	73172K104	205.00	SYSTEMATIC	08/05/2014	1.44	2,669.45	2,832.69	0.00	-163.24	0
POPULAR INC	733174700	655.00	SYSTEMATIC	08/05/2014	4.59	20,966.80	20,565.69	401.11	0.00	0
POZEN INC	73941U102	2,160.00	SYSTEMATIC	05/02/2014	15.12	17,315.03	17,750.88	0.00	-435.85	0
POZEN INC	73941U102	345.00	SYSTEMATIC	05/05/2014	2.42	2,805.50	2,835.21	0.00	-29.71	0
PROSPECT CAP CORP	74348T102	1,885.00	SYSTEMATIC	09/08/2014	13.20	19,400.74	20,391.93	0.00	-991.19	0
PROSPERITY BANCSHARES INC	743606105	305.00	SYSTEMATIC	05/02/2014	2.14	17,930.06	20,367.29	0.00	-2,437.23	0
PROVIDENCE SVC CORP	743815102	40.00	SYSTEMATIC	05/02/2014	0.28	1,600.98	1,520.32	80.66	0.00	0
PROVIDENCE SVC CORP	743815102	15.00	SYSTEMATIC	05/05/2014	0.11	594.13	570.12	24.01	0.00	0
PROVIDENCE SVC CORP	743815102	65.00	SYSTEMATIC	08/05/2014	0.46	2,556.85	2,470.52	86.33	0.00	0

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QLOGIC CORP	747277101	1,960.00	SYSTEMATIC	09/08/2014	13.72	17,772.69	24,150.17	0.00	-6,377.48	0
QUAKER CHEMICAL CORP	747316107	115.00	SYSTEMATIC	05/02/2014	0.81	8,760.23	9,306.72	0.00	-546.49	0
QUAKER CHEMICAL CORP	747316107	140.00	SYSTEMATIC	05/05/2014	0.98	10,213.79	11,329.92	0.00	-1,116.13	0
QUANEX BUILDING PRODUCTS	747619104	445.00	SYSTEMATIC	11/14/2014	3.12	8,914.97	8,007.19	907.78	0.00	0
QUANEX BUILDING PRODUCTS	747619104	280.00	SYSTEMATIC	11/17/2014	1.96	5,636.05	5,025.83	610.22	0.00	0
QUANEX BUILDING PRODUCTS	747619104	465.00	SYSTEMATIC	11/18/2014	3.26	9,222.50	8,341.70	880.80	0.00	0
QUESTCOR PHARMACEUTICALS INC	74835Y101	50.00	SYSTEMATIC	05/02/2014	0.35	4,024.88	3,473.90	550.98	0.00	0
QUESTCOR PHARMACEUTICALS INC	74835Y101	35.00	SYSTEMATIC	05/30/2014	0.25	3,215.40	2,431.73	783.67	0.00	0
QUESTCOR PHARMACEUTICALS INC	74835Y101	210.00	SYSTEMATIC	08/15/2014	1.68	18,989.32	14,590.38	4,398.94	0.00	0
QUICKSILVER RESOURCES INC	74837R104	1,540.00	SYSTEMATIC	06/25/2014	10.78	4,607.26	5,203.81	0.00	-596.55	0
QUICKSILVER RESOURCES INC	74837R104	4,210.00	SYSTEMATIC	09/08/2014	29.47	5,158.40	14,226.01	0.00	-9,067.61	0
QUICKSILVER RESOURCES INC	74837R104	6,015.00	SYSTEMATIC	09/09/2014	42.11	6,717.40	13,169.14	0.00	-6,451.74	0
RADIAN GROUP INC	750236101	170.00	SYSTEMATIC	11/14/2014	1.19	2,828.29	2,439.26	389.03	0.00	0
REDWOOD TRUST INC REIT	758075402	105.00	SYSTEMATIC	05/02/2014	0.74	2,278.61	2,152.29	126.32	0.00	0
REDWOOD TRUST INC REIT	758075402	630.00	SYSTEMATIC	05/30/2014	4.41	12,196.28	12,913.74	0.00	-717.46	0
REDWOOD TRUST INC REIT	758075402	265.00	SYSTEMATIC	06/02/2014	1.86	5,112.61	5,431.97	0.00	-319.36	0
REGAL БЕЛОIT CORP WISCONSIN	758750103	265.00	SYSTEMATIC	05/30/2014	1.86	20,385.52	19,447.91	937.61	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	750.00	SYSTEMATIC	09/08/2014	5.25	8,895.78	8,368.75	527.03	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	1,065.00	SYSTEMATIC	09/09/2014	7.46	12,061.81	12,154.53	0.00	-92.72	0
RESOURCE CAP CORP COM	76120W302	3,675.00	SYSTEMATIC	06/25/2014	25.73	21,304.59	20,572.65	731.94	0.00	0
RESOURCES CONNECTION INC	76122Q105	210.00	SYSTEMATIC	08/05/2014	1.47	3,154.95	2,797.49	357.46	0.00	0
RESOURCES CONNECTION INC	76122Q105	280.00	SYSTEMATIC	12/19/2014	1.96	4,260.13	3,729.99	530.14	0.00	0
RESOURCES CONNECTION INC	76122Q105	190.00	SYSTEMATIC	12/22/2014	1.33	2,887.84	2,531.07	356.77	0.00	0
RESOURCES CONNECTION INC	76122Q105	530.00	SYSTEMATIC	12/23/2014	3.71	8,166.42	7,109.84	1,056.58	0.00	0
RESOURCES CONNECTION INC	76122Q105	465.00	SYSTEMATIC	12/24/2014	3.26	7,107.55	6,268.46	839.09	0.00	0
REX STORES CORP	761624105	55.00	SYSTEMATIC	05/02/2014	0.39	3,572.23	3,152.49	419.74	0.00	0
REX STORES CORP	761624105	75.00	SYSTEMATIC	08/05/2014	0.53	6,321.10	4,298.85	2,022.25	0.00	0
ROUNDYS INC	779268101	1,465.00	SYSTEMATIC	05/02/2014	10.26	9,859.23	10,296.02	0.00	-436.79	0
ROUNDYS INC	779268101	1,465.00	SYSTEMATIC	05/05/2014	10.26	9,638.74	10,296.02	0.00	-657.28	0
ROVI CORP	779376102	535.00	SYSTEMATIC	12/19/2014	3.75	11,187.02	12,619.58	0.00	-1,432.56	0
ROVI CORP	779376102	320.00	SYSTEMATIC	12/22/2014	2.24	6,624.52	7,548.16	0.00	-923.64	0

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ROVI CORP	779376102	170.00	SYSTEMATIC	12/23/2014	1.19	3,725.80	3,570.20	155.60	0.00	0
RR DONNELLEY & SONS CO	257867101	1,115.00	SYSTEMATIC	05/30/2014	7.81	17,474.22	20,413.42	0.00	-2,939.20	0
RUBY TUESDAY INC	781182100	520.00	SYSTEMATIC	11/14/2014	3.64	4,032.98	3,164.62	868.36	0.00	0
RUBY TUESDAY INC	781182100	1,265.00	SYSTEMATIC	11/17/2014	8.86	9,736.35	7,849.13	1,887.22	0.00	0
RUBY TUESDAY INC	781182100	1,705.00	SYSTEMATIC	11/18/2014	11.94	12,984.30	10,700.73	2,283.57	0.00	0
RUTHS CHRIS STEAK HSE INC	783332109	625.00	SYSTEMATIC	10/15/2014	4.38	7,136.71	7,767.50	0.00	-630.79	0
RUTHS CHRIS STEAK HSE INC	783332109	680.00	SYSTEMATIC	10/16/2014	4.76	7,467.59	8,451.04	0.00	-983.45	0
RUTHS CHRIS STEAK HSE INC	783332109	600.00	SYSTEMATIC	10/16/2014	4.20	6,647.97	7,151.24	0.00	-503.27	0
SAFETY INS GROUP INC	78648T100	85.00	SYSTEMATIC	06/25/2014	0.60	4,392.55	4,489.88	0.00	-97.33	0
SAFETY INS GROUP INC	78648T100	135.00	SYSTEMATIC	06/26/2014	0.95	6,921.45	7,130.98	0.00	-209.53	0
SAFETY INS GROUP INC	78648T100	150.00	SYSTEMATIC	06/27/2014	1.05	7,753.56	7,923.32	0.00	-169.76	0
SANDERSON FARMS INC	800013104	30.00	SYSTEMATIC	08/05/2014	0.21	2,786.26	2,449.96	336.30	0.00	0
SANMINA CORP	801056102	915.00	SYSTEMATIC	05/02/2014	6.41	18,604.09	16,166.22	2,437.87	0.00	0
SANMINA CORP	801056102	245.00	SYSTEMATIC	05/05/2014	1.72	4,929.48	4,328.66	600.82	0.00	0
SANMINA CORP	801056102	145.00	SYSTEMATIC	11/14/2014	1.02	3,697.09	3,409.52	287.57	0.00	0
SAPIENT CORP	803062108	800.00	SYSTEMATIC	05/30/2014	5.60	13,288.43	12,849.68	438.75	0.00	0
SAPIENT CORP	803062108	415.00	SYSTEMATIC	06/02/2014	2.91	6,810.49	6,720.81	89.68	0.00	0
SCANSOURCE INC	806037107	25.00	SYSTEMATIC	12/19/2014	0.18	959.10	1,040.20	0.00	-81.10	0
SCANSOURCE INC	806037107	580.00	SYSTEMATIC	12/22/2014	4.06	21,793.59	23,356.57	0.00	-1,562.98	0
SCHOLASTIC CORP	807066105	125.00	SYSTEMATIC	04/22/2014	1.50	4,116.82	4,407.25	0.00	-290.43	0
SCHOLASTIC CORP	807066105	450.00	SYSTEMATIC	04/22/2014	4.50	14,745.82	15,866.10	0.00	-1,120.28	0
SCHOLASTIC CORP	807066105	5.00	SYSTEMATIC	04/23/2014	0.04	163.69	176.29	0.00	-12.60	0
SCHULMAN A INC	808194104	70.00	SYSTEMATIC	08/05/2014	0.49	2,774.53	2,581.46	193.07	0.00	0
SCHULMAN A INC	808194104	60.00	SYSTEMATIC	12/19/2014	0.42	2,159.54	2,212.68	0.00	-53.14	0
SEACOR HOLDINGS INC	811904101	265.00	SYSTEMATIC	12/19/2014	1.86	18,325.16	22,797.40	0.00	-4,472.24	0
SELECT MED HLDGS CORP	81619Q105	275.00	SYSTEMATIC	12/19/2014	1.93	3,988.20	3,314.05	674.15	0.00	0
SHORETEL INC	825211105	1,700.00	SYSTEMATIC	08/05/2014	11.90	10,580.73	15,024.60	0.00	-4,443.87	0
SHORETEL INC	825211105	745.00	SYSTEMATIC	08/06/2014	5.22	4,558.47	6,370.70	0.00	-1,812.23	0
SHORETEL INC	825211105	725.00	SYSTEMATIC	08/07/2014	5.08	4,440.30	4,903.51	0.00	-463.21	0
SILGAN HOLDINGS INC	827048109	410.00	SYSTEMATIC	08/05/2014	2.87	20,214.11	20,421.28	0.00	-207.17	0
SILICON IMAGE INC	82705T102	3,360.00	SYSTEMATIC	10/15/2014	23.52	15,398.87	22,741.01	0.00	-7,342.14	0

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SILICON IMAGE INC	82705T102	715.00	SYSTEMATIC	10/16/2014	5.01	3,004.64	3,682.94	0.00	-678.30	0
SIMPSON MFG INC	829073105	475.00	SYSTEMATIC	06/25/2014	3.33	17,385.79	16,928.05	457.74	0.00	0
SIMPSON MFG INC	829073105	100.00	SYSTEMATIC	06/26/2014	0.70	3,629.38	3,563.80	65.58	0.00	0
SKECHERS USA INC CL A	830566105	70.00	SYSTEMATIC	05/02/2014	0.49	2,841.72	2,549.96	291.76	0.00	0
SKECHERS USA INC CL A	830566105	125.00	SYSTEMATIC	08/05/2014	0.88	6,594.90	4,553.50	2,041.40	0.00	0
SKULLCANDY INC	83083J104	1,085.00	SYSTEMATIC	05/02/2014	7.60	8,375.79	10,261.93	0.00	-1,886.14	0
SKULLCANDY INC	83083J104	1,080.00	SYSTEMATIC	05/05/2014	7.56	8,060.72	10,214.64	0.00	-2,153.92	0
SKYWEST INC	830879102	730.00	SYSTEMATIC	06/25/2014	5.11	8,822.51	9,685.64	0.00	-863.13	0
SKYWEST INC	830879102	710.00	SYSTEMATIC	06/26/2014	4.97	8,451.44	9,420.28	0.00	-968.84	0
SKYWEST INC	830879102	110.00	SYSTEMATIC	06/27/2014	0.77	1,315.25	1,459.48	0.00	-144.23	0
SMITH & WESSON HLDG CORP	831756101	190.00	SYSTEMATIC	06/25/2014	1.33	2,909.78	2,805.92	103.86	0.00	0
SMITH & WESSON HLDG CORP	831756101	1,195.00	SYSTEMATIC	08/05/2014	8.37	14,958.78	17,647.76	0.00	-2,688.98	0
SNYDERS-LANCE INC	833551104	520.00	SYSTEMATIC	05/30/2014	3.64	13,932.93	14,704.56	0.00	-771.63	0
SNYDERS-LANCE INC	833551104	200.00	SYSTEMATIC	06/02/2014	1.40	5,316.02	5,655.60	0.00	-339.58	0
SOTHEBYS HLDGS INC CL A	835898107	460.00	SYSTEMATIC	05/30/2014	3.22	18,232.11	20,335.68	0.00	-2,103.57	0
SPARTAN STORES INC	846822104	445.00	SYSTEMATIC	05/02/2014	3.12	9,809.93	10,407.66	0.00	-597.73	0
SPARTAN STORES INC	846822104	315.00	SYSTEMATIC	05/05/2014	2.21	6,761.92	7,367.22	0.00	-605.30	0
SPARTAN STORES INC	846822104	110.00	SYSTEMATIC	05/06/2014	0.77	2,352.57	2,572.68	0.00	-220.11	0
SPARTANNASH CO	847215100	540.00	SYSTEMATIC	12/19/2014	3.78	13,595.97	11,772.54	1,823.43	0.00	0
SPARTANNASH CO	847215100	275.00	SYSTEMATIC	12/22/2014	1.93	6,928.60	5,982.99	945.61	0.00	0
SPARTANNASH CO	847215100	185.00	SYSTEMATIC	12/23/2014	1.30	4,760.82	4,023.12	737.70	0.00	0
SPOK HLDGS INC	84863T106	65.00	SYSTEMATIC	11/14/2014	0.46	1,093.06	1,235.52	0.00	-142.46	0
SPOK HLDGS INC	84863T106	110.00	SYSTEMATIC	11/17/2014	0.77	1,841.46	2,090.88	0.00	-249.42	0
STEEL DYNAMICS INC	858119100	230.00	SYSTEMATIC	08/05/2014	1.61	4,886.42	4,103.89	782.53	0.00	0
STEELCASE INC	858155203	585.00	SYSTEMATIC	09/08/2014	4.10	9,368.27	9,762.48	0.00	-394.21	0
STEELCASE INC	858155203	640.00	SYSTEMATIC	09/09/2014	4.48	10,154.92	10,680.32	0.00	-525.40	0
STEINER LEISURE LTD	P8744Y102	65.00	SYSTEMATIC	12/19/2014	0.46	2,757.42	2,993.12	0.00	-235.70	0
STIFEL FINANCIAL CORP	860630102	410.00	SYSTEMATIC	06/25/2014	2.87	19,206.64	20,544.28	0.00	-1,337.64	0
STONE ENERGY CORP	861642106	60.00	SYSTEMATIC	05/02/2014	0.42	2,938.57	2,492.88	445.69	0.00	0
STONE ENERGY CORP	861642106	435.00	SYSTEMATIC	05/30/2014	3.05	18,280.47	18,073.38	207.09	0.00	0
STONERIDGE INC	86183P102	350.00	SYSTEMATIC	06/25/2014	2.45	3,845.99	4,027.80	0.00	-181.81	0

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STONERIDGE INC	86183P102	1,080.00	SYSTEMATIC	06/26/2014	7.56	11,810.61	12,428.64	0.00	-618.03	0
STONERIDGE INC	86183P102	335.00	SYSTEMATIC	06/27/2014	2.35	3,581.17	3,855.18	0.00	-274.01	0
STRAYER EDUCATION INC	863236105	85.00	SYSTEMATIC	05/30/2014	0.60	4,783.62	4,067.93	715.69	0.00	0
STRAYER EDUCATION INC	863236105	45.00	SYSTEMATIC	10/15/2014	0.32	2,676.81	2,153.61	523.20	0.00	0
STRAYER EDUCATION INC	863236105	45.00	SYSTEMATIC	11/14/2014	0.32	3,528.36	2,153.61	1,374.75	0.00	0
STRAYER EDUCATION INC	863236105	20.00	SYSTEMATIC	11/17/2014	0.14	1,570.61	957.16	613.45	0.00	0
SYKES ENTERPRISES INC	871237103	75.00	SYSTEMATIC	11/14/2014	0.53	1,825.93	1,516.35	309.58	0.00	0
SYKES ENTERPRISES INC	871237103	75.00	SYSTEMATIC	11/17/2014	0.53	1,817.95	1,516.35	301.60	0.00	0
SYMETRA FINL CORP	87151Q106	460.00	SYSTEMATIC	09/08/2014	3.22	11,327.30	10,636.03	691.27	0.00	0
SYMETRA FINL CORP	87151Q106	420.00	SYSTEMATIC	09/09/2014	2.94	10,260.87	9,681.02	579.85	0.00	0
SYMMETRY MEDICAL INC	871546206	250.00	SYSTEMATIC	10/15/2014	1.75	2,410.64	2,532.00	0.00	-121.36	0
SYMMETRY MEDICAL INC	871546206	2,050.00	SYSTEMATIC	12/09/2014	0.00	19,006.06	20,316.63	0.00	-1,310.57	0
SYMMETRY SURGICAL INC	87159G100	0.50	SYSTEMATIC	12/11/2014	0.00	3.73	3.54	0.19	0.00	0
SYMMETRY SURGICAL INC	87159G100	100.00	SYSTEMATIC	12/19/2014	0.70	739.02	708.50	30.52	0.00	0
SYMMETRY SURGICAL INC	87159G100	245.00	SYSTEMATIC	12/22/2014	1.72	1,773.85	1,735.82	38.03	0.00	0
SYMMETRY SURGICAL INC	87159G100	166.00	SYSTEMATIC	12/23/2014	1.16	1,225.33	1,176.11	49.22	0.00	0
SYNAPTICS INC	87157D109	100.00	SYSTEMATIC	06/25/2014	0.70	9,063.76	6,007.50	3,056.26	0.00	0
SYNAPTICS INC	87157D109	260.00	SYSTEMATIC	09/08/2014	1.82	21,814.64	16,044.44	5,770.20	0.00	0
TAKE-TWO INTERACTIVE SOFTWARE	874054109	130.00	SYSTEMATIC	08/05/2014	0.91	2,933.26	2,599.36	333.90	0.00	0
TAKE-TWO INTERACTIVE SOFTWARE	874054109	180.00	SYSTEMATIC	12/19/2014	1.26	4,926.45	3,599.12	1,327.33	0.00	0
TAYLOR MORRISON HOME CORP	87724P106	620.00	SYSTEMATIC	06/25/2014	4.34	13,116.49	12,998.72	117.77	0.00	0
TAYLOR MORRISON HOME CORP	87724P106	300.00	SYSTEMATIC	06/26/2014	2.10	6,358.62	6,397.73	0.00	-39.11	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	730.00	SYSTEMATIC	12/19/2014	5.11	4,168.27	3,023.22	1,145.05	0.00	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	845.00	SYSTEMATIC	12/22/2014	5.92	4,786.39	3,499.48	1,286.91	0.00	0
TEKMIRA PHARMACEUTICALS CORP	87911B209	370.00	SYSTEMATIC	05/02/2014	2.59	5,007.02	8,294.66	0.00	-3,287.64	0
TEKMIRA PHARMACEUTICALS CORP	87911B209	440.00	SYSTEMATIC	05/05/2014	3.08	5,738.57	9,863.92	0.00	-4,125.35	0
TEKMIRA PHARMACEUTICALS CORP	87911B209	115.00	SYSTEMATIC	05/06/2014	0.81	1,577.48	2,578.07	0.00	-1,000.59	0
TELETECH HOLDINGS INC	879939106	490.00	SYSTEMATIC	05/30/2014	3.43	12,920.77	12,234.32	686.45	0.00	0
TELETECH HOLDINGS INC	879939106	330.00	SYSTEMATIC	06/02/2014	2.31	8,807.15	8,239.44	567.71	0.00	0
TESCO CORP ADR	88157K101	115.00	SYSTEMATIC	05/02/2014	0.81	2,290.77	2,152.57	138.20	0.00	0
TESCO CORP ADR	88157K101	515.00	SYSTEMATIC	06/25/2014	3.61	10,645.99	9,639.77	1,006.22	0.00	0

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TESCO CORP ADR	88157K101	455.00	SYSTEMATIC	06/26/2014	3.19	9,485.53	8,516.69	968.84	0.00	0
THOMPSON CREEK METALS CO INC	884768102	2,985.00	SYSTEMATIC	09/08/2014	20.90	8,316.32	8,831.12	0.00	-514.80	0
THOMPSON CREEK METALS CO INC	884768102	2,290.00	SYSTEMATIC	09/09/2014	16.03	6,306.29	6,760.57	0.00	-454.28	0
THOMPSON CREEK METALS CO INC	884768102	1,710.00	SYSTEMATIC	09/10/2014	11.97	4,649.22	4,922.50	0.00	-273.28	0
THORATEC CORPORATION	885175307	115.00	SYSTEMATIC	10/15/2014	0.81	3,056.81	4,124.82	0.00	-1,068.01	0
THORATEC CORPORATION	885175307	85.00	SYSTEMATIC	12/19/2014	0.60	2,621.58	3,048.78	0.00	-427.20	0
TICC CAPITAL CORP	87244T109	760.00	SYSTEMATIC	09/08/2014	5.32	7,368.72	7,229.58	139.14	0.00	0
TICC CAPITAL CORP	87244T109	940.00	SYSTEMATIC	09/09/2014	6.58	9,084.52	8,959.20	125.32	0.00	0
TICC CAPITAL CORP	87244T109	445.00	SYSTEMATIC	09/10/2014	3.12	4,303.40	4,258.43	44.97	0.00	0
TIDEWATER INC	886423102	325.00	SYSTEMATIC	06/25/2014	2.28	18,212.20	15,966.60	2,245.60	0.00	0
TIDEWATER INC	886423102	90.00	SYSTEMATIC	06/26/2014	0.63	5,054.23	4,421.52	632.71	0.00	0
TRIANGLE CAP CORP	895848109	330.00	SYSTEMATIC	06/25/2014	2.31	8,770.24	8,549.64	220.60	0.00	0
TRIANGLE CAP CORP	895848109	455.00	SYSTEMATIC	06/26/2014	3.19	12,222.20	11,788.14	434.06	0.00	0
TRIPLE-S MGMT CORP	896749108	120.00	SYSTEMATIC	05/30/2014	0.84	2,126.69	1,997.76	128.93	0.00	0
TRIPLE-S MGMT CORP	896749108	170.00	SYSTEMATIC	11/14/2014	1.19	3,919.04	2,830.16	1,088.88	0.00	0
TRIPLE-S MGMT CORP	896749108	90.00	SYSTEMATIC	12/19/2014	0.63	2,172.60	1,498.32	674.28	0.00	0
TRUEBLUE INC	89785X101	235.00	SYSTEMATIC	11/14/2014	1.65	5,849.74	6,523.12	0.00	-673.38	0
TRUEBLUE INC	89785X101	555.00	SYSTEMATIC	11/17/2014	3.89	13,750.75	15,410.97	0.00	-1,660.22	0
TSAKOS ENERGY NAVIGATION LTD	G9108L108	1,350.00	SYSTEMATIC	10/15/2014	9.45	7,657.84	10,743.30	0.00	-3,085.46	0
TSAKOS ENERGY NAVIGATION LTD	G9108L108	1,455.00	SYSTEMATIC	10/16/2014	10.19	7,810.84	11,522.42	0.00	-3,711.58	0
TUTOR PERINI CORP	901109108	440.00	SYSTEMATIC	05/30/2014	3.08	13,712.74	12,825.12	887.62	0.00	0
TUTOR PERINI CORP	901109108	260.00	SYSTEMATIC	06/02/2014	1.82	8,058.73	7,578.48	480.25	0.00	0
UIL HLDGS CORP	902748102	55.00	SYSTEMATIC	11/14/2014	0.39	2,296.95	2,034.38	262.57	0.00	0
UIL HLDGS CORP	902748102	15.00	SYSTEMATIC	11/17/2014	0.11	607.20	554.83	52.37	0.00	0
UIL HLDGS CORP	902748102	170.00	SYSTEMATIC	12/19/2014	1.19	7,150.92	6,288.10	862.82	0.00	0
UIL HLDGS CORP	902748102	245.00	SYSTEMATIC	12/22/2014	1.72	10,294.32	9,082.21	1,212.11	0.00	0
UIL HLDGS CORP	902748102	90.00	SYSTEMATIC	12/23/2014	0.63	3,853.40	3,351.03	502.37	0.00	0
ULTRA CLEAN HLDGS INC COM	90385V107	1,065.00	SYSTEMATIC	09/08/2014	7.46	10,383.30	14,066.52	0.00	-3,683.22	0
ULTRA CLEAN HLDGS INC COM	90385V107	1,045.00	SYSTEMATIC	09/09/2014	7.32	9,887.88	11,228.30	0.00	-1,340.42	0
ULTRA CLEAN HLDGS INC COM	90385V107	235.00	SYSTEMATIC	09/10/2014	1.65	2,177.71	2,031.74	145.97	0.00	0
UMPQUA HLDGS CORP	904214103	695.00	SYSTEMATIC	11/14/2014	4.87	12,408.94	11,842.11	566.83	0.00	0

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UMPQUA HLDGS CORP	904214103	455.00	SYSTEMATIC	11/17/2014	3.19	8,029.47	7,752.74	276.73	0.00	0
UNIFI INC	904677200	465.00	SYSTEMATIC	06/25/2014	3.26	12,564.57	10,675.47	1,889.10	0.00	0
UNIFI INC	904677200	405.00	SYSTEMATIC	06/26/2014	2.84	10,923.12	9,297.99	1,625.13	0.00	0
UNIFI INC	904677200	20.00	SYSTEMATIC	06/27/2014	0.14	547.97	459.16	88.81	0.00	0
UNIFIRST CORP MASS	904708104	200.00	SYSTEMATIC	08/05/2014	1.40	19,501.76	19,218.06	283.70	0.00	0
UNITED FINANCIAL BANCORP INC	910304104	1,150.00	SYSTEMATIC	10/15/2014	8.05	14,779.47	14,543.85	235.62	0.00	0
UNITED FINANCIAL BANCORP INC	910304104	575.00	SYSTEMATIC	10/16/2014	4.03	7,378.57	7,323.30	55.27	0.00	0
UNITED FIRE GROUP INC	910340108	70.00	SYSTEMATIC	11/14/2014	0.49	2,091.05	2,187.36	0.00	-96.31	0
UNITED FIRE GROUP INC	910340108	60.00	SYSTEMATIC	11/17/2014	0.42	1,800.01	1,874.88	0.00	-74.87	0
UNITED FIRE GROUP INC	910340108	110.00	SYSTEMATIC	11/18/2014	0.77	3,227.30	3,437.28	0.00	-209.98	0
UNITED FIRE GROUP INC	910340108	170.00	SYSTEMATIC	11/19/2014	1.19	4,953.98	5,312.16	0.00	-358.18	0
UNITED FIRE GROUP INC	910340108	55.00	SYSTEMATIC	11/20/2014	0.39	1,571.17	1,718.64	0.00	-147.47	0
UNITED FIRE GROUP INC	910340108	265.00	SYSTEMATIC	11/21/2014	1.86	7,443.44	8,138.44	0.00	-695.00	0
UNITED ONLINE INC	911268209	815.00	SYSTEMATIC	09/08/2014	5.71	10,161.85	8,052.85	2,109.00	0.00	0
UNITED ONLINE INC	911268209	535.00	SYSTEMATIC	09/09/2014	3.75	6,609.82	5,286.23	1,323.59	0.00	0
UNITED ONLINE INC	911268209	680.00	SYSTEMATIC	09/10/2014	4.76	8,284.33	6,839.54	1,444.79	0.00	0
UNIVERSAL ELECTRONICS INC	913483103	110.00	SYSTEMATIC	05/30/2014	0.77	4,923.08	3,793.20	1,129.88	0.00	0
UNIVERSAL ELECTRONICS INC	913483103	55.00	SYSTEMATIC	09/09/2014	0.44	3,035.49	1,980.44	1,055.05	0.00	0
UNIVERSAL ELECTRONICS INC	913483103	50.00	SYSTEMATIC	12/19/2014	0.35	3,049.45	1,828.97	1,220.48	0.00	0
UNIVERSAL FOREST PRODUCTS INC	913543104	50.00	SYSTEMATIC	12/24/2014	0.35	2,591.46	2,798.90	0.00	-207.44	0
US STEEL CORP	912909108	145.00	SYSTEMATIC	08/05/2014	1.02	4,830.71	4,014.76	815.95	0.00	0
USA TRUCK INC	902925106	110.00	SYSTEMATIC	05/02/2014	0.77	1,976.12	1,633.28	342.84	0.00	0
USA TRUCK INC	902925106	75.00	SYSTEMATIC	05/05/2014	0.53	1,296.06	1,113.60	182.46	0.00	0
USA TRUCK INC	902925106	115.00	SYSTEMATIC	05/06/2014	0.81	1,920.50	1,707.52	212.98	0.00	0
USA TRUCK INC	902925106	355.00	SYSTEMATIC	09/08/2014	2.49	6,388.04	5,271.04	1,117.00	0.00	0
USA TRUCK INC	902925106	250.00	SYSTEMATIC	09/09/2014	1.75	4,357.48	3,712.00	645.48	0.00	0
USA TRUCK INC	902925106	470.00	SYSTEMATIC	09/10/2014	3.29	8,093.17	6,978.56	1,114.61	0.00	0
USANA INC CDT-SHS	90328M107	30.00	SYSTEMATIC	05/02/2014	0.21	2,408.43	2,259.24	149.19	0.00	0
USANA INC CDT-SHS	90328M107	35.00	SYSTEMATIC	06/25/2014	0.25	2,715.38	2,635.78	79.60	0.00	0
USANA INC CDT-SHS	90328M107	95.00	SYSTEMATIC	06/26/2014	0.67	7,356.23	7,154.26	201.97	0.00	0
USANA INC CDT-SHS	90328M107	110.00	SYSTEMATIC	06/27/2014	0.77	8,321.00	8,283.88	37.12	0.00	0



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USANA INC CDT-SHS	90328M107	35.00	SYSTEMATIC	10/15/2014	0.25	2,668.68	2,540.32	128.36	0.00	0
USANA INC CDT-SHS	90328M107	65.00	SYSTEMATIC	11/14/2014	0.46	7,213.57	4,717.73	2,495.84	0.00	0
USANA INC CDT-SHS	90328M107	5.00	SYSTEMATIC	11/17/2014	0.04	553.37	362.90	190.47	0.00	0
VAALCO ENERGY INC	91851C201	300.00	SYSTEMATIC	05/02/2014	2.10	2,672.13	2,486.40	185.73	0.00	0
VAALCO ENERGY INC	91851C201	575.00	SYSTEMATIC	09/08/2014	4.03	5,135.15	4,765.60	369.55	0.00	0
VANTAGE DRILLING CO	G93205113	4,165.00	SYSTEMATIC	12/19/2014	29.16	1,915.01	7,938.91	0.00	-6,023.90	0
VANTAGE DRILLING CO	G93205113	8,970.00	SYSTEMATIC	12/22/2014	62.79	4,013.08	16,239.19	0.00	-12,226.11	0
VANTAGE DRILLING CO	G93205113	7,745.00	SYSTEMATIC	12/23/2014	54.22	3,861.56	8,303.55	0.00	-4,441.99	0
VANTAGE DRILLING CO	G93205113	1,600.00	SYSTEMATIC	12/24/2014	11.20	878.22	1,535.68	0.00	-657.46	0
VCA ANTECH INC	918194101	90.00	SYSTEMATIC	08/05/2014	0.63	3,360.22	2,996.82	363.40	0.00	0
VCA ANTECH INC	918194101	55.00	SYSTEMATIC	11/14/2014	0.39	2,547.99	1,831.39	716.60	0.00	0
VCA ANTECH INC	918194101	10.00	SYSTEMATIC	11/17/2014	0.07	461.60	332.98	128.62	0.00	0
VECTREN CORP	92240G101	520.00	SYSTEMATIC	11/14/2014	3.64	23,781.10	20,450.56	3,330.54	0.00	0
VIAD CORP	92552R406	350.00	SYSTEMATIC	05/30/2014	2.45	8,221.92	8,441.30	0.00	-219.38	0
VIAD CORP	92552R406	355.00	SYSTEMATIC	06/02/2014	2.49	8,329.18	8,561.89	0.00	-232.71	0
VIAD CORP	92552R406	145.00	SYSTEMATIC	06/03/2014	1.02	3,370.05	3,497.11	0.00	-127.06	0
VIAD CORP	92552R406	65.00	SYSTEMATIC	11/14/2014	0.46	1,604.14	1,393.14	211.00	0.00	0
VIAD CORP	92552R406	35.00	SYSTEMATIC	11/17/2014	0.25	866.28	750.15	116.13	0.00	0
WARREN RESOURCES INC	93564A100	475.00	SYSTEMATIC	05/02/2014	3.33	2,366.86	2,195.92	170.94	0.00	0
WARREN RESOURCES INC	93564A100	675.00	SYSTEMATIC	08/05/2014	4.73	3,979.57	3,120.53	859.04	0.00	0
WARREN RESOURCES INC	93564A100	6,695.00	SYSTEMATIC	12/19/2014	46.87	11,784.93	27,368.32	0.00	-15,583.39	0
WATSCO INC	942622200	205.00	SYSTEMATIC	05/02/2014	1.44	20,742.23	20,520.09	222.14	0.00	0
WEIGHT WATCHERS INTL INC	948626106	445.00	SYSTEMATIC	09/08/2014	3.12	10,869.64	9,631.36	1,238.28	0.00	0
WEIGHT WATCHERS INTL INC	948626106	550.00	SYSTEMATIC	09/09/2014	3.85	13,328.08	11,903.93	1,424.15	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	55.00	SYSTEMATIC	05/30/2014	0.39	4,122.50	3,541.89	580.61	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	300.00	SYSTEMATIC	09/08/2014	2.10	19,648.01	19,276.61	371.40	0.00	0
WENDYS CO	95058W100	1,560.00	SYSTEMATIC	09/08/2014	10.92	12,477.85	14,239.68	0.00	-1,761.83	0
WENDYS CO	95058W100	670.00	SYSTEMATIC	09/09/2014	4.69	5,342.93	6,115.76	0.00	-772.83	0
WERNER ENTERPRISE INC	950755108	165.00	SYSTEMATIC	11/14/2014	1.16	4,680.39	4,343.64	336.75	0.00	0
WERNER ENTERPRISE INC	950755108	690.00	SYSTEMATIC	11/17/2014	4.83	19,539.67	18,044.64	1,495.03	0.00	0
WGL HOLDINGS INC	92924F106	480.00	SYSTEMATIC	12/19/2014	3.36	24,936.69	20,454.04	4,482.65	0.00	0

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WILEY JOHN & SONS INC CL A	968223206	135.00	SYSTEMATIC	10/15/2014	0.95	7,240.13	7,781.31	0.00	-541.18	0
WILEY JOHN & SONS INC CL A	968223206	225.00	SYSTEMATIC	10/16/2014	1.58	11,977.42	12,980.24	0.00	-1,002.82	0
WILLIAMS CLAYTON ENERGY INC	969490101	225.00	SYSTEMATIC	12/19/2014	1.58	12,069.31	25,909.42	0.00	-13,840.11	0
WILSHIRE BANCORP INC	97186T108	885.00	SYSTEMATIC	09/08/2014	6.20	8,511.03	10,087.23	0.00	-1,576.20	0
WILSHIRE BANCORP INC	97186T108	725.00	SYSTEMATIC	09/09/2014	5.08	6,972.61	8,263.55	0.00	-1,290.94	0
WILSHIRE BANCORP INC	97186T108	405.00	SYSTEMATIC	09/10/2014	2.84	3,841.78	4,220.09	0.00	-378.31	0
WINTHROP RLTY TR	976391300	1,020.00	SYSTEMATIC	05/30/2014	7.14	15,307.51	11,738.16	3,569.35	0.00	0
WINTHROP RLTY TR	976391300	750.00	SYSTEMATIC	06/02/2014	5.25	11,211.43	8,631.00	2,580.43	0.00	0
WSFS FINANCIAL CORP	929328102	100.00	SYSTEMATIC	05/02/2014	0.70	6,693.65	7,324.80	0.00	-631.15	0
WSFS FINANCIAL CORP	929328102	180.00	SYSTEMATIC	05/05/2014	1.26	12,078.32	13,184.64	0.00	-1,106.32	0
WSFS FINANCIAL CORP	929328102	150.00	SYSTEMATIC	11/14/2014	1.05	11,571.67	10,849.26	722.41	0.00	0
WSFS FINANCIAL CORP	929328102	120.00	SYSTEMATIC	11/17/2014	0.84	9,310.49	8,679.41	631.08	0.00	0
WSFS FINANCIAL CORP	929328102	20.00	SYSTEMATIC	11/18/2014	0.14	1,555.55	1,500.70	54.85	0.00	0
ZAGG INC	98884U108	140.00	SYSTEMATIC	12/19/2014	0.98	772.63	793.81	0.00	-21.18	0
ZAGG INC	98884U108	15.00	SYSTEMATIC	12/22/2014	0.11	82.90	85.05	0.00	-2.15	0
ZAGG INC	98884U108	280.00	SYSTEMATIC	12/23/2014	1.96	1,722.52	1,587.63	134.89	0.00	0
ZAGG INC	98884U108	255.00	SYSTEMATIC	12/24/2014	1.79	1,599.29	1,464.41	134.88	0.00	0
ZEBRA TECHNOLOGIES CORP CL A	989207105	295.00	SYSTEMATIC	12/19/2014	2.07	21,997.86	19,749.28	2,248.58	0.00	0
ZUMIEZ INC	989817101	65.00	SYSTEMATIC	11/14/2014	0.46	2,197.45	1,958.90	238.55	0.00	0
ZUMIEZ INC	989817101	15.00	SYSTEMATIC	11/17/2014	0.11	526.44	452.06	74.38	0.00	0
ZUMIEZ INC	989817101	70.00	SYSTEMATIC	12/19/2014	0.49	2,546.36	2,109.59	436.77	0.00	0
<b>TOTAL FOR: SYSTEMATIC</b>					<b>3,159.05</b>	<b>6,346,033.13</b>	<b>6,566,985.02</b>	<b>387,463.67</b>	<b>-608,415.56</b>	
<b>Grand Total:</b>					<b>18,914.91</b>	<b>31,080,032.56</b>	<b>30,734,308.28</b>	<b>2,227,687.95</b>	<b>-1,881,963.67</b>	<b>0.00</b>

**Schedule No: 5**  
**Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2014**  
**Schedule of Pooled Funds**

	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)	(K)
<b>PERAC Ledger Number</b>	<b>Market Value at End of Previous Year</b>	<b>Total Purchases this Year At Cost</b>	<b>Reinvested Investment Income</b>	<b>Realized Gain</b>	<b>Realized Loss</b>	<b>Unrealized Gain</b>	<b>Unrealized Loss</b>	<b>Total Sales/Redemptions this Year- Amount Received</b>	<b>Cash Div/Distrib to System this Year</b>	<b>Fees Deducted</b>	<b>=A+B+C+D-E+F-G-H-I-J Market Value at End Of Year</b>
<b>Description</b>											
1172 Daruma Pooled Domestic Equity	-	5,848,641.00	12,381.00	200,229.00		505,497.00	847,892.00			27,878.00	5,690,978.00
1173 PRIT International Equity	-	5,800,000.00	36,712.16	7,505.33	2,094.60	49,858.37	505,749.03			3,433.32	5,382,798.91
1181 IR&M Pooled Bond Fund	11,880,753.87	-	-			927,258.68	81,031.40			*	12,726,981.15
1194-3 Prudential Open-End Real Estate	94.51	-	(3.73)	-	-	0.01	0.01			-	90.78
1198 PRIT Cash Fund	-	3,800,000.00	12.46	-	-	-	-	3,800,012.46	-	-	-
1199 PRIT Core Fund	62,424,658.69	3,800,012.46	1,778,230.31	2,833,293.31	-	4,168,545.87	3,675,152.91	15,694,000.00		324,302.66	55,311,285.07
1194-1 PRIT Real Estate Fund	5,496,141.64	5,800,000.00	398,439.01	339,601.12	10,620.54	585,133.61	215,974.07			51,751.11	12,340,969.66
	<u>79,801,648.71</u>	<u>25,048,653.46</u>	<u>2,225,771.21</u>	<u>3,380,628.76</u>	<u>12,715.14</u>	<u>6,236,293.54</u>	<u>5,325,799.42</u>	<u>19,494,012.46</u>	<u>-</u>	<u>407,365.09</u>	<u>91,453,103.57</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, 2014  
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	\$ 1,370,581.32	\$ 1.51							\$ 1,119.05
4	1170 - Equities	26,876,340.29			31,915.35	3,331,111.20	1,564,123.54	2,227,687.95	1,881,963.67	445,695.82
5b	1172 - Pooled Domestic Equity	5,690,978.00				505,497.00	847,892.00	200,229.00	0.00	12,381.00
5c	1173 - Pooled International Equity	5,382,798.91				49,858.37	505,749.03	7,505.33	2,094.60	36,712.16
5e	1181 - Pooled Domestic Fixed	12,726,981.15				927,258.68	81,031.40	0.00	0.00	0.00
5i	1194 - Pooled Real Estate	12,341,060.44				585,133.62	215,974.08	339,601.12	10,620.54	398,435.28
5m	1198 - PRIT Cash Fund	0.00								12.46
5n	1199 - PRIT Core Fund	55,311,285.07				4,168,545.87	3,675,152.91	2,833,293.31	0.00	1,778,230.31
		119,700,025.18	1.51	-	31,915.35	\$9,567,404.74	6,889,922.96	5,608,316.71	1,894,678.81	2,672,586.08

Schedule No: 7

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2014  
Summary of Investment Related Fees

Manager/Vendor-All Managers/ Vendors Must Be Listed	Q 1 2014	Q 2 2014	Q 3 2014	Q 4 2014	Accrued Payable at Year End 2014	Total Paid or Accrued in 2014	*Payment Method (N,C, W)
<b>5304 - Management Fees</b>							
1 Daruma Capital Management	31,067.62	28,669.17				59,736.79	C
2 Daruma Pooled Domestic Equity			14,101.00	13,777.00		27,878.00	N
3 Seizert Capital Partners	10,978.00	10,626.00	10,262.00		10,645.00	42,511.00	C
4 Income Research & Management	10,315.76	10,524.16	10,628.12		10,776.94	42,244.98	C
5 Polen Capital Management LLC	12,483.00	12,469.00	12,722.50		13,967.00	51,641.50	C
6 O'Shaughnessy Asset Management	10,586.23	10,295.99	10,289.37	93.71	9,860.15	41,125.45	C
7 Systematic Financial Management		10,813.88	10,896.30	7,347.39	3,776.22	32,833.79	C
8 PRIT Core Fund	84,456.88	84,935.22	77,621.07	77,289.49		324,302.66	N
9 PRIT Real Estate Fund	6,518.62	7,938.76	16,512.99	20,780.74		51,751.11	N
10 PRIT International Equity			869.45	2,563.87		3,433.32	N
<b>5304 Management Fees TOTAL</b>	<u>166,406.11</u>	<u>176,272.18</u>	<u>163,902.80</u>	<u>121,852.20</u>	<u>49,025.31</u>	<u>677,458.60</u>	
<b>5305 Custodial Fees</b>							
9 Comerica	4,675.55	4,745.47	3,842.74	0.00	3,903.87	17,167.63	C
<b>5305 Custodial Fees TOTAL</b>	<u>4,675.55</u>	<u>4,745.47</u>	<u>3,842.74</u>	<u>0.00</u>	<u>3,903.87</u>	<u>17,167.63</u>	
<b>5307 Investment Consultant Fees</b>							
10 Dahab Associates	6,500.00	6,500.00	6,500.00	0.00	6,500.00	26,000.00	C
<b>5307 Investment Consultant Fees TOTAL</b>	<u>6,500.00</u>	<u>6,500.00</u>	<u>6,500.00</u>	<u>0.00</u>	<u>6,500.00</u>	<u>26,000.00</u>	
						<u>\$720,626.23</u>	