

ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2016
OF THE CONDITIONS AND AFFAIRS OF

FRANKLIN REGIONAL RETIREMENT SYSTEM

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

Date of Certificate: February 4, 1939

Effective Date: January 1, 1940

Administration Offices located at:

278 Main Street - Suite 311 Greenfield MA 01301

Telephone Number (413) 774-4837

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

BOARD OF RETIREMENT

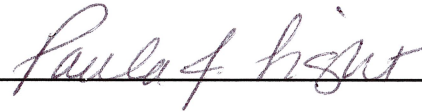
First Member - Chair/Treasurer
Term Expires December 31, 2020

Sandra A. Hanks



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

Paula J. Light



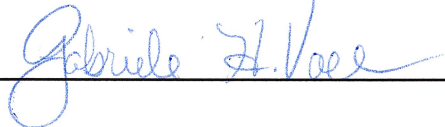
Third Elected Member
Term Expires December 31, 2017

Mary A. Stokarski



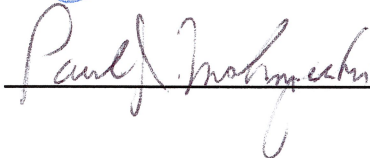
Fourth Elected Member
Term Expires December 31, 2019

Gabriele H. Voelker



Fifth Appointed Member
Term Expires June 30, 2020

Paul J. Mokrzecki



INVESTMENT MANAGERS

see next page

INVESTMENT CONSULTANT

Dahab Associates, 423 South Country Road, Bayshore, NY

CUSTODIAN

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

**ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2016
OF THE CONDITIONS AND AFFAIRS OF
FRANKLIN REGIONAL RETIREMENT SYSTEM**

Investment Managers

Daruma Asset Management, Inc.

1120 Avenue of the Americas, 21st Floor
New York, NY 10018

Polen Capital Management

1825 NW Corporate Blvd, Suite 300
Boca Raton, FL 33431

Income Research & Management

100 Federal Street, 30th Floor
Boston, MA 02110-4106

Pension Reserve Investment Mgmt.

84 State Street, Suite 250
Boston, MA 02109

O'Shaughnessy Asset Management

6 Suburban Avenue
Stamford, CT 06901

Seizert Capital Partners

185 Oakland Avenue, Suite 100
Birmingham, MI 48009

Systematic Financial Management, L.P.

300 Frank W. Burr Blvd., 7th Floor
Teaneck, NJ 07666

**Annual Statement of the Franklin Regional
Retirement System for
the Year Ended December 31, 2016**

ANNUAL STATEMENT BALANCE TESTS

1 ASSET BALANCE

Assets Previous Year	118,210,145.54
Income Current Year	20,761,388.99
Disbursements Current Year	<u>(11,921,088.06)</u>
Assets Current Year	127,050,446.47

2 ASSET DIFFERENCE

Assets Current Year	127,050,446.47
Assets Previous Year	<u>(118,210,145.54)</u>
Difference	8,840,300.93

3 INCOME DIFFERENCE

Income Current Year	20,761,388.99
Disbursements Current Year	<u>(11,921,088.06)</u>
Difference	8,840,300.93

4 FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	24,386,611.17
Total Fund Change Debits Current Year	<u>(15,546,310.24)</u>
Difference	8,840,300.93

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2016**

ASSETS & LIABILITIES

		<u>2016</u>	<u>2015</u>	<u>2014</u>
1	1040 Cash	927,926.34	1,027,503.92	1,370,581.32
3	1180 Fixed Income Securities	0.00	0.00	0.00
5	1170 Equities (at market value)	29,895,947.72	24,890,202.70	26,876,340.29
6	1172 Pooled Domestic Equity Funds	5,972,550.00	5,310,656.00	5,690,978.00
7	1173 Pooled International Equity Funds	5,677,427.06	5,587,646.57	5,382,798.91
9	1181 Pooled Domestic Fixed Income Funds	15,900,782.39	12,801,912.69	12,726,981.15
13	1194 Pooled Real Estate Funds	12,747,886.73	12,730,488.73	12,341,060.44
18	1199 PRIT Fund	57,216,392.90	56,789,797.83	55,311,285.07
19	1350 Prepaid Expenses	6,692.72	6,398.57	4,821.00
20	1398 Accounts Receivable (A)	325,415.21	442,394.86	518,864.94
21	1550 Interest Due and Accrued	1,600.41	102.16	1.51
22	2020 Accounts Payable (A)	<u>(1,622,175.01)</u>	<u>(1,376,958.49)</u>	<u>(81,594.83)</u>
	Total	127,050,446.47	118,210,145.54	120,142,117.80
Funds:				
1	3293 Annuity Savings Fund	28,830,926.14	28,029,621.81	26,866,304.20
2	3294 Annuity Reserve Fund	9,736,489.05	9,122,716.26	8,923,777.87
3	3295 Military Service Fund	-	-	-
4	3296 Pension Fund	3,038,644.09	3,241,237.67	4,973,742.05
6	3297 Pension Reserve Fund	<u>85,444,387.19</u>	<u>77,816,569.80</u>	<u>79,378,293.68</u>
	Total Assets at Market Value	127,050,446.47	118,210,145.54	120,142,117.80

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2016

Changes in Fund Balance

		Balance 12/31	Interfund			Balance 12/31
		Prior Year	Receipts	Transfers	Disbursements	Current Year
Annuity Savings Fund	3293	28,029,621.81	3,722,271.90	(2,031,013.10)	(889,954.47)	28,830,926.14
Annuity Reserve Fund	3294	9,122,716.26	279,714.93	2,030,986.74	(1,696,928.88)	9,736,489.05
Pension Fund	3296	3,241,237.67	6,335,636.37	1,594,176.00	(8,132,405.95)	3,038,644.09
Military Service Fund	3295	-	-	-	-	-
Expense Fund	3298	-	1,201,798.76	-	(1,201,798.76)	-
Pension Reserve Fund	3297	<u>77,816,569.80</u>	<u>9,221,967.03</u>	<u>(1,594,149.64)</u>		<u>85,444,387.19</u>
TOTAL ALL FUNDS		118,210,145.54	20,761,388.99	-	(11,921,088.06)	127,050,446.47

Annuity Savings	- to -	Annuity Reserve	2,030,986.74	For Retirements
Annuity Savings	- to -	Pension Reserve	42.90	10 year write-off
Pension Reserve	- to -	Annuity Savings	8.95	Transfers and refunds from 10 Year Write Offs
Pension Reserve	- to -	Annuity Savings	7.59	Correct prior year interest on refunded moneys
Pension Reserve	- to -	Pension Fund	<u>1,594,176.00</u>	To support "Cost of Benefits"
			<u><u>3,625,222.18</u></u>	

Fund Change
on Page 1

Credits	Difference	Debits
24,386,611.17	8,840,300.93	15,546,310.24

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2016**

<u>RECEIPTS</u>		2016	2015	2014
1 Annuity Savings Fund:				
(a)	4891-Members Deductions	3,024,867.19	2,921,850.46	2,908,336.06
(b)	4892-Transfers From Other Systems	573,437.20	494,968.25	329,880.38
(c)	4893-Member Make Up Payments and Redeposits	39,805.49	49,028.50	22,369.70
(d)	4900-Member Payments from Rollovers	33,517.81	47,922.75	10,369.80
(e)	Investment Income Credited to Members Accounts	50,644.21	52,635.67	50,095.52
	Subtotal	3,722,271.90	3,566,405.63	3,321,051.46
2 Annuity Reserve Fund				
(a)	Investment Income Credited to Annuity Reserve Fund	279,714.93	266,620.46	269,588.30
	Subtotal	279,714.93	266,620.46	269,588.30
3 Pension Fund				
(a)	4898-3(8)(c) Reimbursements From Other Systems	410,817.99	395,152.23	412,769.37
(b)	4899-Received From Commonwealth for COLA and Survivor Benefits	49,236.38	77,061.26	53,261.22
(c)	4894-Pension Fund Appropriation	5,875,582.00	5,645,116.00	5,418,158.00
(d)	4840 -Workers' Compensation Settlements	-	11,600.00	-
[e]	4841 - Recovery of 91A Overearnings	-	436.10	-
	Subtotal	6,335,636.37	6,129,365.59	5,884,188.59
4 Military Service Fund				
(a)	4890-Contribution Received from Municipality	-	-	-
(b)	Investment Income Credited to Military Service Fund	-	-	-
	Subtotal	-	-	-
5 Expense Fund				
(a)	4896-Expense Fund Appropriation	-	-	-
(b)	Investment Income Credited to Expense Fund	1,201,798.76	1,156,993.69	1,124,429.04
	Subtotal	1,201,798.76	1,156,993.69	1,124,429.04
6 Pension Reserve Fund				
(a)	4897-Federal Grant Reimbursement	-	-	-
(b)	4895-Pension Reserve Appropriation	237.96	229.12	291.76
(c)	4822-Interest Not Refunded	7,946.08	7,084.14	13,270.08
(d)	4825-Miscellaneous Income	1,744.37	772.25	5,823.07
(e)	Excess Investment Income	9,212,038.62	(217,119.22)	7,619,561.68
	Subtotal	9,221,967.03	(209,033.71)	7,638,946.59
TOTAL RECEIPTS		20,761,388.99	10,910,351.66	18,238,203.98
		20,761,388.99	10,910,351.66	18,238,203.98

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2016**

DISBURSEMENTS

	2016	2015	2014
1 Annuity Savings Fund:			
(a) 5757-Refunds to Members	316,759.19	368,097.65	372,231.55
(b) 5756-Transfers to Other Systems	573,195.28	542,700.74	2,581,936.56
Subtotal	889,954.47	910,798.39	2,954,168.11
2 Annuity Reserve Fund:			
(a) 5750-Annuities Paid	1,681,394.07	1,541,569.91	1,452,412.20
(b) 5759-Option B Refunds	15,534.81	19,981.96	19,772.88
Subtotal	1,696,928.88	1,561,551.87	1,472,185.08
3 Pension Fund:			
(a) 5751-Pensions Paid			
Regular Pension Payments	6,377,211.66	5,853,110.64	5,591,470.78
Survivorship Payments	355,431.09	343,667.66	302,622.60
Ordinary Disability Payments	70,340.77	53,365.50	61,487.00
Accidental Disability Payments	491,408.64	473,491.09	430,491.63
Accidental Death Payments	59,822.04	58,157.22	56,572.02
Section 101 Benefits	12,921.78	12,545.40	12,180.00
(b) 5755-3(8)(c) Reimbursements to Other Systems	716,033.59	2,341,581.20	446,089.27
(c) 5752-COLA's Paid	49,236.38	77,061.26	53,261.22
(d) 5753-Chapter 389 Beneficiary Increase Paid	-	-	-
Subtotal	8,132,405.95	9,212,979.97	6,954,174.52
4 Military Service Fund:			
(a) 4890-Return to Municipality for Members who withdrew their funds	-	-	-
Subtotal	-	-	-
5 Expense Fund:			
(a) 5118-Board Member Stipend	26,500.00	24,000.00	19,500.00
(b) 5119-Salaries	332,446.62	318,062.01	257,099.06
(c) 5304-Management Fees	656,025.92	643,314.98	677,458.60
(d) 5305-Custodial Fees	15,472.10	15,313.66	17,167.63
(e) 5307-Consultant Fees	32,000.00	29,000.00	26,000.00
(f) 5308-Legal Expenses	17,790.97	15,675.15	22,360.92
(g) 5309-Medical Expenses	-	-	-
(h) 5310-Fiduciary Insurance	11,501.00	11,073.00	10,539.00
(i) 5311-Service Contracts	30,837.55	29,981.00	29,216.98
(j) 5312-Rent	18,485.16	18,171.07	17,946.72
(k) 5315-Professional Services	-	-	-
(l) 5316-Actuarial Services	15,650.00	3,500.00	12,200.00
(m) 5317 Audit Services	17,500.00	17,000.00	12,500.00
(n) 5320-Education and Training	2,520.00	2,851.85	540.00
(o) 5589-Administrative Expenses	17,663.87	15,401.40	18,037.21
5599-Furniture and Equipment	2,416.44	10,094.89	2,882.25
5719-Travel	4,989.13	3,554.68	980.67
Subtotal	1,201,798.76	1,156,993.69	1,124,429.04
TOTAL DISBURSEMENTS	11,921,088.06	12,842,323.92	12,504,956.75
	11,921,088.06	12,842,323.92	12,504,956.75

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2016**

Investment Income

	2016	2015	2014
Investment Income Received From:			
(a) Cash (from Schedule 1)	83,708.89	1,640.50	1,119.05
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	646,392.08	452,207.74	445,695.82
(e) Pooled Funds (from Schedule 5)	2,457,684.22	2,291,217.63	2,225,771.21
(f) Commission Recapture	-	-	-
4821- TOTAL INVESTMENT INCOME	3,187,785.19	2,745,065.87	2,672,586.08
Plus:			
4884-Realized Gains (Profits)	3,868,887.71	4,261,213.43	5,608,316.71
4886-Unrealized Gains (Incr. in Market Value)	12,824,582.15	6,855,911.90	9,567,404.74
1550-Interest Due and Accrued-Current Year	1,600.41	102.16	1.51
	16,695,070.27	11,117,227.49	15,175,722.96
Less:			
4823-Paid Accrued Interest on Fixed Income Securities	-	-	-
4885-Realized Losses	(1,122,834.93)	(1,307,195.54)	(1,894,678.81)
4887-Unrealized Losses (Decrease in Market Value)	(8,015,721.85)	(11,295,965.71)	(6,889,922.96)
1550-Interest Due and Accrued-Prior Year	(102.16)	(1.51)	(32.73)
NET INVESTMENT INCOME	10,744,196.52	1,259,130.60	9,063,674.54
Income Required:			
Annuity Savings Fund (From supplementary schedule)	50,644.21	52,635.67	50,095.52
Annuity Reserve Fund	279,714.93	266,620.46	269,588.30
Expense Fund	1,201,798.76	1,156,993.69	1,124,429.04
Military Service Fund	-	-	-
TOTAL INCOME REQUIRED	1,532,157.90	1,476,249.82	1,444,112.86
Net Investment Income	10,744,196.52	1,259,130.60	9,063,674.54
Less Income Required:	(1,532,157.90)	(1,476,249.82)	(1,444,112.86)
EXCESS INCOME TO PENSION RESERVE FUND	9,212,038.62	(217,119.22)	7,619,561.68

**Annual Statement
Franklin Regional Retirement System
December 31, 2016**

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

Option B							
Month	Debit Balance			Credit Balance			Balance X .0025
	5750	5759	Transfers Out	3294	Transfers In	Balance	
Interest for Dis. & prior yr Retirees							
December 31, 2015				9,122,716.26		9,122,716.26	22,806.79
January 31, 2016	134,981.56				235,625.81	9,223,360.51	23,058.40
February 29, 2016	135,967.56				230,437.15	9,317,830.10	23,294.58
March 31, 2016	136,803.30				44,652.45	9,225,679.25	23,064.20
April 30, 2016	136,015.99	15,534.81			42,878.87	9,117,007.32	22,792.52
May 31, 2016	136,999.52					8,980,007.80	22,450.02
June 30, 2016	136,678.80				636,756.18	9,480,085.18	23,700.21
July 31, 2016	140,175.82				46,804.30	9,386,713.66	23,466.78
August 31, 2016	142,576.41				93,392.12	9,337,529.37	23,343.82
September 30, 2016	144,056.95				288,237.33	9,481,709.75	23,704.27
October 31, 2016	144,052.88				301,567.12	9,639,223.99	24,098.06
November 30, 2016	146,404.79				81,290.90	9,574,110.10	23,935.28
December 31, 2016	146,680.49				29,344.51	9,456,774.12	
totals:	1,681,394.07	15,534.81			2,030,986.74		279,714.93

#3294 Balance 9,736,489.05

This balance should equal the balance in 3294 after final entries

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2016**

Schedule A

Detail of Accounts Receivable and Accounts Payable

	<u>Amount</u>	<u>Original Date</u>
<u>Accounts Receivable</u>		
4891 Member Deductions	\$190,598.23	12/31/2016
4894 Pension Fund Appropriation	134,516.98	12/31/2016
5119 PrePaid Employee Insurance	2,676.10	12/31/2016
5312 PrePaid Rent Expense	1,540.43	12/31/2016
5589 PrePaid Administrative Expenses	1,592.19	12/31/2016
5311 PrePaid Service Contracts-Admin & Equip	525.00	12/31/2016
4893 Buyback Make-up Periodic Payments	300.00	12/31/2016
5320 Pre-paid Education and Training	359.00	12/31/2016
	<hr/>	
TOTAL RECEIVABLES (Must agree with Page 2, sum of line 19 & 20)	332,107.93	
<u>Accounts Payable</u>		
5118 Board Stipends	2,208.37	12/31/2016
5119 Salaries	11,614.63	12/31/2016
5304 Management fees	60,252.54	12/31/2016
5305 Custodial Fees	4,230.13	12/31/2016
5307 Investment Consultant	8,000.00	12/31/2016
5308 Legal Expense	3,810.00	12/31/2016
5755 Accrued Liability for State Board 3(8)c	1,530,801.73	12/31/2011
5589 Administrative expense	1,257.61	12/31/2016
	<hr/>	
TOTAL PAYABLES (Must agree with Page 2, line 22)	1,622,175.01	

Annual Statement of the Franklin Regional Retirement System for Year Ended December 31, 2016

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2&4	TOTAL
Active Membership Dec 31st, previous year	<u>870</u>	<u>81</u>	<u>951</u>
Inactive Membership Dec.31st, previous year	<u>458</u>	<u>99</u>	<u>557</u>
Enrolled During Current Year	<u>136</u>	<u>12</u>	<u>148</u>
Transfers Between Groups	<u></u>	<u></u>	<u>-</u>
Reinstatements of Disabled Members	<u></u>	<u></u>	<u>-</u>
SUBTOTAL	<u>1,464</u>	<u>192</u>	<u>1,656</u>
Deduct			
Death	<u></u>	<u></u>	<u>-</u>
Withdrawals	<u>66</u>	<u>8</u>	<u>74</u>
Retirements	<u>35</u>	<u>3</u>	<u>38</u>
SUBTOTAL	<u>101</u>	<u>11</u>	<u>112</u>
TOTAL	<u>1,363</u>	<u>181</u>	<u>1,544</u>
Active Membership Dec 31st, current year	<u>905</u>	<u>82</u>	<u>987</u>
Inactive Membership Dec.31st, current year	<u>458</u>	<u>99</u>	<u>557</u>

RETIRED MEMBERS, BENEFICIARIES and SURVIVORS

Retired, Beneficiary, and Survivor Membership, Dec. 31, previous year	<u>503</u>	<u>51</u>	<u>554</u>
Retirements During the Year:			
Superannuation	<u>33</u>	<u>2</u>	<u>35</u>
Ordinary disability	<u>1</u>	<u>1</u>	<u>2</u>
Accidental disability	<u></u>	<u></u>	<u>-</u>
Termination Retirement Allowance	<u></u>	<u></u>	<u>-</u>
Beneficiary of Deceased Retiree	<u>1</u>	<u></u>	<u>1</u>
Survivor Benefits from Active Membership	<u></u>	<u></u>	<u>-</u>
SUBTOTAL	<u>35</u>	<u>3</u>	<u>38</u>
Deduct:			
Deaths of Retired Members	<u>(10)</u>	<u></u>	<u>(10)</u>
Terminations of Survivors Benefits	<u>(1)</u>	<u></u>	<u>(1)</u>
Waived Retirement Benefits	<u></u>	<u></u>	<u>-</u>
Reinstatements of disabled pensions	<u></u>	<u></u>	<u>-</u>
SUBTOTAL	<u>(11)</u>	<u>-</u>	<u>(11)</u>
TOTAL	<u>527</u>	<u>54</u>	<u>581</u>
Retired Membership Dec. 31, current year			
Superannuation	<u>468</u>	<u>38</u>	<u>506</u>
Ordinary Disability	<u>4</u>	<u>2</u>	<u>6</u>
Accidental Disability	<u>13</u>	<u>5</u>	<u>18</u>
Termination	<u></u>	<u></u>	<u>-</u>
Beneficiaries from Accidental Deaths	<u>1</u>	<u>3</u>	<u>4</u>
Beneficiaries from Section 100	<u></u>	<u></u>	<u>-</u>
Beneficiaries from Section 101	<u></u>	<u>1</u>	<u>1</u>
Beneficiaries under Option (C)	<u>16</u>	<u>3</u>	<u>19</u>
Option (D) Survivor Allowance	<u>24</u>	<u>2</u>	<u>26</u>
Section 12B Survivor Allowance	<u>1</u>	<u></u>	<u>1</u>
TOTAL	<u>527</u>	<u>54</u>	<u>581</u>
Total Retired, Beneficiary, and Survivor Membership, Dec. 31, current year			

TOTAL MEMBERSHIP

Active, Inactive, Retired, Beneficiary and Survivor, Dec. 31, current year	<u>1,890</u>	<u>235</u>	<u>2,125</u>
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Schedule No: 1
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2016
Cash Account Activity During Year

<u>Description</u>	<u>Account No.</u>	<u>Interest Rate at Year End</u>	<u>(A) Book Value at End of Previous Yr</u>	<u>(B) Total Deposits This Year</u>	<u>(C) Income Reinvested/ Redeposited Into Account</u>	<u>(D) Withdrawals During Year</u>	<u>(E) =A+B+C-D Book Value Dec 31st Current Yr</u>	<u>(F) Cash Income Pd to System Not Reinvested or Redeposited</u>	<u>(G) Interest Due and Accrued on Dec. 31st</u>
1041 UniBank - checking	7710077251	0.10%	2,020.57	11,247,648.96	180.49	11,247,179.72	2,670.30		
1041 Unibank - money market	7710077269	0.10%	403,752.30	15,420,275.68	1,101.10	15,742,603.02	82,526.06		
1041 Unibank - card account	7710227773	0.10%	-	2,000.00	0.09	260.00	1,740.09		
1042 Comerica - Systematic	1055072113		49,296.84	7,646,029.86	290.82	7,544,419.89	151,197.63		51.12
1042 Comerica - Seizert	1055059842		254,602.31	2,907,858.37	1,003.75	2,847,834.61	315,629.82		142.54
1042 Comerica - Polen	1055063221		187,890.73	1,705,197.59	899.63	1,612,646.49	281,341.46		1368.05
1042 Comerica - O'Shaughnessy	1055063249		129,891.17	5,381,542.31	80,233.01	5,498,895.51	92,770.98		38.70
1099 PETTY CASH			50.00				50.00		
			\$ 1,027,503.92	\$ 44,310,552.77	\$ 83,708.89	\$ 44,493,839.24	\$ 927,926.34	\$ -	\$ 1,600.41

Schedule No: 2
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2016
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, 2016
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, 2016
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, 2016
 Domestic Fixed Income Securities Sold During Year

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

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 2016
Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
SEIZERT									
AGCO CORP	001084102	4,049.00	57.86	199,625.22	-14,595.63	234,275.14	49,245.55	0.00	2,196.22
AMDOCS LTD	G02602103	3,858.00	58.25	0.00	227,632.66	224,728.50	0.00	-2,904.16	752.31
AMERICAN CAP AGY CORP	02503X105	0.00	19.54	157,672.62	-157,672.62	0.00	0.00	0.00	16,363.38
AMERISOURCEBERGEN CORP	03073E105	3,031.00	78.19	0.00	257,645.03	236,993.89	0.00	-20,651.14	2,806.32
ASSURED GUARANTY LTD	G0585R106	11,801.00	37.77	281,347.35	30,877.80	445,723.77	133,498.62	0.00	5,835.96
C H ROBINSON WORLDWIDE INC	12541W209	3,761.00	73.26	210,433.86	25,222.72	275,530.86	39,874.28	0.00	6,227.66
CHICAGO BRDG & IRON-NY SHS	167250109	8,756.00	31.75	269,264.94	60,611.58	278,003.00	0.00	-51,873.52	2,101.91
CHURCH & DWIGHT INC	171340102	4,268.00	44.19	0.00	187,222.21	188,602.92	1,380.71	0.00	0.00
CUMMINS INC	231021106	1,833.00	136.67	179,540.40	-9,992.78	250,516.11	80,968.49	0.00	8,587.47
DILLARDS INC	254067101	0.00	59.11	116,569.54	-116,569.54	0.00	0.00	0.00	260.75
DISCOVERY COMMUNICATIONS INC NE	25470F302	10,743.00	26.78	244,381.80	25,866.95	287,697.54	17,448.79	0.00	0.00
ENDO INTERNATIONAL PLC	G30401106	0.00	28.15	117,358.74	-117,358.74	0.00	0.00	0.00	0.00
ENSCO PLC	G3157S106	0.00	11.96	110,746.44	-110,746.44	0.00	0.00	0.00	71.96
EVEREST RE GROUP LTD	G3223R108	1,095.00	216.4	137,134.41	62,050.36	236,958.00	37,773.23	0.00	4,446.15
F5 NETWORKS INC	315616102	1,580.00	144.72	0.00	172,571.31	228,657.60	56,086.29	0.00	0.00
FIFTH THIRD BANCORP COM	316773100	12,252.00	26.97	227,632.50	9,294.99	330,436.44	93,508.95	0.00	6,828.51
HOWARD HUGHES CORP COM	44267D107	2,110.00	114.1	0.00	242,843.29	240,751.00	0.00	-2,092.29	0.00
LIBERTY BROADBAND CORP - C	530307305	4,569.00	74.07	213,766.92	28,308.51	338,425.83	96,350.40	0.00	0.00
LIBERTY MEDIA CORP	531229102	0.00	39.06	0.00	0.00	0.00	0.00	0.00	0.00
LIBERTY MEDIA CORP BRAVES GROUP-A	531229706	0.00	15.56	0.00	0.00	0.00	0.00	0.00	0.00
LIBERTY MEDIA CORP BRAVES GROUP-C	531229888	0.00	15	0.00	0.00	0.00	0.00	0.00	0.00
LIBERTY MEDIA CORP C	531229300	0.00	38.26	0.00	0.00	0.00	0.00	0.00	0.00
LIBERTY MEDIA CORP GROUP-A	531229870	0.00	19.48	0.00	0.00	0.00	0.00	0.00	0.00
LIBERTY MEDIA CORP GROUP-C	531229854	11,647.00	31.33	0.00	187,066.98	364,900.51	177,833.53	0.00	0.00
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	10,902.00	33.92	269,644.48	112,284.40	369,795.84	0.00	-12,133.04	0.00
LIBERTY MEDIA CORP SIRIUSXM GROUP	531229409	0.00	31.89	164,496.75	-164,496.75	0.00	0.00	0.00	0.00
MALLINCKRODT PLC	G5785G107	2,783.00	49.82	224,039.26	-18,774.30	138,649.06	0.00	-66,615.90	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
MARVELL TECHNOLOGY GROUP LTD	G5876H105	0.00	10.23	155,134.98	-155,134.98	0.00	0.00	0.00	1,055.34
MEAD JOHNSON NUTRITION CO	582839106	2,640.00	70.76	0.00	191,903.78	186,806.40	0.00	-5,097.38	0.00
NETAPP INC	64110D104	6,526.00	35.27	203,936.11	-30,884.50	230,172.02	57,120.41	0.00	5,467.79
PACKAGING CORP OF AMERICA	695156109	2,302.00	84.82	0.00	151,870.87	195,255.64	43,384.77	0.00	2,595.91
REDWOOD TRUST INC REIT	758075402	13,176.00	15.21	156,895.20	18,449.06	200,406.96	25,062.70	0.00	14,034.72
REGIONS FINL CORP	7591EP100	22,594.00	14.36	223,545.60	-11,577.05	324,449.84	112,481.29	0.00	6,360.82
SYMANTEC CORP	871503108	0.00	24.13	288,897.00	-288,897.00	0.00	0.00	0.00	58,123.33
VALMONT INDS INC	920253101	1,587.00	140.9	207,799.20	-35,789.33	223,608.30	51,598.43	0.00	2,603.63
VISTEON CORP	92839U206	0.00	70.09	258,426.50	-258,426.50	0.00	0.00	0.00	97,953.80
WABTEC CORP	929740108	0.00	83.02	0.00	0.00	0.00	0.00	0.00	442.40
WESTERN DIGITAL CORP	958102105	7,897.00	67.95	153,007.40	244,143.87	536,601.15	139,449.88	0.00	11,798.50
WESTERN UN CO	959802109	13,437.00	21.72	217,087.11	26,958.26	291,851.64	47,806.27	0.00	8,178.56
ZIONS BANCORP	989701107	8,071.00	43.04	196,177.80	16,365.61	347,375.84	134,832.43	0.00	2,613.28
		TOTAL FOR: SEIZERT		5,184,562.13	788,274.08	7,207,173.80	1,395,705.02	-161,367.43	267,706.68

POLEN

ABBOTT LABS	002824100	0.00	39.63	437,198.85	-437,198.85	0.00	0.00	0.00	3,706.04
ACCENTURE PLC CL A	G1151C101	3,303.00	117.13	379,126.00	-33,962.50	386,880.39	41,716.89	0.00	7,629.93
ADOBE SYS INC	00724F101	3,461.00	102.95	356,596.24	-31,469.90	356,309.95	31,183.61	0.00	0.00
ALIGN TECHNOLOGY INC	016255101	2,297.00	96.13	0.00	184,224.59	220,810.61	36,586.02	0.00	0.00
ALPHABET INC CL A	02079K305	247.00	792.45	211,618.72	-19,450.25	195,735.15	3,566.68	0.00	0.00
ALPHABET INC CL C	02079K107	622.00	771.82	517,556.16	-45,532.80	480,072.04	8,048.68	0.00	0.00
APPLE INC	037833100	0.00	110.52	300,517.30	-300,517.30	0.00	0.00	0.00	5,798.00
AUTOMATIC DATA PROCESSING INC	053015103	4,424.00	102.78	364,126.56	19,803.74	454,698.72	70,768.42	0.00	8,499.61
CELGENE CORP	151020104	3,579.00	115.75	276,645.60	139,504.42	414,269.25	0.00	-1,880.77	0.00
DOLLAR GEN CORP NEW	256677105	3,189.00	74.07	0.00	259,060.15	236,209.23	0.00	-22,850.92	386.00
FACEBOOK INC	30303M102	3,974.00	115.05	295,141.20	139,231.39	457,208.70	22,836.11	0.00	0.00
FASTENAL CO	311900104	0.00	41.78	287,372.80	-287,372.80	0.00	0.00	0.00	5,030.70
GARTNER INC CL A	366651107	2,778.00	101.07	277,360.60	-25,396.00	280,772.46	28,807.86	0.00	0.00
MASTERCARD INC	57636Q104	1,482.00	103.25	158,404.72	-14,117.20	153,016.50	8,728.98	0.00	1,153.87
NESTLE SA SPONSORED ADR REPSTG	641069406	4,252.00	71.875	347,579.49	-30,907.54	305,612.50	0.00	-11,059.45	9,863.48
NIKE INC CL B	654106103	8,582.00	50.83	588,250.00	-51,875.00	436,223.06	0.00	-100,151.94	5,625.28

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
O REILLY AUTOMOTIVE INC NEW	67103H107	1,124.00	278.41	313,987.38	-29,143.30	312,932.84	28,088.76	0.00	0.00
ORACLE CORPORATION	68389X105	8,796.00	38.45	352,185.73	-30,867.85	338,206.20	16,888.32	0.00	5,404.35
PRICELINE.COM	741503403	227.00	1466.06	424,558.35	-135,144.70	332,795.62	43,381.97	0.00	0.00
REGENERON PHARMACEUTICALS INC	75886F107	1,100.00	367.09	414,752.68	116,417.39	403,799.00	0.00	-127,371.07	0.00
STARBUCKS CORP	855244109	7,796.00	55.52	513,316.53	-45,322.65	432,833.92	0.00	-35,159.96	6,626.60
TJX COMPANIES INC NEW	872540109	5,039.00	75.13	391,706.84	-34,391.35	378,580.07	21,264.58	0.00	4,988.61
VISA INC CL A	92826C839	7,269.00	78.02	619,546.95	-55,836.00	567,127.38	3,416.43	0.00	4,252.37
		TOTAL FOR: POLEN		7,827,548.70	-750,264.31	7,144,093.59	365,283.31	-298,474.11	68,964.84

O'SHAUGHNESSY

AEGON N V ORD AMER REG ADR	007924103	5,081.00	5.53	0.00	28,350.17	28,097.93	0.00	-252.24	0.00
ALLSTATE CORP	020002101	2,530.00	74.12	96,798.31	68,878.19	187,523.60	21,847.10	0.00	2,190.69
AMBEV S A SPONSORED ADR	02319V103	0.00	4.91	26,380.90	-26,380.90	0.00	0.00	0.00	1,121.06
AMERICAN AIRLS GROUP INC	02376R102	4,029.00	46.69	0.00	140,482.04	188,114.01	47,631.97	0.00	1,002.10
AMERICAN EXPRESS CO	025816109	1,292.00	74.08	0.00	85,834.09	95,711.36	9,877.27	0.00	176.64
AMERICAN INTL GROUP INC	026874784	791.00	65.31	54,719.51	-8,896.18	51,660.21	5,836.88	0.00	1,628.80
AMERIPRISE FINL INC	03076C106	2,599.00	110.94	0.00	255,927.60	288,333.06	32,405.46	0.00	3,064.50
ANTHEM INC	036752103	0.00	140.77	79,899.12	-79,899.12	0.00	0.00	0.00	372.45
APPLIED MATLS INC	038222105	4,763.00	32.27	0.00	131,466.33	153,702.01	22,235.68	0.00	685.70
ARCHER DANIELS MIDLAND CO	039483102	2,409.00	45.65	0.00	97,921.28	109,970.85	12,049.57	0.00	1,802.70
ASHLAND INC NEW	044209104	0.00	117.49	69,322.50	-69,322.50	0.00	0.00	0.00	567.06
BED BATH & BEYOND INC	075896100	3,739.00	40.64	219,682.25	-40,121.67	151,952.96	0.00	-27,607.62	1,350.50
BEST BUY	086516101	5,913.00	42.67	0.00	206,557.85	252,307.71	45,749.86	0.00	3,278.52
BHP BILLITON PLC ADR	05545E209	1,662.00	31.46	0.00	31,018.38	52,286.52	21,268.14	0.00	997.20
BLOCK H & R INC	093671105	2,051.00	22.99	14,523.16	52,171.91	47,152.49	0.00	-19,542.58	1,312.64
BOEING CO	097023105	1,829.00	155.68	0.00	244,746.99	284,738.72	39,991.73	0.00	3,248.20
CA INC	12673P105	1,768.00	31.77	0.00	55,797.40	56,169.36	371.96	0.00	1,170.20
CAPITAL ONE FINL CORP	14040H105	300.00	87.24	0.00	21,814.69	26,172.00	4,357.31	0.00	120.00
CBS CORP NEW CL B	124857202	2,551.00	63.62	108,399.00	12,130.76	162,294.62	41,764.86	0.00	2,043.69
CENTURYLINK INC	156700106	10,992.00	23.78	164,093.52	127,691.23	261,389.76	0.00	-30,394.99	20,687.94
CF INDS HLDGS INC	125269100	0.00	33.07	37,422.77	-37,422.77	0.00	0.00	0.00	275.10
COCA-COLA ENTERPRISES INC NEW	19122T109	0.00	39.48	0.00	0.00	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
COCA-COLA EUROPEAN PARTNERS	G25839104	0.00	38.44	298,246.68	-298,246.68	0.00	0.00	0.00	3,676.26
CORNING INCORPORATED	219350105	3,926.00	24.27	190,733.52	-118,966.24	95,284.02	23,516.74	0.00	3,894.35
CUMMINS INC	231021106	534.00	136.67	0.00	61,873.50	72,981.78	11,108.28	0.00	1,094.70
DARDEN RESTAURANTS INC	237194105	0.00	62.25	30,356.28	-30,356.28	0.00	0.00	0.00	238.50
DISCOVER FINL SVCS	254709108	1,014.00	72.09	0.00	64,863.62	73,099.26	8,235.64	0.00	106.80
DOVER CORP	260003108	723.00	74.93	17,473.35	26,674.41	54,174.39	10,026.63	0.00	1,179.30
EMERSON ELECTRIC ELEC CO	291011104	2,126.00	55.75	84,037.31	14,570.95	118,524.50	19,916.24	0.00	5,894.26
EXPRESS SCRIPTS HLDG CO	30219G108	1,324.00	68.79	113,283.36	-1,100.75	91,077.96	0.00	-21,104.65	0.00
FEDEX CORP	31428X106	0.00	165.11	127,237.46	-127,237.46	0.00	0.00	0.00	357.25
FLUOR CORP	343412102	0.00	53.52	104,781.18	-104,781.18	0.00	0.00	0.00	1,319.85
GENERAL DYNAMICS CORP	369550108	163.00	172.66	0.00	22,758.45	28,143.58	5,385.13	0.00	196.08
GENERAL ELECTRIC CO	369604103	1,920.00	31.6	0.00	58,607.84	60,672.00	2,064.16	0.00	640.55
GENERAL MTRS CO	37045V100	5,478.00	34.84	0.00	173,259.09	190,853.52	17,594.43	0.00	4,392.04
GILEAD SCIENCES INC	375558103	2,263.00	71.61	0.00	175,944.61	162,053.43	0.00	-13,891.18	1,712.68
HARTFORD FINL SVCS GROUP INC	416515104	1,051.00	47.65	94,916.64	-50,744.03	50,080.15	5,907.54	0.00	2,139.69
HESS CORP COM	42809H107	0.00	54.3	191,059.68	-191,059.68	0.00	0.00	0.00	1,171.25
IBM CORP	459200101	0.00	145.94	170,648.80	-170,648.80	0.00	0.00	0.00	1,290.90
ILLINOIS TOOL WORKS INC WKS INC	452308109	1,130.00	122.46	291,107.88	-185,919.71	138,379.80	33,191.63	0.00	6,837.75
INGERSOLL-RAND PLC	G47791101	0.00	55.56	43,844.97	-43,844.97	0.00	0.00	0.00	457.91
JUNIPER NETWORKS INC	48203R104	5,501.00	28.26	92,874.00	51,634.31	155,458.26	10,949.95	0.00	1,976.50
KOHL'S CORP	500255104	5,038.00	49.38	17,003.91	213,752.32	248,776.44	18,020.21	0.00	5,331.50
KONINKLIJKE AHOLD NV SPON ADR	500467501	0.00	22.802	289,816.04	-289,816.04	0.00	0.00	0.00	11,798.24
KONINKLIJKE AHOLD NV SPON ADR	500467105	0.00	23.8252	0.00	0.00	0.00	0.00	0.00	907.95
L OREAL CO UNSPONSORED ADR	502117203	0.00	37.782	49,091.70	-49,091.70	0.00	0.00	0.00	1,015.04
LINCOLN NATL CORP IND	534187109	2,226.00	66.27	0.00	122,354.35	147,517.02	25,162.67	0.00	62.50
LYONDELLBASELL INDUSTRIES NV	N53745100	3,760.00	85.78	276,950.30	44,735.28	322,532.80	847.22	0.00	11,586.81
MACYS INC	55616P104	3,936.00	35.81	93,501.54	59,336.89	140,948.16	0.00	-11,890.27	5,961.86
MAGNA INTL INC CL A	559222401	0.00	42.02	35,368.32	-35,368.32	0.00	0.00	0.00	284.00
MARATHON PETE CORP	56585A102	0.00	34.83	148,158.72	-148,158.72	0.00	0.00	0.00	778.56
MARRIOTT INTL INC NEW CL A	571903202	3,118.00	82.68	89,833.60	117,541.58	257,796.24	50,421.06	0.00	3,503.35
MCDONALDS CORP	580135101	829.00	121.72	0.00	98,205.85	100,905.88	2,700.03	0.00	859.90
MICHAEL KORS HOLDINGS LTD	G60754101	5,288.00	42.98	9,894.82	260,308.90	227,278.24	0.00	-42,925.48	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
MOBILE TELESYSTEMS SPON ADR	607409109	0.00	8.28	39,725.04	-39,725.04	0.00	0.00	0.00	0.00
MONSANTO CO	61166W101	0.00	100.77	36,058.32	-36,058.32	0.00	0.00	0.00	592.92
MOSAIC CO NEW	61945C103	1,676.00	29.33	195,668.28	-149,427.44	49,157.08	2,916.24	0.00	5,473.04
MOTOROLA SOLUTIONS INC.	620076307	2,515.00	82.89	61,673.45	114,401.79	208,468.35	32,393.11	0.00	2,929.86
MSCI INC CL A	55354G100	530.00	78.78	0.00	44,664.61	41,753.40	0.00	-2,911.21	273.28
NATIONAL OILWELL VARCO INC	637071101	4,685.00	37.44	146,317.81	-48.20	175,406.40	29,136.79	0.00	3,965.25
NAVIENT CORP	63938C108	0.00	0	26,140.35	-26,140.35	0.00	0.00	0.00	0.00
NETAPP INC	64110D104	1,471.00	35.27	131,270.44	-92,244.81	51,882.17	12,856.54	0.00	2,957.19
NORTHROP GRUMMAN CORP	666807102	993.00	232.58	302,096.00	-114,306.98	230,951.94	43,162.92	0.00	4,830.60
NTT DOCOMO INC ADR	62942M201	4,064.00	22.75	9,963.00	86,921.63	92,456.00	0.00	-4,428.63	2,967.82
PARKER HANNIFIN CORP	701094104	992.00	140	164,381.10	-68,559.95	138,880.00	43,058.85	0.00	5,167.89
PENTAIR PLC	G7S00T104	0.00	64.05	72,016.62	-72,016.62	0.00	0.00	0.00	1,309.12
PHILLIPS 66	718546104	0.00	79.34	177,424.20	-177,424.20	0.00	0.00	0.00	1,013.32
QUALCOMM INC	747525103	1,205.00	65.2	0.00	78,952.35	78,566.00	0.00	-386.35	752.07
SANDISK CORP	80004C101	0.00	76.08	162,314.64	-162,314.64	0.00	0.00	0.00	0.00
SCRIPPS NETWORKS INTERACTIVE CL	811065101	0.00	62.35	17,446.36	-17,446.36	0.00	0.00	0.00	79.00
SEAGATE TECHNOLOGY	G7945M107	4,093.00	38.17	76,399.44	64,917.83	156,229.81	14,912.54	0.00	5,570.46
SIRIUS XM HLDGS INC	82968B103	13,004.00	4.45	160,386.49	-107,460.21	57,867.80	4,941.52	0.00	130.04
SPIRIT AEROSYSTEMS HLDGS INC	848574109	354.00	58.35	0.00	21,083.32	20,655.90	0.00	-427.42	0.00
TARGET CORP	87612E106	2,295.00	72.23	0.00	167,591.53	165,767.85	0.00	-1,823.68	1,318.20
TE CONNECTIVITY LTD	H84989104	4,044.00	69.28	0.00	250,955.64	280,168.32	29,212.68	0.00	2,626.26
TIME WARNER INC	887317303	0.00	66.2	41,259.46	-41,259.46	0.00	0.00	0.00	0.00
TRAVELERS COS INC	89417E109	2,818.00	122.42	303,029.10	15,724.37	344,979.56	26,226.09	0.00	7,158.56
TWENTY-FIRST CENTY FOX INC	90130A101	3,383.00	28.04	41,717.76	47,619.55	94,859.32	5,522.01	0.00	839.52
TYCO INTERNATIONAL PLC	G91442106	0.00	35.18	102,175.56	-102,175.56	0.00	0.00	0.00	656.82
UNITED CONTL HLDGS INC	910047109	4,235.00	72.88	0.00	213,974.88	308,646.80	94,671.92	0.00	0.00
UNITED TECHNOLOGIES CORP	913017109	708.00	109.62	0.00	71,240.96	77,610.96	6,370.00	0.00	1,169.52
VALERO ENERGY CORP NEW	91913Y100	4,692.00	68.32	33,021.57	244,367.07	320,557.44	43,168.80	0.00	7,056.00
VIACOM INC CL B	92553P201	0.00	37.48	172,172.28	-172,172.28	0.00	0.00	0.00	3,818.40
VOYA FINL INC	929089100	0.00	38.87	83,822.61	-83,822.61	0.00	0.00	0.00	68.13
WHOLE FOODS MKT INC	966837106	4,106.00	30.76	0.00	125,658.97	126,300.56	641.59	0.00	301.73
WYNNDHAM WORLDWIDE CORP COM	98310W108	813.00	76.37	0.00	56,771.43	62,088.81	5,317.38	0.00	541.50

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
XEROX CORP	984121103	0.00	11.16	129,834.82	-129,834.82	0.00	0.00	0.00	854.98
XL GROUP PLC	G98290102	0.00	34.35	107,314.02	-107,314.02	0.00	0.00	0.00	547.80
YUM CHINA HLDGS INC	98850P109	160.00	26.12	0.00	0.00	4,179.20	4,179.20	0.00	0.00
YUM! BRANDS INC	988498101	1,341.00	63.33	0.00	106,125.67	84,925.53	0.00	-21,200.14	400.35
TOTAL FOR: O'SHAUGHNESSY				6,525,089.82	1,031,046.89	8,306,473.80	949,123.53	-198,786.44	193,131.65

SYSTEMATIC

AARON'S INC	002535300	840.00	31.99	18,919.55	1,066.00	26,871.60	6,886.05	0.00	57.75
ABERCROMBIE & FITCH CO CL A	002896207	1,450.00	12	19,440.00	13,713.76	17,400.00	0.00	-15,753.76	837.00
ABM INDS INC	000957100	545.00	40.84	19,359.60	824.96	22,257.80	2,073.24	0.00	217.80
ACACIA RESH CORP AR ACACIA	003881307	3,310.00	6.5	0.00	19,735.26	21,515.00	1,779.74	0.00	0.00
ACCO BRANDS CORP	00081T108	1,900.00	13.05	17,646.75	-3,245.05	24,795.00	10,393.30	0.00	0.00
ACETO CORPORATION	004446100	1,240.00	21.97	0.00	27,246.08	27,242.80	0.00	-3.28	250.57
ADDUS HOMECARE CORP	006739106	720.00	35.05	11,058.00	14,003.35	25,236.00	174.65	0.00	0.00
AECOM TECHNOLOGY CORP DELAWAR	00766T100	655.00	36.36	19,819.80	252.93	23,815.80	3,743.07	0.00	0.00
AEGEAN MARINE PETROLEUM NETWO	Y0017S102	1,980.00	10.15	14,337.40	-1,766.01	20,097.00	7,525.61	0.00	160.30
AEGION CORP	00770F104	985.00	23.7	18,923.80	356.89	23,344.50	4,063.81	0.00	0.00
AFFYMETRIX INC	00826T108	0.00	0	21,441.25	-21,441.25	0.00	0.00	0.00	0.00
AG MTG INVT TR INC	001228105	1,390.00	17.11	0.00	24,598.08	23,782.90	0.00	-815.18	0.00
AGCO CORP	001084102	0.00	57.86	17,248.20	-17,248.20	0.00	0.00	0.00	226.20
AGREE REALTY CORP	008492100	0.00	48.35	19,034.40	-19,034.40	0.00	0.00	0.00	721.20
ALAMO GROUP INC	011311107	0.00	64.82	0.00	0.00	0.00	0.00	0.00	56.25
ALERE INC	01449J105	0.00	53.3	16,026.90	-16,026.90	0.00	0.00	0.00	0.00
ALLETE INC	018522300	375.00	64.19	0.00	20,490.72	24,071.25	3,580.53	0.00	566.80
ALLIED WORLD ASSURANCE CO	H01531104	0.00	53.71	0.00	0.00	0.00	0.00	0.00	133.90
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	1,905.00	10.21	19,840.20	8,219.91	19,450.05	0.00	-8,610.06	0.00
ALMOST FAMILY INC	020409108	0.00	36.77	17,776.95	-17,776.95	0.00	0.00	0.00	0.00
ALON USA ENERGY INC	020520102	0.00	11.38	17,808.00	-17,808.00	0.00	0.00	0.00	951.00
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	1,135.00	21.27	0.00	14,885.84	24,141.45	9,255.61	0.00	0.00
ALTRA HLDGS INC	02208R106	0.00	36.9	0.00	0.00	0.00	0.00	0.00	306.75
AMAG PHARMACEUTICALS INC	00163U106	735.00	34.8	20,378.25	-3,437.52	25,578.00	8,637.27	0.00	0.00
AMEDISYS INC	023436108	600.00	42.63	17,497.40	7,359.86	25,578.00	720.74	0.00	0.00

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AMERICAN AXLE & MFG HLDGS INC	024061103	0.00	16.67	0.00	0.00	0.00	0.00	0.00	0.00
AMERICAN EAGLE OUTFITTERS	02553E106	1,335.00	15.17	17,127.50	3,605.10	20,251.95	0.00	-480.65	639.39
AMERICAN EQUITY INVT LIFE HLDG	025676206	0.00	14	0.00	0.00	0.00	0.00	0.00	0.00
AMERICAN PUB ED INC	02913V103	810.00	24.55	0.00	16,543.48	19,885.50	3,342.02	0.00	0.00
AMSURG CORP	03232P405	0.00	68.59	18,240.00	-18,240.00	0.00	0.00	0.00	0.00
ANALOGIC CORP COM PAR \$0.05	032657207	265.00	82.95	17,346.00	4,342.91	21,981.75	292.84	0.00	122.00
ANGIODYNAMICS INC	03475V101	1,435.00	16.87	13,536.10	6,250.27	24,208.45	4,422.08	0.00	0.00
ANIKA THERAPEUTICS INC	035255108	0.00	47.85	17,172.00	-17,172.00	0.00	0.00	0.00	0.00
ANIXTER INTERNATIONAL INC	035290105	305.00	81.05	18,418.95	-905.76	24,720.25	7,207.06	0.00	0.00
ANWORTH MTG ASSET CORP REIT	037347101	4,885.00	5.17	0.00	22,983.10	25,255.45	2,272.35	0.00	1,175.25
APOLLO GROUP INC CL A	037604105	0.00	8.19	20,210.45	-20,210.45	0.00	0.00	0.00	0.00
APPLIED INDUSTRIAL TECH INC	03820C105	405.00	59.4	19,232.75	-2,268.20	24,057.00	7,092.45	0.00	560.00
APTEVO THERAPEUTICS INC	03835L108	0.00	2.56	0.00	0.00	0.00	0.00	0.00	0.00
ARCBEST CORP	03937C105	805.00	27.65	18,823.20	-3,964.13	22,258.25	7,399.18	0.00	322.40
ARCOS DORADOS HOLDINGS INC A	G0457F107	3,105.00	5.4	0.00	18,524.00	16,767.00	0.00	-1,757.00	0.00
ARGO GROUP INTL HOLDINGS LTD	G0464B107	0.00	52.65	19,747.20	-19,747.20	0.00	0.00	0.00	72.60
ARMOUR RESIDENTIAL REIT INC	042315507	1,080.00	21.69	19,910.40	3,092.78	23,425.20	422.02	0.00	3,003.10
ASHFORD HOSPITALITY TRUST	044103109	0.00	5.89	16,847.70	-16,847.70	0.00	0.00	0.00	1,123.20
ASPEN INSURANCE HOLDINGS LTD	G05384105	520.00	55	18,837.00	5,901.65	28,600.00	3,861.35	0.00	396.50
ASSURANT INC	04621X108	0.00	87.39	19,732.30	-19,732.30	0.00	0.00	0.00	105.00
ASSURED GUARANTY LTD	G0585R106	0.00	25.3	18,501.00	-18,501.00	0.00	0.00	0.00	0.00
ATLANTIC TELE-NETWORK INC	049079205	0.00	75.83	18,775.20	-18,775.20	0.00	0.00	0.00	76.80
ATLAS AIR INC	049164205	0.00	37.14	18,603.00	-18,603.00	0.00	0.00	0.00	0.00
AVERY DENNISON CORP	053611109	0.00	72.61	20,677.80	-20,677.80	0.00	0.00	0.00	105.45
AVISTA CORP	05379B107	590.00	39.99	21,045.15	644.71	23,594.10	1,904.24	0.00	700.42
AVON PRODS INC	054303102	0.00	4.71	20,553.75	-20,553.75	0.00	0.00	0.00	0.00
AVX CORP NEW	002444107	1,205.00	15.63	12,929.10	1,781.01	18,834.15	4,124.04	0.00	552.02
BANC CALIF INC	05990K106	0.00	22.32	0.00	0.00	0.00	0.00	0.00	280.80
BANK OF THE OZARKS INC	063904106	585.00	52.59	0.00	21,906.66	30,765.15	8,858.49	0.00	0.00
BANKRATE INC DEL	06647F102	2,275.00	11.05	0.00	16,986.23	25,138.75	8,152.52	0.00	0.00
BANKUNITED INC COM	06652K103	0.00	33.1	0.00	0.00	0.00	0.00	0.00	121.80
BANNER CORPORATION	06652V208	465.00	55.81	0.00	20,315.52	25,951.65	5,636.13	0.00	0.00

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BARNES & NOBLE INC	067774109	1,915.00	11.15	0.00	20,231.54	21,352.25	1,120.71	0.00	0.00
BBCN BANCORP INC	073295107	0.00	16.26	20,577.90	-20,577.90	0.00	0.00	0.00	262.90
BENCHMARK ELECTRONICS INC	08160H101	845.00	30.5	18,086.25	-449.51	25,772.50	8,135.76	0.00	0.00
BIG 5 SPORTING GOODS CORP	08915P101	1,175.00	17.35	0.00	16,401.14	20,386.25	3,985.11	0.00	176.25
BIG LOTS INC	089302103	480.00	50.21	18,884.60	236.05	24,100.80	4,980.15	0.00	384.30
BILL BARRETT CORP	06846N104	3,285.00	6.99	0.00	22,062.62	22,962.15	899.53	0.00	0.00
BIO RAD LABORATORIES INC CL A	090572207	0.00	148.81	18,719.10	-18,719.10	0.00	0.00	0.00	0.00
BIOTELEMETRY INC	090672106	1,240.00	22.35	0.00	24,323.09	27,714.00	3,390.91	0.00	0.00
BLACKSTONE MTG TR INC	09257W100	820.00	30.07	0.00	23,517.10	24,657.40	1,140.30	0.00	961.00
BLUCORA INC	095229100	1,670.00	14.75	0.00	19,209.11	24,632.50	5,423.39	0.00	0.00
BLUE NILE INC	09578R103	0.00	34.46	20,050.20	-20,050.20	0.00	0.00	0.00	378.00
BOB EVANS FARMS	096761101	0.00	41.22	18,259.50	-18,259.50	0.00	0.00	0.00	494.70
BRADY CORPORATION CL A	104674106	680.00	37.55	0.00	18,763.27	25,534.00	6,770.73	0.00	438.30
BRIGGS & STRATTON CORP	109043109	0.00	22.26	18,857.00	-18,857.00	0.00	0.00	0.00	306.67
BRINKER INTL INC	109641100	460.00	49.53	0.00	21,674.35	22,783.80	1,109.45	0.00	447.20
BRINK'S CO	109696104	0.00	41.25	18,614.70	-18,614.70	0.00	0.00	0.00	255.50
BROCADE COMMUNICATIONS SYS INC	111621306	0.00	10.6	19,691.10	-19,691.10	0.00	0.00	0.00	430.78
BROOKLINE BANCORP INC	11373M107	0.00	11.63	16,330.00	-16,330.00	0.00	0.00	0.00	255.60
BRUKER BIOSCIENCES CORP	116794108	1,115.00	21.18	21,357.60	5,195.01	23,615.70	0.00	-2,936.91	138.40
BRUNSWICK CORP	117043109	485.00	54.54	0.00	23,323.02	26,451.90	3,128.88	0.00	143.03
BRYN MAWR BK CORP	117665109	0.00	31.99	0.00	0.00	0.00	0.00	0.00	115.50
BUILD-A-BEAR WORKSHOP INC	120076104	0.00	12.99	16,218.00	-16,218.00	0.00	0.00	0.00	0.00
CABOT CORP	127055101	500.00	50.54	21,257.60	-326.85	25,270.00	4,339.25	0.00	526.20
CABOT MICROELECTRONICS CORP	12709P103	0.00	38.46	19,482.10	-19,482.10	0.00	0.00	0.00	0.00
CACI INTL INC CL A	127190304	0.00	100.77	18,092.10	-18,092.10	0.00	0.00	0.00	0.00
CALERES INC	129500104	730.00	32.82	17,835.30	1,066.24	23,958.60	5,057.06	0.00	224.70
CAMBREX CORP	132011107	495.00	53.95	17,423.30	5,147.35	26,705.25	4,134.60	0.00	0.00
CAPELLA ED CO	139594105	280.00	87.8	16,870.30	-3,395.50	24,584.00	11,109.20	0.00	585.00
CAPSTEAD MORTGAGE CORP	14067E506	2,280.00	10.19	0.00	22,469.41	23,233.20	763.79	0.00	1,000.50
CARDINAL FINANCIAL CORP	14149F109	0.00	19.26	17,972.50	-17,972.50	0.00	0.00	0.00	0.00
CARDTRONICS PLC-A	G1991C105	465.00	54.57	0.00	20,968.31	25,375.05	4,406.74	0.00	0.00
CARE CAP PPTYS INC	141624106	1,035.00	25	0.00	24,846.29	25,875.00	1,028.71	0.00	0.00

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CARPENTER TECHNOLOGY CORP	144285103	0.00	36.17	0.00	0.00	0.00	0.00	0.00	237.60
CASH AMER INTL INC	14754D100	0.00	36.27	18,868.50	-18,868.50	0.00	0.00	0.00	50.40
CATHAY BANCORP INC	149150104	0.00	29.95	19,267.95	-19,267.95	0.00	0.00	0.00	137.70
CATO CORP NEW CL A	149205106	0.00	0	0.00	0.00	0.00	0.00	0.00	151.50
CBL & ASSOC PPTYS INC	124830100	2,040.00	11.5	0.00	22,925.14	23,460.00	534.86	0.00	1,358.13
CECO ENVIRONMENTAL CORP	125141101	1,630.00	13.95	0.00	22,586.75	22,738.50	151.75	0.00	107.58
CELADON GROUP INC	150838100	0.00	8.26	0.00	0.00	0.00	0.00	0.00	0.00
CELESTICA INC	15101Q108	1,820.00	11.85	16,820.75	2,724.27	21,567.00	2,021.98	0.00	0.00
CENTRAL GARDEN & PET CO	153527106	740.00	33.09	0.00	18,527.83	24,486.60	5,958.77	0.00	0.00
CENTRAL GARDEN & PET CO	153527205	915.00	30.9	14,620.00	8,628.09	28,273.50	5,025.41	0.00	0.00
CENTRAL PACIFIC FINANCIAL CO	154760409	0.00	25.63	19,047.30	-19,047.30	0.00	0.00	0.00	396.40
CHARLES RIVER LABORATORIES	159864107	300.00	76.19	20,499.45	3,855.25	22,857.00	0.00	-1,497.70	0.00
CHATHAM LODGING TR	16208T102	1,210.00	20.55	0.00	24,524.16	24,865.50	341.34	0.00	399.30
CHECKPOINT SYS INC	162825103	0.00	10.12	13,574.55	-13,574.55	0.00	0.00	0.00	0.00
CHEESECAKE FACTORY INC	163072101	455.00	59.88	16,369.05	4,978.80	27,245.40	5,897.55	0.00	360.40
CHEMED CORP	16359R103	180.00	160.41	20,223.00	6,174.88	28,873.80	2,475.92	0.00	164.40
CHESAPEAKE LODGING TR	165240102	965.00	25.86	0.00	22,060.34	24,954.90	2,894.56	0.00	736.00
CHICAGO BRDG & IRON-NY SHS	167250109	830.00	31.75	0.00	27,985.34	26,352.50	0.00	-1,632.84	141.39
CHICOS FAS INC	168615102	1,580.00	14.39	17,232.05	69.99	22,736.20	5,434.16	0.00	554.80
CHILDRENS PLACE RETAIL STS INC	168905107	235.00	100.95	18,216.00	-4,540.50	23,723.25	10,047.75	0.00	216.50
CIENA CORP	171779309	0.00	0	17,069.25	-17,069.25	0.00	0.00	0.00	0.00
CIRRUS LOGIC INC	172755100	0.00	50.75	0.00	0.00	0.00	0.00	0.00	0.00
CITI TRENDS INC	17306X102	820.00	18.84	20,612.50	-3,762.78	15,448.80	0.00	-1,400.92	182.70
CLOUD PEAK ENERGY INC	18911Q102	0.00	0	17,087.20	-17,087.20	0.00	0.00	0.00	0.00
COGENT COMMUNICATIONS GROUP	19239V302	680.00	41.35	0.00	23,815.35	28,118.00	4,302.65	0.00	272.00
COHERENT INC	192479103	0.00	137.385	20,184.10	-20,184.10	0.00	0.00	0.00	0.00
COHU INC	192576106	0.00	11.56	14,423.65	-14,423.65	0.00	0.00	0.00	143.40
COLUMBIA BANKING SYSTEM INC	197236102	605.00	44.68	0.00	24,464.21	27,031.40	2,567.19	0.00	0.00
COMFORT SYSTEM USA INC	199908104	0.00	32	17,904.60	-17,904.60	0.00	0.00	0.00	85.05
COMMERCIAL METAL CO	201723103	1,090.00	21.78	17,728.55	-2,205.97	23,740.20	8,217.62	0.00	654.60
COMMUNITY HEALTH SYS INC NEW	203668108	4,460.00	5.59	0.00	40,652.89	24,931.40	0.00	-15,721.49	0.00
COMPASS DIVERSIFIED TR	20451Q104	0.00	16.59	15,095.50	-15,095.50	0.00	0.00	0.00	684.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
COMPUTER PROGRAMS & SYS INC	205306103	0.00	41.35	20,148.75	-20,148.75	0.00	0.00	0.00	422.40
COMTECH TELECOMMUNICATIONS	205826209	0.00	12.84	16,775.15	-16,775.15	0.00	0.00	0.00	436.50
CONMED CORP	207410101	0.00	39.82	20,042.75	-20,042.75	0.00	0.00	0.00	169.00
CONSOL ENERGY INC	20854P109	1,225.00	18.23	0.00	22,487.48	22,331.75	0.00	-155.73	0.00
CONSOLIDATED COMMUNICATIONS	209034107	815.00	26.85	0.00	21,629.93	21,882.75	252.82	0.00	389.32
CONVERGYS CORP	212485106	930.00	24.56	19,538.65	4,160.70	22,840.80	0.00	-858.55	252.10
COOPER STD HLDGS INC	21676P103	240.00	103.38	0.00	21,167.72	24,811.20	3,643.48	0.00	0.00
COOPER TIRE & RUBBER	216831107	0.00	36.75	0.00	0.00	0.00	0.00	0.00	190.05
CORPORATE OFFICE PPTYS TR	22002T108	0.00	31.22	17,464.00	-17,464.00	0.00	0.00	0.00	644.88
CORRECTIONS CORP OF AMERICA	22025Y407	0.00	15.93	20,529.75	-20,529.75	0.00	0.00	0.00	747.90
COSAN LTD CL A	G25343107	2,955.00	7.51	0.00	24,174.55	22,192.05	0.00	-1,982.50	0.00
COUSINS PROPERTIES INC	222795106	0.00	10.35	19,708.70	-19,708.70	0.00	0.00	0.00	167.20
COWEN GROUP INC NEW CL A	223622101	0.00	3.81	17,713.75	-17,713.75	0.00	0.00	0.00	0.00
CRAY INC	225223304	0.00	23.54	0.00	0.00	0.00	0.00	0.00	0.00
CROSS COUNTRY HEALTHCARE INC	227483104	1,620.00	15.61	18,110.95	5,899.05	25,288.20	1,278.20	0.00	0.00
CSG SYSTEMS INTL INC	126349109	585.00	48.4	21,588.00	29.80	28,314.00	6,696.20	0.00	388.49
CTS CORP	126501105	0.00	17.88	12,612.60	-12,612.60	0.00	0.00	0.00	64.40
CULP INC	230215105	0.00	27.49	14,135.85	-14,135.85	0.00	0.00	0.00	77.70
CURTISS WRIGHT CORP	231561101	0.00	83.22	0.00	0.00	0.00	0.00	0.00	0.00
CUSTOMERS BANCORP INC	23204G100	0.00	26.74	0.00	0.00	0.00	0.00	0.00	0.00
CVB FINANCIAL CORP	126600105	0.00	17.18	0.00	0.00	0.00	0.00	0.00	136.80
CVR ENERGY INC	12662P108	0.00	13.77	0.00	0.00	0.00	0.00	0.00	870.00
DANA HOLDING CORP	235825205	1,430.00	18.98	0.00	18,669.76	27,141.40	8,471.64	0.00	382.20
DARLING INTL INC	237266101	0.00	14.49	0.00	0.00	0.00	0.00	0.00	0.00
DEAN FOODS CO	242370203	0.00	16.4	20,065.50	-20,065.50	0.00	0.00	0.00	295.20
DENBURY RESOURCES INC COM NEW	247916208	8,205.00	3.68	13,998.60	8,037.90	30,194.40	8,157.90	0.00	0.00
DEVRY INC DEL	251893103	815.00	31.2	21,007.30	-2,359.27	25,428.00	6,779.97	0.00	319.50
DHI GROUP INC	23331S100	2,835.00	6.25	16,735.25	5,393.63	17,718.75	0.00	-4,410.13	0.00
DHT MARITIME INC	Y2065G121	0.00	4.31	18,728.35	-18,728.35	0.00	0.00	0.00	1,259.90
DIAMOND OFFSHORE DRILLING INC	25271C102	1,345.00	17.7	0.00	28,777.16	23,806.50	0.00	-4,970.66	0.00
DIAMONDROCK HOSPITALITY CO	252784301	2,310.00	11.53	0.00	19,448.92	26,634.30	7,185.38	0.00	813.75
DIGI INTL INC	253798102	1,450.00	13.75	0.00	12,957.95	19,937.50	6,979.55	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
DILLARDS INC	254067101	350.00	62.69	0.00	20,911.07	21,941.50	1,030.43	0.00	52.85
DOMTAR CORP	257559203	635.00	39.03	18,105.50	5,660.21	24,784.05	1,018.34	0.00	858.87
DSW INC COMMON STOCK CL A	23334L102	1,030.00	22.65	17,537.10	8,386.54	23,329.50	0.00	-2,594.14	599.00
DTS INC	23335C101	0.00	21.82	15,580.20	-15,580.20	0.00	0.00	0.00	0.00
DUCOMMUN INC	264147109	630.00	25.56	14,111.40	4,270.76	16,102.80	0.00	-2,279.36	0.00
DUPONT FABROS TECHNOLOGY INC	26613Q106	0.00	39.82	20,663.50	-20,663.50	0.00	0.00	0.00	556.95
DXP ENTERPRISES INC	233377407	0.00	21.79	0.00	0.00	0.00	0.00	0.00	0.00
DYNEX CAP INC	26817Q506	2,220.00	6.82	15,621.00	-1,451.15	15,140.40	970.55	0.00	1,923.90
EAGLE BANCORP INC MD	268948106	0.00	60.95	18,421.55	-18,421.55	0.00	0.00	0.00	0.00
EARTHLINK HLDGS CORP	27033X101	0.00	5.64	0.00	0.00	0.00	0.00	0.00	494.75
ELLIS PERRY INTL INC	288853104	765.00	24.91	13,262.40	967.84	19,056.15	4,825.91	0.00	0.00
EMCOR GROUP INC	29084Q100	345.00	70.76	20,417.00	-3,799.90	24,412.20	7,795.10	0.00	136.80
EMERGENT BIOSOLUTIONS INC	29089Q105	755.00	32.84	0.00	22,355.89	24,794.20	2,438.31	0.00	0.00
EMPLOYERS HLDGS INC	292218104	670.00	39.6	19,929.00	-857.11	26,532.00	7,460.11	0.00	204.75
ENDURANCE SPECIALITY HOLDINGS	G30397106	0.00	91.95	0.00	0.00	0.00	0.00	0.00	140.60
ENNIS INC	293389102	1,185.00	17.35	16,555.00	5,192.36	20,559.75	0.00	-1,187.61	2,084.49
ENSCO PLC	G3157S106	2,795.00	9.72	18,391.05	9,493.36	27,167.40	0.00	-717.01	94.15
ENTEGRIS INC	29362U104	1,325.00	17.9	0.00	24,143.92	23,717.50	0.00	-426.42	0.00
ENTERPRISE FINL SVCS CORP	293712105	565.00	43	15,025.50	975.10	24,295.00	8,294.40	0.00	225.00
EPR PPTYS	26884U109	0.00	78.32	21,334.25	-21,334.25	0.00	0.00	0.00	760.01
ESSENDANT INC	296689102	1,185.00	20.9	16,905.20	14,190.88	24,766.50	0.00	-6,329.58	420.70
ETHAN ALLEN INTERIORS INC	297602104	685.00	36.85	19,334.90	116.60	25,242.25	5,790.75	0.00	426.25
EXPRESS INC	30219E103	1,860.00	10.76	16,675.20	11,510.13	20,013.60	0.00	-8,171.73	0.00
EXTREME NETWORKS INC	30226D106	4,485.00	5.03	0.00	15,851.02	22,559.55	6,708.53	0.00	0.00
EZCORP INC CL A NON VTG	302301106	2,210.00	10.65	0.00	24,059.01	23,536.50	0.00	-522.51	0.00
FAIRPOINT COMMUNICATIONS INC	305560302	0.00	18.7	0.00	0.00	0.00	0.00	0.00	0.00
FARO TECHNOLOGIES INC	311642102	0.00	36	0.00	0.00	0.00	0.00	0.00	0.00
FEDERAL SIGNAL CORP	313855108	0.00	13.69	21,239.00	-21,239.00	0.00	0.00	0.00	72.45
FINISH LINE INC CL A	317923100	1,090.00	18.81	21,153.60	-276.13	20,502.90	0.00	-374.57	416.00
FIRST AMERN FINL CORP	31847R102	580.00	36.63	0.00	23,317.09	21,245.40	0.00	-2,071.69	197.20
FIRST BANCORP	318672706	0.00	2.92	17,225.00	-17,225.00	0.00	0.00	0.00	0.00
FIRST BUSEY CORP	319383204	735.00	30.78	0.00	17,189.07	22,623.30	5,434.23	0.00	124.95

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
FIRST DEFIANCE FINL CORP	32006W106	390.00	50.74	13,978.60	864.40	19,788.60	4,945.60	0.00	334.40
FIRST INTST BANCSYSTEM INC CL A	32055Y201	565.00	42.55	0.00	16,394.79	24,040.75	7,645.96	0.00	124.30
FIRST MERCHANTS CORP	320817109	745.00	37.65	17,539.80	2,699.53	28,049.25	7,809.92	0.00	187.65
FIRST MIDWEST BANCORP INC DEL	320867104	1,010.00	25.23	0.00	19,065.63	25,482.30	6,416.67	0.00	114.75
FIRST NBC BK HLDG CO	32115D106	0.00	20.59	19,255.85	-19,255.85	0.00	0.00	0.00	0.00
FIRST POTOMAC REALTY TR	33610F109	0.00	10.07	17,955.00	-17,955.00	0.00	0.00	0.00	517.75
FLAGSTAR BANCORP INC	337930705	885.00	26.94	20,799.00	3,162.92	23,841.90	0.00	-120.02	0.00
FORMFACTOR INC	346375108	0.00	10.85	16,785.00	-16,785.00	0.00	0.00	0.00	0.00
FRANCESCAS HLDGS CORP	351793104	1,395.00	18.03	0.00	22,984.14	25,151.85	2,167.71	0.00	0.00
FRANKLIN FINL NETWORK INC	35352P104	0.00	32.35	0.00	0.00	0.00	0.00	0.00	0.00
FREDS INC CL A	356108100	0.00	9.13	0.00	0.00	0.00	0.00	0.00	62.70
FREIGHTCAR AMER INC	357023100	0.00	14.41	0.00	0.00	0.00	0.00	0.00	109.80
FRESH DEL MONTE PRODUCE INC	G36738105	410.00	60.63	0.00	16,841.46	24,858.30	8,016.84	0.00	228.00
FRESH MKT INC	35804H106	0.00	28.53	18,736.00	-18,736.00	0.00	0.00	0.00	0.00
FTI CONSULTING INC	302941109	540.00	45.08	0.00	19,437.78	24,343.20	4,905.42	0.00	0.00
FULLER H B CO	359694106	0.00	42.07	0.00	0.00	0.00	0.00	0.00	128.10
FULTON FINL CORP PA	360271100	0.00	13.99	0.00	0.00	0.00	0.00	0.00	126.00
GENERAL CABLE CORP	369300108	1,280.00	19.05	20,145.00	-4,828.31	24,384.00	9,067.31	0.00	1,071.90
GENESCO INC	371532102	365.00	62.1	0.00	20,906.06	22,666.50	1,760.44	0.00	0.00
GENWORTH FINL INC CL A	37247D106	5,700.00	3.81	0.00	26,590.13	21,717.00	0.00	-4,873.13	0.00
GEO GROUP INC NEW	36162J106	0.00	20.04	19,514.25	-19,514.25	0.00	0.00	0.00	1,309.75
GETTY REALTY NEW	374297109	0.00	22.73	0.00	0.00	0.00	0.00	0.00	398.75
GLADSTONE COML CORP COMMON ST	376536108	0.00	17.85	13,203.95	-13,203.95	0.00	0.00	0.00	1,041.84
GLATFELTER	377316104	0.00	23.89	0.00	0.00	0.00	0.00	0.00	215.00
GOVERNMENT PPTYS INCOME TR	38376A103	1,285.00	19.065	16,980.90	12,124.90	24,498.53	0.00	-4,607.27	887.95
GREAT PLAINS ENERGY INC	391164100	0.00	30.4	0.00	0.00	0.00	0.00	0.00	162.75
GREAT WESTN BANCORP INC	391416104	0.00	32.24	0.00	0.00	0.00	0.00	0.00	201.60
GREEN DOT CORP CL A	39304D102	1,000.00	23.55	0.00	23,936.34	23,550.00	0.00	-386.34	0.00
GREIF INC CL A	397624107	445.00	51.31	17,099.55	-3,474.77	22,832.95	9,208.17	0.00	972.30
GUESS INC	401617105	0.00	14.61	18,596.80	-18,596.80	0.00	0.00	0.00	818.99
HACKETT GROUP INC	404609109	990.00	17.66	17,998.40	-3,487.01	17,483.40	2,972.01	0.00	273.20
HAEMONETICS CORP MASS	405024100	650.00	40.2	0.00	21,120.94	26,130.00	5,009.06	0.00	0.00

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HALYARD HEALTH INC	40650V100	660.00	36.98	0.00	24,631.84	24,406.80	0.00	-225.04	0.00
HANMI FINANCIAL CORP	410495204	0.00	34.9	17,078.40	-17,078.40	0.00	0.00	0.00	665.65
HANOVER INS GROUP INC	410867105	315.00	91.01	18,301.50	8,218.00	28,668.15	2,148.65	0.00	514.00
HARMONIC INC	413160102	0.00	3.46	10,765.15	-10,765.15	0.00	0.00	0.00	0.00
HARSCO CORP	415864107	1,835.00	13.6	16,902.60	8,688.79	24,956.00	0.00	-635.39	109.93
HARTE-HANKS INC	416196103	0.00	1.59	11,971.80	-11,971.80	0.00	0.00	0.00	314.07
HAVERTY FURNITURE COS INC	419596101	0.00	18.43	0.00	0.00	0.00	0.00	0.00	138.50
HAWAIIAN ELECTRIC INDS INC	419870100	820.00	33.07	0.00	24,786.99	27,117.40	2,330.41	0.00	254.20
HAYNES INTL INC	420877201	0.00	42.99	16,143.60	-16,143.60	0.00	0.00	0.00	455.40
HEALTHSOUTH CORP	421924309	565.00	41.24	0.00	22,753.64	23,300.60	546.96	0.00	254.05
HEALTHWAYS INC COM	422245100	0.00	22.75	21,750.30	-21,750.30	0.00	0.00	0.00	0.00
HEARTLAND FINANCIAL USA INC	42234Q102	530.00	48	0.00	19,773.25	25,440.00	5,666.75	0.00	149.50
HERITAGE FINL CORP WASH	42722X106	790.00	25.75	0.00	18,356.30	20,342.50	1,986.20	0.00	186.60
HERSHA HOSPITALITY TR	427825500	1,215.00	21.5	18,278.40	7,186.66	26,122.50	657.44	0.00	1,118.60
HIBBETT SPORTS INC	428567101	630.00	37.3	16,178.40	3,451.54	23,499.00	3,869.06	0.00	0.00
HILL-ROM HOLDINGS INC	431475102	440.00	56.14	0.00	24,053.08	24,701.60	648.52	0.00	74.80
HMS HLDGS CORP	40425J101	1,300.00	18.16	18,386.60	-384.06	23,608.00	5,605.46	0.00	0.00
HOMESTREET INC	43785V102	785.00	31.6	0.00	18,015.78	24,806.00	6,790.22	0.00	0.00
HORACE MANN EDUCATORS CORP NE	440327104	0.00	31.69	18,580.80	-18,580.80	0.00	0.00	0.00	0.00
HORNBECK OFFSHORE SERVICES	440543106	0.00	8.31	19,581.80	-19,581.80	0.00	0.00	0.00	0.00
HOSPITALITY PROPERTIES TRUST	44106M102	0.00	25.6	18,043.50	-18,043.50	0.00	0.00	0.00	696.90
HUB GROUP INC CL A	443320106	0.00	43.75	17,793.00	-17,793.00	0.00	0.00	0.00	0.00
HUNTSMAN CORP	447011107	1,405.00	19.08	0.00	21,301.10	26,807.40	5,506.30	0.00	351.25
ICF INTL INC	44925C103	440.00	55.2	0.00	17,173.22	24,288.00	7,114.78	0.00	0.00
ICON PLC	G4705A100	310.00	75.2	20,979.00	2,401.58	23,312.00	0.00	-68.58	0.00
ICONIX BRAND GROUP INC	451055107	2,855.00	9.34	0.00	24,189.19	26,665.70	2,476.51	0.00	0.00
ICU MED INC	44930G107	155.00	147.35	20,300.40	-3,097.11	22,839.25	5,635.96	0.00	0.00
IDT CORP	448947507	935.00	18.54	0.00	19,947.13	17,334.90	0.00	-2,612.23	177.65
II-VI INC	902104108	0.00	20.1	20,044.80	-20,044.80	0.00	0.00	0.00	0.00
IMPAX LABORATORIES INC	45256B101	0.00	13.25	0.00	0.00	0.00	0.00	0.00	0.00
INDEPENDENT BK GROUP INC	45384B106	0.00	43.92	0.00	0.00	0.00	0.00	0.00	0.00
INGRAM MICRO INC CL A	457153104	0.00	35.91	19,898.90	-19,898.90	0.00	0.00	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
INNERWORKINGS INC	45773Y105	0.00	9.85	0.00	0.00	0.00	0.00	0.00	0.00
INNOPHOS HLDGS INC	45774N108	455.00	52.26	0.00	24,607.88	23,778.30	0.00	-829.58	0.00
INNOSPEC INC	45768S105	0.00	48.56	0.00	0.00	0.00	0.00	0.00	136.95
INSIGHT ENTERPRISES INC	45765U103	715.00	40.44	18,337.60	-232.94	28,914.60	10,809.94	0.00	0.00
INSPERITY INC	45778Q107	315.00	70.95	19,982.25	2,026.14	22,349.25	340.86	0.00	242.50
INTELIQUENT INC	45825N107	0.00	22.64	16,259.55	-16,259.55	0.00	0.00	0.00	498.85
INVESCO MORTGAGE CAPITAL INC	46131B100	1,525.00	14.6	0.00	18,716.79	22,265.00	3,548.21	0.00	1,886.00
INVESTORS REAL ESTATE TR	461730103	0.00	6.64	16,575.75	-16,575.75	0.00	0.00	0.00	310.05
IROBOT CORP	462726100	435.00	58.45	0.00	15,229.01	25,425.75	10,196.74	0.00	0.00
ISLE OF CAPRIS CASINOS INC COM	464592104	0.00	15.89	17,691.10	-17,691.10	0.00	0.00	0.00	0.00
ITRON INC	465741106	375.00	62.85	0.00	20,698.56	23,568.75	2,870.19	0.00	0.00
IXIA	45071R109	1,705.00	16.1	18,272.10	1,373.37	27,450.50	7,805.03	0.00	0.00
JABIL CIRCUIT INC	466313103	0.00	0	19,330.70	-19,330.70	0.00	0.00	0.00	0.00
JACOBS ENGR GROUP INC	469814107	0.00	50.69	18,877.50	-18,877.50	0.00	0.00	0.00	0.00
JANUS CAPITAL GROUP INC	47102X105	0.00	14.6	17,471.60	-17,471.60	0.00	0.00	0.00	111.60
JOY GLOBAL INC	481165108	0.00	27.28	0.00	0.00	0.00	0.00	0.00	27.20
K12 INC	48273U102	1,520.00	17.16	12,320.00	4,786.32	26,083.20	8,976.88	0.00	0.00
KADANT INC	48282T104	0.00	49.76	15,431.80	-15,431.80	0.00	0.00	0.00	136.80
KAISER ALUM CORP	483007704	285.00	77.69	17,986.90	5,764.05	22,141.65	0.00	-1,609.30	418.50
KAMAN CORP	483548103	0.00	42.69	19,588.80	-19,588.80	0.00	0.00	0.00	86.40
KAPSTONE PAPER & PACKAGING CORP	48562P103	1,210.00	22.05	0.00	24,845.48	26,680.50	1,835.02	0.00	0.00
KBR INC	48242W106	0.00	16.69	17,850.60	-17,850.60	0.00	0.00	0.00	425.60
KELLY SERVICES INC CL A	488152208	960.00	22.92	0.00	18,194.01	22,003.20	3,809.19	0.00	144.00
KEMPER CORP DEL	488401100	0.00	32.31	0.00	0.00	0.00	0.00	0.00	278.40
KENNAMETAL INC	489170100	0.00	29.02	14,016.00	-14,016.00	0.00	0.00	0.00	571.00
KFORCE INC	493732101	0.00	20.49	0.00	0.00	0.00	0.00	0.00	215.40
KINDRED HEALTHCARE INC	494580103	3,700.00	7.85	16,197.60	19,573.83	29,045.00	0.00	-6,726.43	967.20
KINROSS GOLD CORP	496902404	7,645.00	3.11	0.00	25,616.11	23,775.95	0.00	-1,840.16	0.00
KIRKLAND'S INC	497498105	0.00	12.18	20,300.00	-20,300.00	0.00	0.00	0.00	0.00
KNOLL INC	498904200	900.00	27.93	0.00	24,069.16	25,137.00	1,067.84	0.00	135.00
KOPPERS HLDGS INC	50060P106	0.00	32.18	17,793.75	-17,793.75	0.00	0.00	0.00	0.00
KRONOS WORLDWIDE INC	50105F105	0.00	6.65	16,356.00	-16,356.00	0.00	0.00	0.00	407.25

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
KULICKE & SOFFA INDS INC	501242101	1,610.00	15.95	0.00	19,302.24	25,679.50	6,377.26	0.00	0.00
LA Z BOY INCORPORATED	505336107	910.00	31.05	0.00	23,726.51	28,255.50	4,528.99	0.00	253.60
LANCASTER COLONY CORP	513847103	180.00	141.39	21,937.40	-1,544.10	25,450.20	5,056.90	0.00	369.00
LANDAUER INC	51476K103	345.00	48.1	12,838.80	-1,234.80	16,594.50	4,990.50	0.00	437.25
LANDSTAR SYSTEM INC	515098101	0.00	64.61	19,354.50	-19,354.50	0.00	0.00	0.00	26.40
LASALLE HOTEL PROPERTIES	517942108	960.00	30.47	0.00	22,962.55	29,251.20	6,288.65	0.00	823.50
LAZARD LTD CL A	G54050102	0.00	37.03	0.00	0.00	0.00	0.00	0.00	941.30
LEGACY TEX FINL GROUP INC	52471Y106	625.00	43.06	0.00	16,367.06	26,912.50	10,545.44	0.00	228.75
LEGG MASON INC	524901105	770.00	29.91	16,476.60	7,812.58	23,030.70	0.00	-1,258.48	329.10
LEIDOS HLDGS INC	525327102	0.00	40.51	0.00	0.00	0.00	0.00	0.00	0.00
LEMAITRE VASCULAR INC	525558201	920.00	25.34	17,767.50	-2,055.90	23,312.80	7,601.20	0.00	175.50
LEXINGTON CORP PPTY TRUST REIT	529043101	2,260.00	10.8	18,680.00	5,757.10	24,408.00	0.00	-29.10	1,189.40
LHC GROUP INC	50187A107	555.00	45.7	17,889.55	4,256.82	25,363.50	3,217.13	0.00	0.00
LIBERTY PROPERTY TRUST	531172104	0.00	39.72	18,319.50	-18,319.50	0.00	0.00	0.00	560.50
LIFEPOINT HOSPITALS INC	53219L109	415.00	56.8	19,451.00	9,216.92	23,572.00	0.00	-5,095.92	0.00
LIQUIDITY SVCS INC COM	53635B107	0.00	5.18	16,152.50	-16,152.50	0.00	0.00	0.00	0.00
LIVANOVA PLC	G5509L101	0.00	52.73	0.00	0.00	0.00	0.00	0.00	0.00
LOGITECH INTERNATIONAL-REG	H50430232	0.00	15.32	0.00	0.00	0.00	0.00	0.00	0.00
LUMINEX CORP DEL	55027E102	1,105.00	20.23	21,176.10	2,229.67	22,354.15	0.00	-1,051.62	0.00
MACK-CALI REALTY CORP	554489104	0.00	0	22,299.25	-22,299.25	0.00	0.00	0.00	143.25
MADDEN STEVEN LTD	556269108	0.00	0	16,318.80	-16,318.80	0.00	0.00	0.00	0.00
MAGELLAN HEALTH SVCS INC	559079207	335.00	75.25	23,739.10	-3,589.31	25,208.75	5,058.96	0.00	0.00
MAIDEN HOLDINGS LTD	G5753U112	0.00	12.94	19,532.10	-19,532.10	0.00	0.00	0.00	183.40
MANPOWER INC WIS	56418H100	280.00	88.87	0.00	18,753.58	24,883.60	6,130.02	0.00	292.40
MANTECH INTERNATIONAL CORP CL A	564563104	610.00	42.25	20,563.20	-1,975.35	25,772.50	7,184.65	0.00	506.10
MASIMO CORP	574795100	410.00	67.4	0.00	24,564.53	27,634.00	3,069.47	0.00	0.00
MASTEC INC	576323109	0.00	23	0.00	0.00	0.00	0.00	0.00	0.00
MATERION CORP COM	576690101	0.00	39.6	15,540.00	-15,540.00	0.00	0.00	0.00	272.25
MATRIX SVC CO	576853105	0.00	18.49	0.00	0.00	0.00	0.00	0.00	0.00
MAXLINEAR INC CL A	57776J100	0.00	20.27	0.00	0.00	0.00	0.00	0.00	0.00
MB FINANCIAL INC	55264U108	550.00	47.23	0.00	23,980.15	25,976.50	1,996.35	0.00	104.50
MCDERMOTT INTERNATIONAL INC	580037109	3,725.00	7.39	16,934.25	-3,731.05	27,527.75	14,324.55	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
MDU RESOURCES GROUP INC	552690109	955.00	28.77	19,144.40	-1,507.80	27,475.35	9,838.75	0.00	745.32
MEDICAL PPTYS TR INC COMMON	58463J304	1,990.00	12.3	0.00	24,523.14	24,477.00	0.00	-46.14	1,041.35
MEDIFAST INC COM	58470H101	560.00	41.63	19,139.40	-1,598.77	23,312.80	5,772.17	0.00	573.75
MEETME INC	585141104	0.00	5.46	0.00	0.00	0.00	0.00	0.00	0.00
MENTOR GRAPHICS	587200106	0.00	36.55	0.00	0.00	0.00	0.00	0.00	111.66
MERCER INTL INC SBI NEW	588056101	1,790.00	10.65	0.00	15,497.16	19,063.50	3,566.34	0.00	393.30
MEREDITH CORP	589433101	450.00	59.15	0.00	25,066.44	26,617.50	1,551.06	0.00	0.00
MERIDIAN BIOSCIENCE INC	589584101	1,430.00	17.7	20,725.20	6,940.98	25,311.00	0.00	-2,355.18	800.00
MERIT MED SYS INC	589889104	0.00	26.5	19,240.65	-19,240.65	0.00	0.00	0.00	0.00
META FINANCIAL GROUP INC	59100U108	0.00	102.9	0.00	0.00	0.00	0.00	0.00	79.30
METHODE ELECTRONICS INC CL A	591520200	670.00	41.35	18,143.10	5,203.29	27,704.50	4,358.11	0.00	171.90
MFA MORTGAGE INVESTMENTS INC	55272X102	3,155.00	7.63	16,995.00	4,432.62	24,072.65	2,645.03	0.00	2,176.00
MILLER HERMAN INC	600544100	710.00	34.2	0.00	21,177.83	24,282.00	3,104.17	0.00	219.01
MINERALS TECHNOLOGIES INC	603158106	300.00	77.25	16,051.00	-2,098.52	23,175.00	9,222.52	0.00	76.75
MISTRAS GROUP INC	60649T107	980.00	25.68	0.00	20,140.52	25,166.40	5,025.88	0.00	0.00
MKS INSTRUMENTS INC	55306N104	0.00	49.73	20,700.00	-20,700.00	0.00	0.00	0.00	270.30
MODINE MFG CO	607828100	0.00	10.81	15,294.50	-15,294.50	0.00	0.00	0.00	0.00
MOLINA HEALTHCARE INC	60855R100	445.00	54.26	19,542.25	4,659.80	24,145.70	0.00	-56.35	0.00
MONSTER WORLDWIDE INC	611742107	0.00	3.61	18,421.95	-18,421.95	0.00	0.00	0.00	0.00
MORTGAGE INVESTMENT CORP	55378A105	1,465.00	15.7	0.00	24,510.25	23,000.50	0.00	-1,509.75	0.00
MOVADO GROUP INC	624580106	735.00	28.75	17,097.15	706.36	21,131.25	3,327.74	0.00	412.75
MTS SYS CORP	553777103	0.00	46.03	0.00	0.00	0.00	0.00	0.00	220.50
MYR GROUP INC DEL	55405W104	660.00	37.68	0.00	15,270.96	24,868.80	9,597.84	0.00	0.00
MYRIAD GENETICS INC	62855J104	1,430.00	16.67	0.00	40,982.73	23,838.10	0.00	-17,144.63	0.00
NABORS INDUSTRIES LTD	G6359F103	1,820.00	16.4	17,998.65	-2,897.91	29,848.00	14,747.26	0.00	447.30
NANOMETRICS INC	630077105	1,005.00	25.06	0.00	24,447.16	25,185.30	738.14	0.00	0.00
NATIONAL BK HLDGS CORP	633707104	0.00	21.25	19,553.55	-19,553.55	0.00	0.00	0.00	45.75
NATIONAL HEALTH INVS INC	63633D104	295.00	74.17	0.00	21,614.51	21,880.15	265.64	0.00	526.50
NATUS MEDICAL INC	639050103	620.00	34.8	18,739.50	6,570.02	21,576.00	0.00	-3,733.52	0.00
NAVIENT CORP	63938C108	1,385.00	16.43	17,976.50	-2,305.92	22,755.55	7,084.97	0.00	1,098.40
NCR CORP NEW	62886E108	625.00	40.56	0.00	20,033.74	25,350.00	5,316.26	0.00	0.00
NELNET INC CL A	64031N108	455.00	50.75	17,959.95	-104.92	23,091.25	5,236.22	0.00	255.10

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
NEOPHOTONICS CORP COM	64051T100	0.00	11.99	21,557.10	-21,557.10	0.00	0.00	0.00	0.00
NETGEAR INC	64111Q104	425.00	54.35	18,440.40	-525.80	23,098.75	5,184.15	0.00	0.00
NEUSTAR INC COMMON STOCK CL A	64126X201	0.00	33.4	0.00	0.00	0.00	0.00	0.00	0.00
NEW JERSEY RESOURCES CORP	646025106	0.00	0	0.00	0.00	0.00	0.00	0.00	156.00
NEW YORK MTG TR INC	649604501	3,650.00	6.6	0.00	24,333.53	24,090.00	0.00	-243.53	0.00
NOBLE CORP PLC	G65431101	4,125.00	5.92	0.00	32,490.98	24,420.00	0.00	-8,070.98	49.30
NRG ENERGY INC	629377508	2,020.00	12.26	21,244.85	3,563.85	24,765.20	0.00	-43.50	413.83
NU SKIN ENTERPRISES INC	67018T105	455.00	47.78	19,134.45	2,756.63	21,739.90	0.00	-151.18	296.43
NUANCE COMMUNICATIONS INC	67020Y100	1,445.00	14.9	0.00	22,327.89	21,530.50	0.00	-797.39	0.00
NUTRI SYS INC NEW	67069D108	0.00	20.87	17,095.60	-17,095.60	0.00	0.00	0.00	112.00
OCEANEERING INTL INC	675232102	930.00	28.21	0.00	23,248.74	26,235.30	2,986.56	0.00	0.00
OGE ENERGY CORP	670837103	0.00	30.19	0.00	0.00	0.00	0.00	0.00	182.88
OLD NATL BANCORP IND	680033107	1,410.00	18.15	0.00	19,495.67	25,591.50	6,095.83	0.00	215.80
OLD REP INTL CORP	680223104	1,285.00	19	19,188.90	4,943.60	24,415.00	282.50	0.00	840.01
OLYMPIC STEEL INC	68162K106	0.00	24.23	0.00	0.00	0.00	0.00	0.00	36.30
OMNICELL INC	68213N109	0.00	34.23	19,425.00	-19,425.00	0.00	0.00	0.00	0.00
ORASURE TECHNOLOGIES INC	68554V108	2,840.00	8.78	16,776.20	1,719.70	24,935.20	6,439.30	0.00	0.00
ORBOTECH LTD	M75253100	750.00	33.41	19,253.10	-2,201.20	25,057.50	8,005.60	0.00	0.00
ORTHOFIX INTL N V	N6748L102	635.00	36.18	0.00	27,877.45	22,974.30	0.00	-4,903.15	0.00
OWENS & MINOR INC	690732102	710.00	35.29	18,889.50	6,579.60	25,055.90	0.00	-413.20	620.93
OWENS ILL INC	690768403	1,310.00	17.41	0.00	23,849.10	22,807.10	0.00	-1,042.00	0.00
PACIFIC ETHANOL INC	69423U305	2,920.00	9.5	0.00	24,878.25	27,740.00	2,861.75	0.00	0.00
PACIFIC PREMIER BANCORP	69478X105	0.00	26.99	0.00	0.00	0.00	0.00	0.00	0.00
PACWEST BANCORP	695263103	0.00	43.31	0.00	0.00	0.00	0.00	0.00	0.00
PAREXEL INTERNATIONAL CORP	699462107	415.00	65.72	20,776.60	6,672.08	27,273.80	0.00	-174.88	0.00
PARKER DRILLING CO	701081101	0.00	0	10,328.50	-10,328.50	0.00	0.00	0.00	0.00
PARKWAY PPTYS INC	70159Q104	0.00	16.45	0.00	0.00	0.00	0.00	0.00	231.56
PATTERSON COS INC	703395103	625.00	41.03	0.00	28,627.05	25,643.75	0.00	-2,983.30	126.00
PC MALL INC	69323K100	1,120.00	22.5	0.00	22,910.81	25,200.00	2,289.19	0.00	0.00
PDL BIOPHARMA INC	69329Y104	10,135.00	2.12	18,231.00	13,949.83	21,486.20	0.00	-10,694.63	586.75
PEBBLEBROOK HOTEL TR	70509V100	800.00	29.75	0.00	23,947.58	23,800.00	0.00	-147.58	304.00
PERFICIENT INC	71375U101	1,190.00	17.49	0.00	23,727.84	20,813.10	0.00	-2,914.74	0.00

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PHARMERICA CORP	71714F104	890.00	25.15	22,750.00	4,279.51	22,383.50	0.00	-4,646.01	0.00
PIEDMONT OFFICE RLTY TR INC CL A	720190206	1,245.00	20.91	0.00	24,255.49	26,032.95	1,777.46	0.00	426.30
PIER #1 INC	720279108	0.00	8.54	0.00	0.00	0.00	0.00	0.00	859.25
PIONEER ENERGY SVCS CORP	723664108	0.00	0	14,658.35	-14,658.35	0.00	0.00	0.00	0.00
PIPER JAFFRAY COS	724078100	0.00	72.5	0.00	0.00	0.00	0.00	0.00	0.00
PITNEY BOWES INC	724479100	1,635.00	15.19	18,585.00	12,111.65	24,835.65	0.00	-5,861.00	850.32
PLANTRONICS INC NEW	727493108	455.00	54.76	0.00	24,050.62	24,915.80	865.18	0.00	0.00
PLEXUS CORP	729132100	535.00	54.04	16,936.20	2,293.50	28,911.40	9,681.70	0.00	0.00
POLYCOM INC	73172K104	0.00	12.39	18,507.30	-18,507.30	0.00	0.00	0.00	0.00
POPULAR INC	733174700	0.00	28.61	17,004.00	-17,004.00	0.00	0.00	0.00	90.00
PORTLAND GEN ELEC CO PP	736508847	560.00	43.33	0.00	24,402.75	24,264.80	0.00	-137.95	0.00
PRECISION DRILLING CORP	74022D308	5,140.00	5.45	0.00	23,119.59	28,013.00	4,893.41	0.00	0.00
PREFERRED BK LOS ANGELES CA	740367404	470.00	52.42	14,693.90	809.50	24,637.40	9,134.00	0.00	270.75
PRIMERICA INC	74164M108	0.00	56.11	0.00	0.00	0.00	0.00	0.00	0.00
PRIVATEBANCORP INC	742962103	0.00	44.2	0.00	0.00	0.00	0.00	0.00	5.15
PS BUSINESS PKS INC CALIF	69360J107	0.00	98.73	21,420.35	-21,420.35	0.00	0.00	0.00	146.25
QLOGIC CORP	747277101	0.00	14.74	18,727.00	-18,727.00	0.00	0.00	0.00	0.00
QUAD / GRAPHICS INC CL A	747301109	885.00	26.88	20,041.50	-9,572.88	23,788.80	13,320.18	0.00	1,474.50
QUALITY SYS INC	747582104	1,770.00	13.15	21,762.00	3,492.60	23,275.50	0.00	-1,979.10	236.25
QUANTA SVCS INC	74762E102	835.00	34.85	19,035.00	-1,646.85	29,099.75	11,711.60	0.00	0.00
REGAL БЕЛОIT CORP WISCONSIN	758750103	335.00	69.25	17,556.00	1,996.14	23,198.75	3,646.61	0.00	322.80
REGIS CORP MINN	758932107	1,470.00	14.52	18,112.00	2,521.96	21,344.40	710.44	0.00	0.00
RELIANCE STEEL & ALUMINUM CO	759509102	0.00	79.54	17,952.10	-17,952.10	0.00	0.00	0.00	511.50
RENAISSANCE RE HLDGS LTD	G7496G103	200.00	136.22	0.00	23,422.92	27,244.00	3,821.08	0.00	124.00
RENEWABLE ENERGY GROUP INC	75972A301	2,470.00	9.7	0.00	24,140.48	23,959.00	0.00	-181.48	0.00
RENT A CTR INC NEW	76009N100	2,095.00	11.25	18,113.70	7,979.84	23,568.75	0.00	-2,524.79	693.60
RESOURCE CAP CORP	76120W708	0.00	8.33	0.00	0.00	0.00	0.00	0.00	842.10
RESOURCES CONNECTION INC	76122Q105	1,485.00	19.25	15,196.20	8,519.69	28,586.25	4,870.36	0.00	452.75
REX STORES CORP	761624105	0.00	59.83	0.00	0.00	0.00	0.00	0.00	0.00
RLJ LODGING TR COM	74965L101	1,050.00	24.49	17,952.90	4,889.40	25,714.50	2,872.20	0.00	1,209.45
ROFIN SINAR TECHNOLOGIES INC	775043102	0.00	32.22	19,415.50	-19,415.50	0.00	0.00	0.00	0.00
ROGERS CORP	775133101	325.00	76.81	0.00	19,648.25	24,963.25	5,315.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
ROVI CORP	779376102	0.00	21.79	0.00	0.00	0.00	0.00	0.00	0.00
ROWAN COMPANIES PLC	G7665A101	1,595.00	18.89	17,797.50	5,601.77	30,129.55	6,730.28	0.00	0.00
RR DONNELLEY & SONS CO	257867101	0.00	19.81	18,620.80	-18,620.80	0.00	0.00	0.00	1,020.50
RUBY TUESDAY INC	781182100	0.00	4.4	16,860.60	-16,860.60	0.00	0.00	0.00	0.00
RUDOPH TECHNOLOGIES INC	781270103	1,320.00	23.35	18,486.00	4,908.05	30,822.00	7,427.95	0.00	0.00
RUSH ENTERPRISES INC CL A	781846209	820.00	31.9	0.00	25,527.77	26,158.00	630.23	0.00	0.00
RYMAN HOSPITALITY PPTYS INC	78377T107	0.00	50.65	0.00	0.00	0.00	0.00	0.00	281.25
S & T BANCORP INC	783859101	690.00	39.04	0.00	24,721.39	26,937.60	2,216.21	0.00	0.00
SABRA HEALTH CARE REIT INC	78573L106	1,125.00	24.42	0.00	24,788.24	27,472.50	2,684.26	0.00	0.00
SAFETY INS GROUP INC	78648T100	340.00	73.7	0.00	24,067.50	25,058.00	990.50	0.00	0.00
SANDERSON FARMS INC	800013104	300.00	94.24	0.00	25,095.20	28,272.00	3,176.80	0.00	401.50
SANDY SPRING BANCORP INC	800363103	595.00	39.99	0.00	22,045.90	23,794.05	1,748.15	0.00	0.00
SANMINA CORP	801056102	730.00	36.65	0.00	16,498.63	26,754.50	10,255.87	0.00	0.00
SAUL CENTERS INC	804395101	0.00	61.71	0.00	0.00	0.00	0.00	0.00	112.80
SCANSOURCE INC	806037107	690.00	40.35	0.00	26,478.59	27,841.50	1,362.91	0.00	0.00
SCHNITZER STEEL INDS INC CL A	806882106	840.00	25.7	17,172.15	-4,486.10	21,588.00	8,901.95	0.00	900.00
SCHULMAN A INC	808194104	745.00	33.45	0.00	24,971.11	24,920.25	0.00	-50.86	0.00
SCICLONE PHARMACEUTICALS INC	80862K104	2,365.00	10.8	16,606.00	6,742.53	25,542.00	2,193.47	0.00	0.00
SELECT COMFORT CORP OC-CAP STK	81616X103	1,005.00	22.62	16,913.90	6,550.09	22,733.10	0.00	-730.89	0.00
SELECT INCOME REIT	81618T100	930.00	25.2	18,234.40	4,294.72	23,436.00	906.88	0.00	1,365.25
SELECT MED HLDGS CORP	81619Q105	0.00	11.81	20,425.65	-20,425.65	0.00	0.00	0.00	0.00
SELECTIVE INSURANCE GROUP INC	816300107	0.00	38.21	19,476.40	-19,476.40	0.00	0.00	0.00	174.00
SENIOR HOUSING PROP TRUST	81721M109	1,340.00	18.93	19,885.60	4,666.44	25,366.20	814.16	0.00	955.50
SHENANDOAH TELECOMMUNICATIONS	82312B106	0.00	27.21	19,587.75	-19,587.75	0.00	0.00	0.00	0.00
SHOE CARNIVAL INC	824889109	630.00	26.98	16,588.00	-1,515.29	16,997.40	1,924.69	0.00	174.62
SIGMA DESIGNS INC	826565103	0.00	6.33	20,034.40	-20,034.40	0.00	0.00	0.00	0.00
SILICON LABORATORIES INC	826919102	360.00	65	17,474.40	-51.36	23,400.00	5,976.96	0.00	0.00
SMITH & WESSON HLDG CORP	831756101	0.00	27.18	0.00	0.00	0.00	0.00	0.00	0.00
SONOCO PRODS CO	835495102	485.00	52.7	18,595.85	1,909.25	25,559.50	5,054.40	0.00	686.50
SONUS NETWORKS INC	835916503	0.00	6.3	0.00	0.00	0.00	0.00	0.00	0.00
SOUTH JERSEY INDUSTRIES	838518108	0.00	28.45	20,580.00	-20,580.00	0.00	0.00	0.00	0.00
SOUTHWEST GAS CORP	844895102	325.00	76.62	20,133.40	-1,586.66	24,901.50	6,354.76	0.00	544.72

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
SPARTANNASH CO	847215100	715.00	39.54	19,367.80	-3,237.40	28,271.10	12,140.70	0.00	409.50
SPOK HLDGS INC	84863T106	0.00	16.99	16,304.80	-16,304.80	0.00	0.00	0.00	87.50
STATE BK FINL CORP	856190103	0.00	26.86	0.00	0.00	0.00	0.00	0.00	294.00
STEEL DYNAMICS INC	858119100	0.00	24.5	19,299.60	-19,299.60	0.00	0.00	0.00	280.10
STEELCASE INC	858155203	1,665.00	17.9	0.00	21,288.96	29,803.50	8,514.54	0.00	529.80
STEPAN CO	858586100	305.00	81.48	21,118.25	-5,134.77	24,851.40	8,867.92	0.00	291.12
STIFEL FINANCIAL CORP	860630102	0.00	37.78	0.00	0.00	0.00	0.00	0.00	0.00
STONERIDGE INC	86183P102	1,355.00	17.69	0.00	21,703.65	23,969.95	2,266.30	0.00	0.00
STRAYER EDUCATION INC	863236105	330.00	80.63	19,839.60	-2,483.11	26,607.90	9,251.41	0.00	0.00
SUCAMPO PHARMACEUTICALS INC CL A	864909106	0.00	10.78	18,846.10	-18,846.10	0.00	0.00	0.00	0.00
SUMMIT HOTEL PPTYS INC COM	866082100	1,760.00	16.03	0.00	22,124.80	28,212.80	6,088.00	0.00	519.20
SUNCOKE ENERGY INC	86722A103	2,090.00	11.34	0.00	14,798.46	23,700.60	8,902.14	0.00	0.00
SUNSTONE HOTEL INVESTORS INC	867892101	0.00	15.25	0.00	0.00	0.00	0.00	0.00	173.75
SUPERIOR ENERGY SVCS INC	868157108	0.00	17.24	17,308.95	-17,308.95	0.00	0.00	0.00	134.00
SUPERIOR INDS INTL INC	868168105	955.00	26.35	13,630.80	7,347.18	25,164.25	4,186.27	0.00	560.70
SUPERVALU INC	868536103	0.00	4.99	18,102.60	-18,102.60	0.00	0.00	0.00	0.00
SURMODICS INC	868873100	725.00	25.4	12,567.40	2,936.91	18,415.00	2,910.69	0.00	0.00
SVB FINL GROUP	78486Q101	0.00	110.54	0.00	0.00	0.00	0.00	0.00	0.00
SWIFT TRANSN CO	87074U101	0.00	24.36	0.00	0.00	0.00	0.00	0.00	0.00
SYKES ENTERPRISES INC	871237103	815.00	28.86	18,468.00	6,490.52	23,520.90	0.00	-1,437.62	0.00
SYNNEX CORP	87162W100	0.00	102.54	18,435.65	-18,435.65	0.00	0.00	0.00	186.00
TANGER FACTORY OUTLET CTRS INC	875465106	0.00	40.64	0.00	0.00	0.00	0.00	0.00	364.00
TCF FINL CORP	872275102	0.00	14.65	0.00	0.00	0.00	0.00	0.00	0.00
TECH DATA CORP	878237106	285.00	84.68	17,590.70	2,175.01	24,133.80	4,368.09	0.00	0.00
TEEKAY CORP	Y8564W103	3,180.00	8.03	0.00	25,124.25	25,535.40	411.15	0.00	0.00
TELETECH HOLDINGS INC	879939106	0.00	27.3	13,536.35	-13,536.35	0.00	0.00	0.00	103.60
TENET HEALTHCARE CORP	88033G407	1,570.00	14.84	0.00	36,272.65	23,298.80	0.00	-12,973.85	0.00
TERADATA CORP DEL	88076W103	800.00	27.17	16,116.20	4,780.41	21,736.00	839.39	0.00	0.00
TERADYNE INC	880770102	970.00	25.4	19,326.45	409.97	24,638.00	4,901.58	0.00	256.20
TETRA TECH INC NEW	88162G103	555.00	43.15	18,214.00	-3,641.90	23,948.25	9,376.15	0.00	241.40
TIMKEN CO	887389104	675.00	39.7	17,439.90	5,058.09	26,797.50	4,299.51	0.00	566.80
TIVO CORP	88870P106	0.00	20.9	26,739.30	-26,739.30	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
TOWER INTL INC	891826109	1,000.00	28.35	0.00	21,322.10	28,350.00	7,027.90	0.00	216.50
TRANSOCEAN LTD	H8817H100	2,320.00	14.74	0.00	25,799.95	34,196.80	8,396.85	0.00	0.00
TRICO BANCSHARES	896095106	0.00	25.32	16,052.40	-16,052.40	0.00	0.00	0.00	0.00
TRIPLE-S MGMT CORP	896749108	750.00	20.7	16,856.55	1,182.86	15,525.00	0.00	-2,514.41	0.00
TRIUMPH GROUP INC NEW	896818101	0.00	35.5	18,285.00	-18,285.00	0.00	0.00	0.00	43.20
TRUEBLUE INC	89785X101	0.00	18.69	19,964.00	-19,964.00	0.00	0.00	0.00	0.00
TRUSTMARK CORP	898402102	0.00	35.65	0.00	0.00	0.00	0.00	0.00	197.80
TSAKOS ENERGY NAVIGATION LTD	G9108L108	0.00	4.94	20,077.20	-20,077.20	0.00	0.00	0.00	584.80
TTM TECHNOLOGIES	87305R109	1,760.00	13.63	0.00	13,942.57	23,988.80	10,046.23	0.00	0.00
TUPPERWARE CORP	899896104	0.00	58.07	19,199.25	-19,199.25	0.00	0.00	0.00	469.20
TUTOR PERINI CORP	901109108	895.00	28	20,004.30	-5,185.95	25,060.00	10,241.65	0.00	0.00
TWO HBRS INVT CORP	90187B101	0.00	8.33	18,913.50	-18,913.50	0.00	0.00	0.00	2,272.30
U S PHYSICAL THERAPY INC	90337L108	380.00	70.2	20,666.80	-95.15	26,676.00	6,104.35	0.00	260.10
UMPQUA HLDGS CORP	904214103	0.00	18.78	0.00	0.00	0.00	0.00	0.00	0.00
UNIT CORP	909218109	1,295.00	26.87	0.00	22,917.35	34,796.65	11,879.30	0.00	0.00
UNITED FINANCIAL BANCORP INC	910304104	1,085.00	18.16	0.00	18,647.89	19,703.60	1,055.71	0.00	0.00
UNITED FIRE GROUP INC	910340108	0.00	42.32	0.00	0.00	0.00	0.00	0.00	237.50
UNITED NATURAL FOODS INC	911163103	495.00	47.72	0.00	18,063.79	23,621.40	5,557.61	0.00	0.00
UNITED THERAPEUTICS CORP DEL	91307C102	190.00	143.43	0.00	19,776.33	27,251.70	7,475.37	0.00	0.00
UNIVERSAL AMERN SPIN CORP	91338E101	1,800.00	9.95	0.00	18,058.03	17,910.00	0.00	-148.03	0.00
UNIVERSAL FOREST PRODUCTS INC	913543104	0.00	83.94	18,459.90	-18,459.90	0.00	0.00	0.00	0.00
URBAN OUTFITTERS INC	917047102	695.00	28.48	19,451.25	-2,655.74	19,793.60	2,998.09	0.00	0.00
US STEEL CORP	912909108	0.00	33.01	0.00	0.00	0.00	0.00	0.00	65.00
USANA INC CDT-SHS	90328M107	0.00	112.72	19,801.25	-19,801.25	0.00	0.00	0.00	0.00
VALIDUS HOLDINGS LTD	G9319H102	0.00	48.59	0.00	0.00	0.00	0.00	0.00	148.75
VCA ANTECH INC	918194101	335.00	68.65	18,425.00	436.80	22,997.75	4,135.95	0.00	0.00
VERA BRADLEY INC	92335C106	1,355.00	11.72	0.00	19,582.67	15,880.60	0.00	-3,702.07	0.00
VERIFONE HLDGS INC	92342Y109	0.00	15.74	19,754.10	-19,754.10	0.00	0.00	0.00	0.00
VIAD CORP	92552R406	0.00	34.82	0.00	0.00	0.00	0.00	0.00	90.00
VILLAGE SUPER MARKET INC CL A	927107409	695.00	30.9	0.00	24,590.09	21,475.50	0.00	-3,114.59	0.00
VISHAY INTERTECHNOLOGY	928298108	1,745.00	16.2	21,629.75	-389.65	28,269.00	7,028.90	0.00	415.62
VITAMIN SHOPPE INC	92849E101	875.00	23.75	16,840.50	10,191.98	20,781.25	0.00	-6,251.23	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
VONAGE HLDGS CORP	92886T201	0.00	6.61	18,310.60	-18,310.60	0.00	0.00	0.00	0.00
WABASH NATL CORP	929566107	1,665.00	15.82	21,057.40	-1,072.15	26,340.30	6,355.05	0.00	0.00
WADDELL & REED FINL INC CL A	930059100	0.00	19.51	0.00	0.00	0.00	0.00	0.00	1,518.00
WASHINGTON FEDERAL INC	938824109	745.00	34.35	18,706.55	5,737.99	25,590.75	1,146.21	0.00	0.00
WASHINGTON REAL ESTATE	939653101	0.00	29.63	0.00	0.00	0.00	0.00	0.00	0.00
WEBMD HEALTH CORP CL A COMMON	94770V102	0.00	0	21,976.50	-21,976.50	0.00	0.00	0.00	0.00
WELLCARE HEALTH PLANS INC	94946T106	180.00	137.08	18,770.40	-3,642.53	24,674.40	9,546.53	0.00	0.00
WESCO AIRCRAFT HLDGS INC	950814103	1,775.00	14.95	0.00	25,313.23	26,536.25	1,223.02	0.00	0.00
WESCO INTERNATIONAL INC	95082P105	410.00	66.55	18,564.00	-294.35	27,285.50	9,015.85	0.00	0.00
WESTERN ALLIANCE COMMON STOCK	957638109	0.00	37.7	0.00	0.00	0.00	0.00	0.00	0.00
WHITESTONE REIT CL B SHS BEN INT	966084204	1,295.00	14.38	0.00	17,449.31	18,622.10	1,172.79	0.00	295.44
WILLIAMS SONOMA INC	969904101	480.00	48.39	0.00	24,447.41	23,227.20	0.00	-1,220.21	321.90
WOLVERINE WORLD WIDE INC	978097103	0.00	18.21	16,375.80	-16,375.80	0.00	0.00	0.00	117.60
WORLD FUEL SERVICES CORP	981475106	505.00	45.91	0.00	22,431.53	23,184.55	753.02	0.00	57.90
WORTHINGTON INDS INC	981811102	0.00	42.9	0.00	0.00	0.00	0.00	0.00	107.35
XENIA HOTELS & RESORTS INC	984017103	1,465.00	19.42	0.00	24,060.79	28,450.30	4,389.51	0.00	402.87
YRC WORLDWIDE INC	984249607	1,900.00	13.28	16,732.40	7,287.58	25,232.00	1,212.02	0.00	0.00
ZAGG INC	98884U108	0.00	4.84	17,449.30	-17,449.30	0.00	0.00	0.00	0.00
ZUMIEZ INC	989817101	1,045.00	21.85	19,656.00	-3,354.47	22,833.25	6,531.72	0.00	0.00
		TOTAL FOR: SYSTEMATIC		5,353,002.05	1,021,238.40	7,238,206.53	1,088,496.37	-224,530.29	116,588.91
		Grand Total:		24,890,202.70	2,090,295.06	29,895,947.72	3,798,608.23	-883,158.27	646,392.08

Schedule 4B

Annual Statement of the Franklin Regional Retirement System through the Month Ending December 2016
Equities Purchased Year to Date (Equities defined as stocks or options)

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AGCO CORP	001084102	385.00	08/01/2016	SEIZERT	11.55	18,720.63
AMDOCS LTD	G02602103	239.00	08/08/2016	SEIZERT	7.17	14,146.72
AMDOCS LTD	G02602103	440.00	08/02/2016	SEIZERT	13.20	25,633.83
AMDOCS LTD	G02602103	759.00	08/03/2016	SEIZERT	22.77	44,324.92
AMDOCS LTD	G02602103	588.00	08/04/2016	SEIZERT	17.64	34,833.53
AMDOCS LTD	G02602103	475.00	08/05/2016	SEIZERT	14.25	28,114.82
AMDOCS LTD	G02602103	175.00	08/05/2016	SEIZERT	3.16	10,368.08
AMDOCS LTD	G02602103	13.00	09/01/2016	SEIZERT	0.24	773.74
AMDOCS LTD	G02602103	131.00	09/01/2016	SEIZERT	2.36	7,808.28
AMDOCS LTD	G02602103	400.00	09/02/2016	SEIZERT	12.00	23,893.72
AMDOCS LTD	G02602103	638.00	08/05/2016	SEIZERT	19.14	37,735.02
AMERICAN CAP AGY CORP	02503X105	988.00	08/01/2016	SEIZERT	29.64	19,221.54
AMERISOURCEBERGEN CORP	03073E105	488.00	04/20/2016	SEIZERT	14.64	42,806.34
AMERISOURCEBERGEN CORP	03073E105	274.00	08/01/2016	SEIZERT	8.22	23,299.59
AMERISOURCEBERGEN CORP	03073E105	48.00	09/28/2016	SEIZERT	1.44	4,004.40
AMERISOURCEBERGEN CORP	03073E105	103.00	09/28/2016	SEIZERT	3.09	8,605.98
AMERISOURCEBERGEN CORP	03073E105	258.00	06/22/2016	SEIZERT	7.74	19,507.97
AMERISOURCEBERGEN CORP	03073E105	29.00	05/12/2016	SEIZERT	0.87	2,268.92
AMERISOURCEBERGEN CORP	03073E105	189.00	05/12/2016	SEIZERT	5.67	14,783.77
AMERISOURCEBERGEN CORP	03073E105	200.00	04/22/2016	SEIZERT	6.00	17,966.50
AMERISOURCEBERGEN CORP	03073E105	914.00	04/21/2016	SEIZERT	27.42	80,924.10
AMERISOURCEBERGEN CORP	03073E105	228.00	07/01/2016	SEIZERT	4.10	17,155.40
AMERISOURCEBERGEN CORP	03073E105	244.00	04/20/2016	SEIZERT	7.32	21,356.66
AMERISOURCEBERGEN CORP	03073E105	56.00	04/21/2016	SEIZERT	1.00	4,965.40
ASSURED GUARANTY LTD	G0585R106	1,156.00	08/01/2016	SEIZERT	34.68	30,877.80
C H ROBINSON WORLDWIDE INC	12541W209	368.00	08/01/2016	SEIZERT	11.04	25,222.72
CHICAGO BRDG & IRON-NY SHS	167250109	708.00	09/28/2016	SEIZERT	21.24	19,104.25

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
CHICAGO BRDG & IRON-NY SHS	167250109	295.00	05/13/2016	SEIZERT	8.85	11,182.77
CHICAGO BRDG & IRON-NY SHS	167250109	82.00	05/13/2016	SEIZERT	1.48	3,086.73
CHICAGO BRDG & IRON-NY SHS	167250109	765.00	08/01/2016	SEIZERT	22.95	27,237.83
CHURCH & DWIGHT INC	171340102	303.00	12/09/2016	SEIZERT	9.09	13,448.29
CHURCH & DWIGHT INC	171340102	812.00	12/09/2016	SEIZERT	24.36	35,996.77
CHURCH & DWIGHT INC	171340102	1,917.00	12/08/2016	SEIZERT	57.51	84,262.89
CHURCH & DWIGHT INC	171340102	3.00	12/08/2016	SEIZERT	0.09	131.22
CHURCH & DWIGHT INC	171340102	323.00	12/07/2016	SEIZERT	5.82	13,962.65
CHURCH & DWIGHT INC	171340102	203.00	12/07/2016	SEIZERT	6.09	8,818.32
CHURCH & DWIGHT INC	171340102	707.00	12/07/2016	SEIZERT	21.21	30,602.07
CUMMINS INC	231021106	238.00	08/01/2016	SEIZERT	7.14	29,490.58
CUMMINS INC	231021106	133.00	02/02/2016	SEIZERT	3.99	11,386.42
DILLARDS INC	254067101	50.00	03/29/2016	SEIZERT	1.50	4,152.75
DILLARDS INC	254067101	127.00	03/29/2016	SEIZERT	3.81	10,518.25
DISCOVERY COMMUNICATIONS INC NEW	25470F302	1,053.00	08/01/2016	SEIZERT	31.59	25,866.95
EVEREST RE GROUP LTD	G3223R108	83.00	05/13/2016	SEIZERT	2.49	15,141.57
EVEREST RE GROUP LTD	G3223R108	46.00	06/22/2016	SEIZERT	1.38	8,029.65
EVEREST RE GROUP LTD	G3223R108	113.00	07/01/2016	SEIZERT	3.39	19,591.84
EVEREST RE GROUP LTD	G3223R108	104.00	08/01/2016	SEIZERT	3.12	19,287.30
F5 NETWORKS INC	315616102	34.00	09/02/2016	SEIZERT	0.62	4,251.88
F5 NETWORKS INC	315616102	121.00	09/01/2016	SEIZERT	2.18	15,106.14
F5 NETWORKS INC	315616102	130.00	05/26/2016	SEIZERT	3.90	13,888.25
F5 NETWORKS INC	315616102	395.00	05/24/2016	SEIZERT	11.85	41,138.66
F5 NETWORKS INC	315616102	619.00	05/25/2016	SEIZERT	18.57	65,907.84
F5 NETWORKS INC	315616102	145.00	05/25/2016	SEIZERT	4.35	15,424.17
F5 NETWORKS INC	315616102	136.00	08/01/2016	SEIZERT	4.08	16,854.37
FIFTH THIRD BANCORP COM	316773100	1,091.00	05/05/2016	SEIZERT	32.73	20,137.02
FIFTH THIRD BANCORP COM	316773100	1,433.00	08/01/2016	SEIZERT	42.99	26,718.29
FIFTH THIRD BANCORP COM	316773100	1,204.00	03/03/2016	SEIZERT	36.12	18,739.78
HOWARD HUGHES CORP COM	44267D107	10.00	08/31/2016	SEIZERT	0.30	1,170.28

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HOWARD HUGHES CORP COM	44267D107	386.00	09/16/2016	SEIZERT	11.58	43,711.14
HOWARD HUGHES CORP COM	44267D107	146.00	09/16/2016	SEIZERT	4.38	16,851.51
HOWARD HUGHES CORP COM	44267D107	18.00	09/15/2016	SEIZERT	0.54	2,075.01
HOWARD HUGHES CORP COM	44267D107	77.00	09/14/2016	SEIZERT	2.31	8,995.99
HOWARD HUGHES CORP COM	44267D107	11.00	09/12/2016	SEIZERT	0.33	1,294.42
HOWARD HUGHES CORP COM	44267D107	101.00	09/07/2016	SEIZERT	3.03	11,918.99
HOWARD HUGHES CORP COM	44267D107	167.00	08/31/2016	SEIZERT	5.01	19,530.42
HOWARD HUGHES CORP COM	44267D107	25.00	12/12/2016	SEIZERT	0.75	2,948.82
HOWARD HUGHES CORP COM	44267D107	41.00	09/09/2016	SEIZERT	1.23	4,831.80
HOWARD HUGHES CORP COM	44267D107	161.00	09/19/2016	SEIZERT	4.83	18,140.16
HOWARD HUGHES CORP COM	44267D107	11.00	09/20/2016	SEIZERT	0.33	1,239.08
HOWARD HUGHES CORP COM	44267D107	149.00	09/20/2016	SEIZERT	4.47	16,817.41
HOWARD HUGHES CORP COM	44267D107	121.00	09/21/2016	SEIZERT	3.63	13,664.91
HOWARD HUGHES CORP COM	44267D107	36.00	09/22/2016	SEIZERT	1.08	4,068.51
HOWARD HUGHES CORP COM	44267D107	43.00	09/23/2016	SEIZERT	1.29	4,859.83
HOWARD HUGHES CORP COM	44267D107	38.00	12/07/2016	SEIZERT	1.14	4,332.86
HOWARD HUGHES CORP COM	44267D107	104.00	08/30/2016	SEIZERT	3.12	12,168.90
HOWARD HUGHES CORP COM	44267D107	135.00	12/09/2016	SEIZERT	4.05	15,830.22
HOWARD HUGHES CORP COM	44267D107	46.00	09/13/2016	SEIZERT	1.38	5,416.39
HOWARD HUGHES CORP COM	44267D107	40.00	12/13/2016	SEIZERT	1.20	4,726.57
HOWARD HUGHES CORP COM	44267D107	115.00	12/08/2016	SEIZERT	3.45	13,287.63
HOWARD HUGHES CORP COM	44267D107	129.00	09/14/2016	SEIZERT	3.87	14,962.44
LIBERTY BROADBAND CORP - C	530307305	447.00	08/01/2016	SEIZERT	13.41	28,308.51
LIBERTY MEDIA CORP GROUP-C	531229854	60.00	09/02/2016	SEIZERT	1.08	1,271.58
LIBERTY MEDIA CORP GROUP-C	531229854	303.00	06/10/2016	SEIZERT	9.09	5,977.77
LIBERTY MEDIA CORP GROUP-C	531229854	396.00	06/13/2016	SEIZERT	11.88	7,744.69
LIBERTY MEDIA CORP GROUP-C	531229854	29.00	06/13/2016	SEIZERT	0.87	566.81
LIBERTY MEDIA CORP GROUP-C	531229854	72.00	06/13/2016	SEIZERT	2.16	1,406.52
LIBERTY MEDIA CORP GROUP-C	531229854	307.00	07/01/2016	SEIZERT	9.21	5,513.87
LIBERTY MEDIA CORP GROUP-C	531229854	32.00	07/05/2016	SEIZERT	0.64	596.16

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LIBERTY MEDIA CORP GROUP-C	531229854	415.00	09/06/2016	SEIZERT	12.45	8,830.91
LIBERTY MEDIA CORP GROUP-C	531229854	279.00	09/02/2016	SEIZERT	8.37	5,945.85
LIBERTY MEDIA CORP GROUP-C	531229854	45.00	05/09/2016	SEIZERT	1.35	822.22
LIBERTY MEDIA CORP GROUP-C	531229854	38.00	07/06/2016	SEIZERT	1.14	713.47
LIBERTY MEDIA CORP GROUP-C	531229854	1,018.00	08/01/2016	SEIZERT	30.54	21,678.62
LIBERTY MEDIA CORP GROUP-C	531229854	136.00	09/01/2016	SEIZERT	2.44	2,876.77
LIBERTY MEDIA CORP GROUP-C	531229854	52.00	09/02/2016	SEIZERT	0.94	1,104.07
LIBERTY MEDIA CORP GROUP-C	531229854	52.00	05/03/2016	SEIZERT	1.56	943.97
LIBERTY MEDIA CORP GROUP-C	531229854	275.00	07/05/2016	SEIZERT	8.25	5,085.77
LIBERTY MEDIA CORP GROUP-C	531229854	456.00	05/04/2016	SEIZERT	13.68	8,209.28
LIBERTY MEDIA CORP GROUP-C	531229854	10.00	05/02/2016	SEIZERT	0.30	179.10
LIBERTY MEDIA CORP GROUP-C	531229854	1,181.00	05/02/2016	SEIZERT	21.26	21,418.97
LIBERTY MEDIA CORP GROUP-C	531229854	1,482.00	05/02/2016	SEIZERT	44.46	26,752.17
LIBERTY MEDIA CORP GROUP-C	531229854	158.00	04/29/2016	SEIZERT	4.74	2,881.53
LIBERTY MEDIA CORP GROUP-C	531229854	901.00	04/29/2016	SEIZERT	27.03	16,426.40
LIBERTY MEDIA CORP GROUP-C	531229854	11.00	04/29/2016	SEIZERT	0.33	197.89
LIBERTY MEDIA CORP GROUP-C	531229854	202.00	06/09/2016	SEIZERT	6.06	3,978.41
LIBERTY MEDIA CORP GROUP-C	531229854	256.00	05/03/2016	SEIZERT	7.68	4,654.57
LIBERTY MEDIA CORP GROUP-C	531229854	30.00	06/08/2016	SEIZERT	0.90	588.46
LIBERTY MEDIA CORP GROUP-C	531229854	126.00	05/04/2016	SEIZERT	2.52	2,268.86
LIBERTY MEDIA CORP GROUP-C	531229854	910.00	05/05/2016	SEIZERT	27.30	16,615.42
LIBERTY MEDIA CORP GROUP-C	531229854	35.00	05/06/2016	SEIZERT	0.70	639.45
LIBERTY MEDIA CORP GROUP-C	531229854	83.00	05/06/2016	SEIZERT	2.49	1,513.38
LIBERTY MEDIA CORP GROUP-C	531229854	60.00	05/06/2016	SEIZERT	1.80	1,100.30
LIBERTY MEDIA CORP GROUP-C	531229854	64.00	07/06/2016	SEIZERT	1.92	1,211.80
LIBERTY MEDIA CORP GROUP-C	531229854	184.00	04/28/2016	SEIZERT	5.52	3,305.74
LIBERTY MEDIA CORP GROUP-C	531229854	219.00	07/05/2016	SEIZERT	6.57	4,046.20
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	295.00	05/31/2016	SEIZERT	8.85	9,326.54
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	1.00	05/23/2016	SEIZERT	0.03	30.98
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	320.00	05/20/2016	SEIZERT	6.40	9,908.38

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	693.00	05/20/2016	SEIZERT	20.79	21,497.97
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	1,967.00	05/24/2016	SEIZERT	59.01	60,972.08
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	49.00	05/24/2016	SEIZERT	1.47	1,532.73
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	256.00	05/27/2016	SEIZERT	7.68	7,961.98
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	388.00	05/23/2016	SEIZERT	7.76	12,026.14
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	1,037.00	08/01/2016	SEIZERT	31.11	36,373.92
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	190.00	06/01/2016	SEIZERT	5.70	5,999.08
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	152.00	06/01/2016	SEIZERT	1.06	4,802.76
MALLINCKRODT PLC	G5785G107	326.00	08/01/2016	SEIZERT	9.78	21,899.05
MEAD JOHNSON NUTRITION CO	582839106	2,068.00	12/13/2016	SEIZERT	62.04	149,834.67
MEAD JOHNSON NUTRITION CO	582839106	443.00	12/14/2016	SEIZERT	8.86	32,596.38
MEAD JOHNSON NUTRITION CO	582839106	128.00	12/14/2016	SEIZERT	3.84	9,400.32
MEAD JOHNSON NUTRITION CO	582839106	1.00	12/14/2016	SEIZERT	0.03	72.41
NETAPP INC	64110D104	835.00	08/01/2016	SEIZERT	25.05	22,069.38
PACKAGING CORP OF AMERICA	695156109	419.00	05/23/2016	SEIZERT	12.57	27,315.99
PACKAGING CORP OF AMERICA	695156109	140.00	05/23/2016	SEIZERT	4.20	9,067.10
PACKAGING CORP OF AMERICA	695156109	219.00	08/01/2016	SEIZERT	6.57	16,414.05
PACKAGING CORP OF AMERICA	695156109	140.00	05/23/2016	SEIZERT	4.20	9,098.60
PACKAGING CORP OF AMERICA	695156109	784.00	05/20/2016	SEIZERT	23.52	50,956.39
PACKAGING CORP OF AMERICA	695156109	160.00	05/20/2016	SEIZERT	4.80	10,399.98
PACKAGING CORP OF AMERICA	695156109	98.00	05/20/2016	SEIZERT	1.76	6,371.52
PACKAGING CORP OF AMERICA	695156109	342.00	05/23/2016	SEIZERT	10.26	22,247.24
REDWOOD TRUST INC REIT	758075402	1,290.00	08/01/2016	SEIZERT	38.70	18,449.06
REGIONS FINL CORP	7591EP100	1,957.00	03/03/2016	SEIZERT	39.14	15,111.17
REGIONS FINL CORP	7591EP100	2,705.00	08/01/2016	SEIZERT	81.15	24,710.18
SYMANTEC CORP	871503108	1,027.00	08/01/2016	SEIZERT	30.81	20,884.05
VALMONT INDS INC	920253101	151.00	08/01/2016	SEIZERT	4.53	19,765.15
WABTEC CORP	929740108	156.00	09/02/2016	SEIZERT	2.80	11,956.52
WABTEC CORP	929740108	531.00	07/20/2016	SEIZERT	15.93	37,766.63
WABTEC CORP	929740108	103.00	09/06/2016	SEIZERT	3.09	7,952.12

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
WABTEC CORP	929740108	339.00	09/02/2016	SEIZERT	10.17	26,054.83
WABTEC CORP	929740108	162.00	09/01/2016	SEIZERT	2.92	12,324.51
WABTEC CORP	929740108	101.00	07/20/2016	SEIZERT	3.03	7,214.43
WABTEC CORP	929740108	281.00	08/08/2016	SEIZERT	5.62	19,681.24
WABTEC CORP	929740108	127.00	08/01/2016	SEIZERT	3.81	8,717.28
WABTEC CORP	929740108	574.00	07/21/2016	SEIZERT	17.22	41,155.11
WABTEC CORP	929740108	218.00	08/09/2016	SEIZERT	6.54	15,495.85
WESTERN DIGITAL CORP	958102105	792.00	02/02/2016	SEIZERT	23.76	35,981.91
WESTERN DIGITAL CORP	958102105	751.00	08/01/2016	SEIZERT	22.53	40,065.85
WESTERN DIGITAL CORP	958102105	281.00	01/25/2016	SEIZERT	8.43	12,512.56
WESTERN DIGITAL CORP	958102105	27.00	03/03/2016	SEIZERT	0.81	1,167.35
WESTERN DIGITAL CORP	958102105	264.00	05/13/2016	SEIZERT	7.92	10,128.36
WESTERN DIGITAL CORP	958102105	876.00	05/05/2016	SEIZERT	26.28	36,136.58
WESTERN DIGITAL CORP	958102105	259.00	01/20/2016	SEIZERT	5.18	12,766.14
WESTERN DIGITAL CORP	958102105	55.00	03/03/2016	SEIZERT	1.65	2,383.43
WESTERN DIGITAL CORP	958102105	357.00	01/07/2016	SEIZERT	10.71	21,262.92
WESTERN DIGITAL CORP	958102105	582.00	02/17/2016	SEIZERT	17.46	23,342.97
WESTERN DIGITAL CORP	958102105	1,105.00	03/03/2016	SEIZERT	33.15	48,395.80
WESTERN UN CO	959802109	1,316.00	08/01/2016	SEIZERT	39.48	26,958.26
ZIONS BANCORP	989701107	1,302.00	02/02/2016	SEIZERT	39.06	29,349.94
ZIONS BANCORP	989701107	27.00	03/03/2016	SEIZERT	0.81	589.01
ZIONS BANCORP	989701107	357.00	03/03/2016	SEIZERT	10.71	7,785.17
ZIONS BANCORP	989701107	951.00	08/01/2016	SEIZERT	28.53	26,471.09
				TOTAL FOR: SEIZERT	1,904.05	2,847,715.77
ALIGN TECHNOLOGY INC	016255101	60.00	03/08/2016	POLEN	1.80	4,145.17
ALIGN TECHNOLOGY INC	016255101	110.00	03/07/2016	POLEN	3.30	7,494.86
ALIGN TECHNOLOGY INC	016255101	38.00	03/14/2016	POLEN	0.65	2,678.11
ALIGN TECHNOLOGY INC	016255101	798.00	12/27/2016	POLEN	11.97	78,850.38
ALIGN TECHNOLOGY INC	016255101	16.00	03/08/2016	POLEN	0.48	1,108.20
ALIGN TECHNOLOGY INC	016255101	80.00	03/09/2016	POLEN	1.60	5,590.38

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ALIGN TECHNOLOGY INC	016255101	93.00	03/09/2016	POLEN	2.79	6,501.84
ALIGN TECHNOLOGY INC	016255101	92.00	03/11/2016	POLEN	0.92	6,541.78
ALIGN TECHNOLOGY INC	016255101	369.00	03/11/2016	POLEN	7.38	26,048.37
ALIGN TECHNOLOGY INC	016255101	91.00	03/14/2016	POLEN	1.82	6,435.82
ALIGN TECHNOLOGY INC	016255101	25.00	03/14/2016	POLEN	0.25	1,770.24
ALIGN TECHNOLOGY INC	016255101	64.00	03/07/2016	POLEN	1.92	4,351.45
ALIGN TECHNOLOGY INC	016255101	135.00	03/16/2016	POLEN	2.70	9,667.03
ALIGN TECHNOLOGY INC	016255101	74.00	03/16/2016	POLEN	0.74	5,312.83
ALIGN TECHNOLOGY INC	016255101	179.00	03/17/2016	POLEN	5.37	12,541.71
ALIGN TECHNOLOGY INC	016255101	30.00	03/16/2016	POLEN	0.60	2,155.93
ALIGN TECHNOLOGY INC	016255101	43.00	03/15/2016	POLEN	1.29	3,030.49
AUTOMATIC DATA PROCESSING INC	053015103	511.00	12/27/2016	POLEN	7.67	52,420.94
CELGENE CORP	151020104	610.00	12/28/2016	POLEN	18.30	71,688.30
CELGENE CORP	151020104	297.00	01/25/2016	POLEN	8.69	30,552.59
CELGENE CORP	151020104	362.00	01/22/2016	POLEN	9.02	37,263.53
DOLLAR GEN CORP NEW	256677105	217.00	07/26/2016	POLEN	6.51	20,370.46
DOLLAR GEN CORP NEW	256677105	225.00	07/21/2016	POLEN	6.75	20,909.68
DOLLAR GEN CORP NEW	256677105	207.00	07/25/2016	POLEN	6.21	19,405.26
DOLLAR GEN CORP NEW	256677105	157.00	07/27/2016	POLEN	4.71	14,906.22
DOLLAR GEN CORP NEW	256677105	258.00	07/28/2016	POLEN	7.74	24,743.67
DOLLAR GEN CORP NEW	256677105	293.00	10/14/2016	POLEN	8.79	20,145.68
DOLLAR GEN CORP NEW	256677105	331.00	10/17/2016	POLEN	9.93	22,878.92
DOLLAR GEN CORP NEW	256677105	514.00	10/17/2016	POLEN	10.28	35,428.43
DOLLAR GEN CORP NEW	256677105	328.00	10/18/2016	POLEN	9.84	22,705.87
DOLLAR GEN CORP NEW	256677105	179.00	10/19/2016	POLEN	5.37	12,379.19
DOLLAR GEN CORP NEW	256677105	351.00	07/22/2016	POLEN	10.53	32,743.11
DOLLAR GEN CORP NEW	256677105	129.00	07/29/2016	POLEN	3.87	12,443.66
FACEBOOK INC	30303M102	1,404.00	05/06/2016	POLEN	42.12	165,396.39
REGENERON PHARMACEUTICALS INC	75886F107	151.00	12/28/2016	POLEN	2.27	56,034.07
REGENERON PHARMACEUTICALS INC	75886F107	149.00	12/29/2016	POLEN	4.47	56,705.42

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
REGENERON PHARMACEUTICALS INC	75886F107	101.00	12/30/2016	POLEN	1.52	38,964.45
				TOTAL FOR: POLEN	230.17	952,310.43
AEGON N V ORD AMER REG ADR	007924103	1,860.00	12/13/2016	O'SHAUGHNESSY	37.20	10,573.36
AEGON N V ORD AMER REG ADR	007924103	436.00	12/12/2016	O'SHAUGHNESSY	8.72	2,496.01
AEGON N V ORD AMER REG ADR	007924103	1,410.00	12/09/2016	O'SHAUGHNESSY	28.20	7,644.60
AEGON N V ORD AMER REG ADR	007924103	1,375.00	12/14/2016	O'SHAUGHNESSY	27.50	7,636.20
ALLSTATE CORP	020002101	118.00	03/14/2016	O'SHAUGHNESSY	1.18	7,613.73
ALLSTATE CORP	020002101	412.00	08/02/2016	O'SHAUGHNESSY	4.12	28,366.08
ALLSTATE CORP	020002101	54.00	07/01/2016	O'SHAUGHNESSY	0.54	3,599.64
ALLSTATE CORP	020002101	187.00	06/14/2016	O'SHAUGHNESSY	1.87	12,695.79
ALLSTATE CORP	020002101	93.00	04/01/2016	O'SHAUGHNESSY	0.93	6,212.59
ALLSTATE CORP	020002101	200.00	04/29/2016	O'SHAUGHNESSY	4.00	13,180.88
ALLSTATE CORP	020002101	281.00	06/06/2016	O'SHAUGHNESSY	5.62	18,849.34
ALLSTATE CORP	020002101	304.00	06/07/2016	O'SHAUGHNESSY	6.08	20,457.16
AMBEV S A SPONSORED ADR	02319V103	2,127.00	01/29/2016	O'SHAUGHNESSY	42.54	8,699.43
AMERICAN AIRLS GROUP INC	02376R102	160.00	04/05/2016	O'SHAUGHNESSY	3.20	6,571.46
AMERICAN AIRLS GROUP INC	02376R102	473.00	02/26/2016	O'SHAUGHNESSY	9.46	19,182.70
AMERICAN AIRLS GROUP INC	02376R102	70.00	02/26/2016	O'SHAUGHNESSY	0.70	2,843.75
AMERICAN AIRLS GROUP INC	02376R102	510.00	04/04/2016	O'SHAUGHNESSY	10.20	20,879.51
AMERICAN AIRLS GROUP INC	02376R102	732.00	04/29/2016	O'SHAUGHNESSY	14.64	27,284.71
AMERICAN AIRLS GROUP INC	02376R102	797.00	06/06/2016	O'SHAUGHNESSY	15.94	25,446.62
AMERICAN AIRLS GROUP INC	02376R102	38.00	06/06/2016	O'SHAUGHNESSY	0.38	1,207.45
AMERICAN AIRLS GROUP INC	02376R102	766.00	07/01/2016	O'SHAUGHNESSY	15.32	19,929.02
AMERICAN AIRLS GROUP INC	02376R102	41.00	07/11/2016	O'SHAUGHNESSY	0.82	1,116.73
AMERICAN AIRLS GROUP INC	02376R102	424.00	08/02/2016	O'SHAUGHNESSY	4.24	15,279.48
AMERICAN AIRLS GROUP INC	02376R102	18.00	04/01/2016	O'SHAUGHNESSY	0.18	740.61
AMERICAN EXPRESS CO	025816109	261.00	11/04/2016	O'SHAUGHNESSY	5.22	17,399.20
AMERICAN EXPRESS CO	025816109	153.00	09/02/2016	O'SHAUGHNESSY	3.06	10,083.95
AMERICAN EXPRESS CO	025816109	248.00	12/09/2016	O'SHAUGHNESSY	4.96	17,961.03
AMERICAN EXPRESS CO	025816109	231.00	10/11/2016	O'SHAUGHNESSY	4.62	14,852.70

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AMERICAN EXPRESS CO	025816109	58.00	10/07/2016	O'SHAUGHNESSY	0.58	3,701.27
AMERICAN EXPRESS CO	025816109	341.00	10/07/2016	O'SHAUGHNESSY	6.82	21,835.94
AMERICAN INTL GROUP INC	026874784	138.00	02/04/2016	O'SHAUGHNESSY	2.76	7,699.06
AMERICAN INTL GROUP INC	026874784	412.00	01/29/2016	O'SHAUGHNESSY	8.24	23,189.50
AMERIPRISE FINL INC	03076C106	50.00	05/03/2016	O'SHAUGHNESSY	0.50	4,980.91
AMERIPRISE FINL INC	03076C106	16.00	09/19/2016	O'SHAUGHNESSY	0.32	1,584.30
AMERIPRISE FINL INC	03076C106	56.00	09/15/2016	O'SHAUGHNESSY	1.12	5,524.34
AMERIPRISE FINL INC	03076C106	26.00	09/09/2016	O'SHAUGHNESSY	0.26	2,600.70
AMERIPRISE FINL INC	03076C106	9.00	09/07/2016	O'SHAUGHNESSY	0.09	896.94
AMERIPRISE FINL INC	03076C106	25.00	08/09/2016	O'SHAUGHNESSY	0.50	2,351.68
AMERIPRISE FINL INC	03076C106	36.00	08/05/2016	O'SHAUGHNESSY	0.72	3,407.11
AMERIPRISE FINL INC	03076C106	218.00	08/02/2016	O'SHAUGHNESSY	2.18	20,697.09
AMERIPRISE FINL INC	03076C106	69.00	07/01/2016	O'SHAUGHNESSY	1.38	5,979.47
AMERIPRISE FINL INC	03076C106	45.00	06/08/2016	O'SHAUGHNESSY	0.90	4,500.30
AMERIPRISE FINL INC	03076C106	184.00	05/03/2016	O'SHAUGHNESSY	3.68	18,306.25
AMERIPRISE FINL INC	03076C106	91.00	04/29/2016	O'SHAUGHNESSY	1.82	9,046.97
AMERIPRISE FINL INC	03076C106	17.00	04/01/2016	O'SHAUGHNESSY	0.17	1,568.59
AMERIPRISE FINL INC	03076C106	189.00	04/01/2016	O'SHAUGHNESSY	3.78	17,438.24
AMERIPRISE FINL INC	03076C106	217.00	02/26/2016	O'SHAUGHNESSY	4.34	18,214.07
AMERIPRISE FINL INC	03076C106	49.00	09/29/2016	O'SHAUGHNESSY	0.98	4,819.25
AMERIPRISE FINL INC	03076C106	312.00	11/04/2016	O'SHAUGHNESSY	6.24	27,634.78
AMERIPRISE FINL INC	03076C106	2.00	09/02/2016	O'SHAUGHNESSY	0.02	198.02
AMERIPRISE FINL INC	03076C106	457.00	12/09/2016	O'SHAUGHNESSY	9.14	52,535.85
AMERIPRISE FINL INC	03076C106	80.00	06/06/2016	O'SHAUGHNESSY	1.60	8,030.67
AMERIPRISE FINL INC	03076C106	227.00	10/13/2016	O'SHAUGHNESSY	2.27	22,966.59
AMERIPRISE FINL INC	03076C106	224.00	10/07/2016	O'SHAUGHNESSY	2.24	22,645.48
APPLIED MATLS INC	038222105	62.00	08/15/2016	O'SHAUGHNESSY	1.24	1,639.08
APPLIED MATLS INC	038222105	470.00	11/04/2016	O'SHAUGHNESSY	9.40	13,680.48
APPLIED MATLS INC	038222105	74.00	11/08/2016	O'SHAUGHNESSY	1.48	2,104.15
APPLIED MATLS INC	038222105	52.00	11/07/2016	O'SHAUGHNESSY	1.04	1,485.11

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
APPLIED MATLS INC	038222105	780.00	09/02/2016	O'SHAUGHNESSY	15.60	23,469.26
APPLIED MATLS INC	038222105	22.00	08/05/2016	O'SHAUGHNESSY	0.22	573.87
APPLIED MATLS INC	038222105	292.00	08/05/2016	O'SHAUGHNESSY	5.84	7,650.75
APPLIED MATLS INC	038222105	603.00	08/02/2016	O'SHAUGHNESSY	6.03	16,202.61
APPLIED MATLS INC	038222105	748.00	07/01/2016	O'SHAUGHNESSY	14.96	16,971.75
APPLIED MATLS INC	038222105	367.00	06/06/2016	O'SHAUGHNESSY	7.34	8,938.32
APPLIED MATLS INC	038222105	1,293.00	10/07/2016	O'SHAUGHNESSY	25.86	38,750.95
ARCHER DANIELS MIDLAND CO	039483102	678.00	04/29/2016	O'SHAUGHNESSY	13.56	26,858.16
ARCHER DANIELS MIDLAND CO	039483102	83.00	04/04/2016	O'SHAUGHNESSY	1.66	3,034.48
ARCHER DANIELS MIDLAND CO	039483102	430.00	04/01/2016	O'SHAUGHNESSY	8.60	15,690.10
ARCHER DANIELS MIDLAND CO	039483102	603.00	08/02/2016	O'SHAUGHNESSY	6.03	26,673.77
ARCHER DANIELS MIDLAND CO	039483102	232.00	07/01/2016	O'SHAUGHNESSY	4.64	9,315.57
ARCHER DANIELS MIDLAND CO	039483102	383.00	06/06/2016	O'SHAUGHNESSY	7.66	16,349.20
BED BATH & BEYOND INC	075896100	76.00	02/05/2016	O'SHAUGHNESSY	0.76	3,220.75
BED BATH & BEYOND INC	075896100	134.00	01/29/2016	O'SHAUGHNESSY	2.68	5,868.44
BED BATH & BEYOND INC	075896100	82.00	04/29/2016	O'SHAUGHNESSY	1.64	3,972.56
BED BATH & BEYOND INC	075896100	101.00	02/08/2016	O'SHAUGHNESSY	2.02	4,248.73
BED BATH & BEYOND INC	075896100	116.00	02/26/2016	O'SHAUGHNESSY	2.32	5,556.89
BED BATH & BEYOND INC	075896100	266.00	03/14/2016	O'SHAUGHNESSY	5.32	13,608.64
BED BATH & BEYOND INC	075896100	74.00	04/01/2016	O'SHAUGHNESSY	0.74	3,642.07
BEST BUY	086516101	35.00	05/16/2016	O'SHAUGHNESSY	0.35	1,115.26
BEST BUY	086516101	669.00	12/09/2016	O'SHAUGHNESSY	13.38	31,320.31
BEST BUY	086516101	10.00	05/17/2016	O'SHAUGHNESSY	0.10	310.91
BEST BUY	086516101	44.00	11/08/2016	O'SHAUGHNESSY	0.88	1,686.43
BEST BUY	086516101	87.00	11/07/2016	O'SHAUGHNESSY	1.73	3,347.52
BEST BUY	086516101	428.00	11/04/2016	O'SHAUGHNESSY	8.56	16,637.69
BEST BUY	086516101	41.00	05/23/2016	O'SHAUGHNESSY	0.41	1,260.62
BEST BUY	086516101	7.00	05/26/2016	O'SHAUGHNESSY	0.07	227.22
BEST BUY	086516101	3.00	05/10/2016	O'SHAUGHNESSY	0.03	93.05
BEST BUY	086516101	52.00	10/11/2016	O'SHAUGHNESSY	1.04	1,993.36

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
BEST BUY	086516101	162.00	05/03/2016	O'SHAUGHNESSY	1.62	5,312.00
BEST BUY	086516101	68.00	05/27/2016	O'SHAUGHNESSY	1.36	2,111.62
BEST BUY	086516101	747.00	06/06/2016	O'SHAUGHNESSY	14.94	24,094.41
BEST BUY	086516101	61.00	07/06/2016	O'SHAUGHNESSY	0.61	1,849.59
BEST BUY	086516101	245.00	07/05/2016	O'SHAUGHNESSY	4.90	7,476.13
BEST BUY	086516101	480.00	10/07/2016	O'SHAUGHNESSY	9.60	18,403.54
BEST BUY	086516101	2.00	04/29/2016	O'SHAUGHNESSY	0.02	65.14
BEST BUY	086516101	176.00	08/22/2016	O'SHAUGHNESSY	3.52	5,825.79
BEST BUY	086516101	51.00	10/11/2016	O'SHAUGHNESSY	0.51	1,953.56
BEST BUY	086516101	16.00	08/08/2016	O'SHAUGHNESSY	0.32	514.87
BEST BUY	086516101	404.00	08/05/2016	O'SHAUGHNESSY	8.08	13,392.68
BEST BUY	086516101	371.00	05/02/2016	O'SHAUGHNESSY	3.71	12,054.42
BEST BUY	086516101	821.00	04/01/2016	O'SHAUGHNESSY	16.42	25,989.25
BEST BUY	086516101	13.00	05/06/2016	O'SHAUGHNESSY	0.13	409.51
BEST BUY	086516101	383.00	08/02/2016	O'SHAUGHNESSY	3.83	12,642.83
BEST BUY	086516101	133.00	07/08/2016	O'SHAUGHNESSY	1.33	4,042.91
BEST BUY	086516101	37.00	08/12/2016	O'SHAUGHNESSY	0.37	1,250.79
BEST BUY	086516101	65.00	05/04/2016	O'SHAUGHNESSY	0.65	2,095.99
BEST BUY	086516101	18.00	05/05/2016	O'SHAUGHNESSY	0.18	573.71
BEST BUY	086516101	284.00	07/01/2016	O'SHAUGHNESSY	5.68	8,506.74
BHP BILLITON PLC ADR	05545E209	304.00	02/03/2016	O'SHAUGHNESSY	3.04	5,850.97
BHP BILLITON PLC ADR	05545E209	296.00	01/29/2016	O'SHAUGHNESSY	2.96	5,526.59
BHP BILLITON PLC ADR	05545E209	137.00	02/04/2016	O'SHAUGHNESSY	1.37	2,644.63
BHP BILLITON PLC ADR	05545E209	646.00	02/05/2016	O'SHAUGHNESSY	6.46	11,779.75
BHP BILLITON PLC ADR	05545E209	279.00	02/01/2016	O'SHAUGHNESSY	2.79	5,216.44
BLOCK H & R INC	093671105	103.00	01/29/2016	O'SHAUGHNESSY	1.03	3,365.46
BLOCK H & R INC	093671105	101.00	02/01/2016	O'SHAUGHNESSY	1.01	3,296.43
BLOCK H & R INC	093671105	94.00	02/02/2016	O'SHAUGHNESSY	0.94	3,082.81
BLOCK H & R INC	093671105	33.00	02/04/2016	O'SHAUGHNESSY	0.33	1,117.78
BLOCK H & R INC	093671105	71.00	02/11/2016	O'SHAUGHNESSY	0.71	2,435.00

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
BLOCK H & R INC	093671105	480.00	02/26/2016	O'SHAUGHNESSY	4.80	16,150.08
BLOCK H & R INC	093671105	311.00	02/17/2016	O'SHAUGHNESSY	3.11	10,379.87
BLOCK H & R INC	093671105	311.00	03/14/2016	O'SHAUGHNESSY	6.22	8,575.17
BLOCK H & R INC	093671105	11.00	02/12/2016	O'SHAUGHNESSY	0.11	373.39
BLOCK H & R INC	093671105	91.00	02/16/2016	O'SHAUGHNESSY	0.91	3,097.77
BLOCK H & R INC	093671105	9.00	02/03/2016	O'SHAUGHNESSY	0.09	298.15
BOEING CO	097023105	144.00	07/01/2016	O'SHAUGHNESSY	2.88	17,922.34
BOEING CO	097023105	213.00	10/07/2016	O'SHAUGHNESSY	4.26	28,297.94
BOEING CO	097023105	60.00	12/12/2016	O'SHAUGHNESSY	1.20	9,096.47
BOEING CO	097023105	134.00	04/29/2016	O'SHAUGHNESSY	2.68	17,663.20
BOEING CO	097023105	341.00	12/09/2016	O'SHAUGHNESSY	6.82	51,340.55
BOEING CO	097023105	65.00	09/02/2016	O'SHAUGHNESSY	1.30	8,658.65
BOEING CO	097023105	39.00	08/09/2016	O'SHAUGHNESSY	0.78	5,113.69
BOEING CO	097023105	90.00	08/05/2016	O'SHAUGHNESSY	1.80	11,964.99
BOEING CO	097023105	159.00	08/02/2016	O'SHAUGHNESSY	1.59	21,563.26
BOEING CO	097023105	316.00	06/06/2016	O'SHAUGHNESSY	6.32	39,620.96
BOEING CO	097023105	171.00	04/01/2016	O'SHAUGHNESSY	1.71	22,109.19
BOEING CO	097023105	97.00	02/26/2016	O'SHAUGHNESSY	1.94	11,395.75
CA INC	12673P105	467.00	08/02/2016	O'SHAUGHNESSY	4.67	16,018.10
CA INC	12673P105	163.00	03/14/2016	O'SHAUGHNESSY	3.26	4,915.79
CA INC	12673P105	406.00	04/01/2016	O'SHAUGHNESSY	8.12	12,478.17
CA INC	12673P105	60.00	04/29/2016	O'SHAUGHNESSY	1.20	1,838.85
CA INC	12673P105	8.00	05/02/2016	O'SHAUGHNESSY	0.16	244.08
CA INC	12673P105	374.00	02/26/2016	O'SHAUGHNESSY	7.48	11,023.91
CA INC	12673P105	248.00	06/06/2016	O'SHAUGHNESSY	4.96	7,997.58
CA INC	12673P105	42.00	05/03/2016	O'SHAUGHNESSY	0.84	1,280.92
CAPITAL ONE FINL CORP	14040H105	44.00	10/12/2016	O'SHAUGHNESSY	0.88	3,193.08
CAPITAL ONE FINL CORP	14040H105	55.00	10/13/2016	O'SHAUGHNESSY	1.10	4,004.98
CAPITAL ONE FINL CORP	14040H105	37.00	10/13/2016	O'SHAUGHNESSY	0.37	2,694.16
CAPITAL ONE FINL CORP	14040H105	164.00	10/07/2016	O'SHAUGHNESSY	3.28	11,922.47

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
CBS CORP NEW CL B	124857202	57.00	02/05/2016	O'SHAUGHNESSY	1.14	2,660.64
CBS CORP NEW CL B	124857202	456.00	02/29/2016	O'SHAUGHNESSY	9.12	21,076.68
CBS CORP NEW CL B	124857202	23.00	02/26/2016	O'SHAUGHNESSY	0.46	1,070.02
CBS CORP NEW CL B	124857202	166.00	03/14/2016	O'SHAUGHNESSY	1.66	8,635.22
CBS CORP NEW CL B	124857202	205.00	01/29/2016	O'SHAUGHNESSY	4.10	9,711.08
CBS CORP NEW CL B	124857202	184.00	02/01/2016	O'SHAUGHNESSY	3.68	8,698.10
CBS CORP NEW CL B	124857202	103.00	02/10/2016	O'SHAUGHNESSY	2.06	4,854.49
CBS CORP NEW CL B	124857202	114.00	02/29/2016	O'SHAUGHNESSY	1.14	5,240.94
CENTURYLINK INC	156700106	282.00	03/16/2016	O'SHAUGHNESSY	5.64	8,892.56
CENTURYLINK INC	156700106	195.00	04/01/2016	O'SHAUGHNESSY	3.90	6,064.83
CENTURYLINK INC	156700106	350.00	04/29/2016	O'SHAUGHNESSY	7.00	10,984.54
CENTURYLINK INC	156700106	1,323.00	06/06/2016	O'SHAUGHNESSY	26.46	35,834.25
CENTURYLINK INC	156700106	85.00	07/01/2016	O'SHAUGHNESSY	1.70	2,318.74
CENTURYLINK INC	156700106	999.00	08/02/2016	O'SHAUGHNESSY	9.99	30,521.45
CENTURYLINK INC	156700106	5.00	03/15/2016	O'SHAUGHNESSY	0.05	157.40
CENTURYLINK INC	156700106	379.00	03/14/2016	O'SHAUGHNESSY	7.58	11,926.60
CENTURYLINK INC	156700106	61.00	02/04/2016	O'SHAUGHNESSY	0.61	1,582.65
CENTURYLINK INC	156700106	315.00	02/05/2016	O'SHAUGHNESSY	6.30	7,892.67
CENTURYLINK INC	156700106	232.00	02/02/2016	O'SHAUGHNESSY	4.64	5,684.39
CENTURYLINK INC	156700106	390.00	01/29/2016	O'SHAUGHNESSY	7.80	9,338.43
CENTURYLINK INC	156700106	38.00	02/26/2016	O'SHAUGHNESSY	0.76	1,122.16
CUMMINS INC	231021106	101.00	08/05/2016	O'SHAUGHNESSY	2.02	12,278.04
CUMMINS INC	231021106	140.00	06/06/2016	O'SHAUGHNESSY	2.80	15,961.40
CUMMINS INC	231021106	115.00	07/01/2016	O'SHAUGHNESSY	2.29	12,271.62
CUMMINS INC	231021106	18.00	07/01/2016	O'SHAUGHNESSY	0.18	1,915.74
CUMMINS INC	231021106	160.00	08/02/2016	O'SHAUGHNESSY	1.60	19,446.70
DISCOVER FINL SVCS	254709108	658.00	12/09/2016	O'SHAUGHNESSY	13.16	44,637.34
DISCOVER FINL SVCS	254709108	356.00	10/07/2016	O'SHAUGHNESSY	7.12	20,226.28
DOVER CORP	260003108	153.00	03/14/2016	O'SHAUGHNESSY	3.06	9,506.66
DOVER CORP	260003108	128.00	02/26/2016	O'SHAUGHNESSY	2.56	7,888.00

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DOVER CORP	260003108	3.00	02/08/2016	O'SHAUGHNESSY	0.03	170.94
DOVER CORP	260003108	23.00	02/05/2016	O'SHAUGHNESSY	0.46	1,304.71
DOVER CORP	260003108	12.00	02/04/2016	O'SHAUGHNESSY	0.12	689.96
DOVER CORP	260003108	9.00	02/04/2016	O'SHAUGHNESSY	0.18	513.36
DOVER CORP	260003108	102.00	01/08/2016	O'SHAUGHNESSY	2.04	6,147.55
DOVER CORP	260003108	8.00	02/08/2016	O'SHAUGHNESSY	0.16	453.23
EMERSON ELECTRIC ELEC CO	291011104	267.00	03/14/2016	O'SHAUGHNESSY	5.34	13,536.39
EMERSON ELECTRIC ELEC CO	291011104	42.00	01/12/2016	O'SHAUGHNESSY	0.42	1,908.69
EMERSON ELECTRIC ELEC CO	291011104	578.00	01/29/2016	O'SHAUGHNESSY	11.56	24,840.01
EMERSON ELECTRIC ELEC CO	291011104	38.00	02/01/2016	O'SHAUGHNESSY	0.76	1,628.93
EMERSON ELECTRIC ELEC CO	291011104	381.00	02/04/2016	O'SHAUGHNESSY	7.62	17,246.84
EMERSON ELECTRIC ELEC CO	291011104	162.00	02/26/2016	O'SHAUGHNESSY	3.24	7,975.26
EXPRESS SCRIPTS HLDG CO	30219G108	317.00	08/02/2016	O'SHAUGHNESSY	3.17	24,573.84
EXPRESS SCRIPTS HLDG CO	30219G108	30.00	07/01/2016	O'SHAUGHNESSY	0.60	2,209.20
GENERAL DYNAMICS CORP	369550108	68.00	08/02/2016	O'SHAUGHNESSY	0.68	9,975.60
GENERAL DYNAMICS CORP	369550108	95.00	07/01/2016	O'SHAUGHNESSY	1.90	12,782.85
GENERAL ELECTRIC CO	369604103	759.00	08/02/2016	O'SHAUGHNESSY	7.59	23,680.80
GENERAL ELECTRIC CO	369604103	36.00	07/14/2016	O'SHAUGHNESSY	0.72	1,165.31
GENERAL ELECTRIC CO	369604103	53.00	07/05/2016	O'SHAUGHNESSY	1.06	1,617.92
GENERAL ELECTRIC CO	369604103	207.00	07/01/2016	O'SHAUGHNESSY	4.14	6,154.11
GENERAL ELECTRIC CO	369604103	865.00	06/06/2016	O'SHAUGHNESSY	17.30	25,989.70
GENERAL MTRS CO	37045V100	719.00	04/01/2016	O'SHAUGHNESSY	14.38	22,255.71
GENERAL MTRS CO	37045V100	79.00	11/04/2016	O'SHAUGHNESSY	1.58	2,503.82
GENERAL MTRS CO	37045V100	652.00	08/02/2016	O'SHAUGHNESSY	6.52	20,056.04
GENERAL MTRS CO	37045V100	599.00	07/01/2016	O'SHAUGHNESSY	11.98	16,717.67
GENERAL MTRS CO	37045V100	436.00	02/26/2016	O'SHAUGHNESSY	8.72	12,902.24
GENERAL MTRS CO	37045V100	198.00	06/06/2016	O'SHAUGHNESSY	1.98	6,059.79
GENERAL MTRS CO	37045V100	134.00	05/02/2016	O'SHAUGHNESSY	2.68	4,305.10
GENERAL MTRS CO	37045V100	700.00	04/29/2016	O'SHAUGHNESSY	14.00	22,538.81
GENERAL MTRS CO	37045V100	660.00	06/06/2016	O'SHAUGHNESSY	13.20	20,309.32

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
GENERAL MTRS CO	37045V100	1,301.00	12/09/2016	O'SHAUGHNESSY	26.02	45,610.59
GILEAD SCIENCES INC	375558103	30.00	06/06/2016	O'SHAUGHNESSY	0.30	2,612.55
GILEAD SCIENCES INC	375558103	310.00	10/07/2016	O'SHAUGHNESSY	6.20	24,207.62
GILEAD SCIENCES INC	375558103	247.00	07/01/2016	O'SHAUGHNESSY	4.94	19,720.08
GILEAD SCIENCES INC	375558103	130.00	06/06/2016	O'SHAUGHNESSY	2.60	11,320.78
GILEAD SCIENCES INC	375558103	31.00	07/29/2016	O'SHAUGHNESSY	0.31	2,498.88
GILEAD SCIENCES INC	375558103	19.00	08/09/2016	O'SHAUGHNESSY	0.19	1,513.45
GILEAD SCIENCES INC	375558103	265.00	08/05/2016	O'SHAUGHNESSY	5.30	21,427.16
GILEAD SCIENCES INC	375558103	376.00	09/02/2016	O'SHAUGHNESSY	7.52	29,361.69
GILEAD SCIENCES INC	375558103	236.00	11/04/2016	O'SHAUGHNESSY	4.72	17,371.46
GILEAD SCIENCES INC	375558103	30.00	08/10/2016	O'SHAUGHNESSY	0.60	2,413.69
GILEAD SCIENCES INC	375558103	381.00	12/09/2016	O'SHAUGHNESSY	7.62	27,619.15
GILEAD SCIENCES INC	375558103	115.00	12/09/2016	O'SHAUGHNESSY	1.15	8,299.53
GILEAD SCIENCES INC	375558103	93.00	08/02/2016	O'SHAUGHNESSY	0.93	7,578.57
HARTFORD FINL SVCS GROUP INC	416515104	278.00	03/14/2016	O'SHAUGHNESSY	5.56	11,968.68
HARTFORD FINL SVCS GROUP INC	416515104	93.00	02/04/2016	O'SHAUGHNESSY	0.93	3,701.07
HARTFORD FINL SVCS GROUP INC	416515104	206.00	01/29/2016	O'SHAUGHNESSY	4.12	7,902.82
ILLINOIS TOOL WORKS INC WKS INC	452308109	99.00	03/14/2016	O'SHAUGHNESSY	0.99	9,635.09
JUNIPER NETWORKS INC	48203R104	56.00	06/06/2016	O'SHAUGHNESSY	1.12	1,304.24
JUNIPER NETWORKS INC	48203R104	774.00	04/29/2016	O'SHAUGHNESSY	7.74	18,276.54
JUNIPER NETWORKS INC	48203R104	49.00	04/05/2016	O'SHAUGHNESSY	0.98	1,253.33
JUNIPER NETWORKS INC	48203R104	185.00	04/04/2016	O'SHAUGHNESSY	3.70	4,735.67
JUNIPER NETWORKS INC	48203R104	392.00	04/01/2016	O'SHAUGHNESSY	3.92	9,981.30
JUNIPER NETWORKS INC	48203R104	23.00	04/01/2016	O'SHAUGHNESSY	0.23	585.01
JUNIPER NETWORKS INC	48203R104	305.00	02/26/2016	O'SHAUGHNESSY	6.10	7,536.12
JUNIPER NETWORKS INC	48203R104	352.00	08/02/2016	O'SHAUGHNESSY	3.52	7,962.10
KOHL'S CORP	500255104	504.00	12/09/2016	O'SHAUGHNESSY	10.08	27,699.44
KOHL'S CORP	500255104	103.00	10/21/2016	O'SHAUGHNESSY	1.03	4,415.55
KOHL'S CORP	500255104	515.00	11/04/2016	O'SHAUGHNESSY	10.30	22,509.93
KOHL'S CORP	500255104	39.00	11/07/2016	O'SHAUGHNESSY	0.39	1,659.45

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
KOHLS CORP	500255104	97.00	11/07/2016	O'SHAUGHNESSY	1.94	4,111.45
KOHLS CORP	500255104	15.00	10/20/2016	O'SHAUGHNESSY	0.15	646.33
KOHLS CORP	500255104	66.00	12/09/2016	O'SHAUGHNESSY	0.66	3,635.74
KOHLS CORP	500255104	681.00	09/02/2016	O'SHAUGHNESSY	13.62	30,571.52
KOHLS CORP	500255104	198.00	11/10/2016	O'SHAUGHNESSY	3.95	8,593.43
KOHLS CORP	500255104	205.00	10/11/2016	O'SHAUGHNESSY	2.05	9,103.39
KOHLS CORP	500255104	52.00	09/06/2016	O'SHAUGHNESSY	1.04	2,322.83
KOHLS CORP	500255104	419.00	08/05/2016	O'SHAUGHNESSY	8.38	17,050.49
KOHLS CORP	500255104	75.00	05/04/2016	O'SHAUGHNESSY	1.50	3,333.26
KOHLS CORP	500255104	67.00	05/04/2016	O'SHAUGHNESSY	0.67	2,994.24
KOHLS CORP	500255104	513.00	04/29/2016	O'SHAUGHNESSY	10.26	23,108.03
KOHLS CORP	500255104	547.00	04/01/2016	O'SHAUGHNESSY	10.94	25,618.03
KOHLS CORP	500255104	52.00	04/01/2016	O'SHAUGHNESSY	0.52	2,423.98
KOHLS CORP	500255104	488.00	02/26/2016	O'SHAUGHNESSY	9.76	22,023.39
KOHLS CORP	500255104	45.00	10/07/2016	O'SHAUGHNESSY	0.90	1,931.84
L OREAL CO UNSPONSORED ADR	502117203	221.00	01/29/2016	O'SHAUGHNESSY	4.42	7,267.72
LINCOLN NATL CORP IND	534187109	744.00	11/04/2016	O'SHAUGHNESSY	7.44	36,460.39
LINCOLN NATL CORP IND	534187109	219.00	12/15/2016	O'SHAUGHNESSY	2.19	14,674.64
LINCOLN NATL CORP IND	534187109	229.00	12/09/2016	O'SHAUGHNESSY	2.29	15,038.93
LINCOLN NATL CORP IND	534187109	74.00	12/16/2016	O'SHAUGHNESSY	0.74	4,909.42
LINCOLN NATL CORP IND	534187109	76.00	12/12/2016	O'SHAUGHNESSY	0.76	5,088.09
LINCOLN NATL CORP IND	534187109	263.00	11/07/2016	O'SHAUGHNESSY	2.63	12,730.20
LINCOLN NATL CORP IND	534187109	121.00	10/18/2016	O'SHAUGHNESSY	1.21	5,749.75
LINCOLN NATL CORP IND	534187109	24.00	10/07/2016	O'SHAUGHNESSY	0.24	1,142.97
LINCOLN NATL CORP IND	534187109	63.00	09/09/2016	O'SHAUGHNESSY	0.63	2,947.66
LINCOLN NATL CORP IND	534187109	22.00	09/08/2016	O'SHAUGHNESSY	0.22	1,057.31
LINCOLN NATL CORP IND	534187109	123.00	09/02/2016	O'SHAUGHNESSY	2.46	5,885.07
LINCOLN NATL CORP IND	534187109	18.00	09/07/2016	O'SHAUGHNESSY	0.18	847.97
LINCOLN NATL CORP IND	534187109	211.00	12/19/2016	O'SHAUGHNESSY	2.11	13,936.15
LINCOLN NATL CORP IND	534187109	39.00	10/13/2016	O'SHAUGHNESSY	0.39	1,885.80

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LYONDELLBASELL INDUSTRIES NV	N53745100	59.00	06/06/2016	O'SHAUGHNESSY	1.18	4,750.68
LYONDELLBASELL INDUSTRIES NV	N53745100	13.00	07/01/2016	O'SHAUGHNESSY	0.13	964.21
LYONDELLBASELL INDUSTRIES NV	N53745100	501.00	08/02/2016	O'SHAUGHNESSY	5.01	39,020.39
MACYS INC	55616P104	2.00	05/06/2016	O'SHAUGHNESSY	0.04	78.58
MACYS INC	55616P104	50.00	02/09/2016	O'SHAUGHNESSY	1.00	1,993.66
MACYS INC	55616P104	31.00	05/13/2016	O'SHAUGHNESSY	0.31	1,146.50
MACYS INC	55616P104	16.00	05/12/2016	O'SHAUGHNESSY	0.32	598.88
MACYS INC	55616P104	32.00	05/11/2016	O'SHAUGHNESSY	0.64	1,194.96
MACYS INC	55616P104	31.00	05/10/2016	O'SHAUGHNESSY	0.62	1,167.46
MACYS INC	55616P104	69.00	05/09/2016	O'SHAUGHNESSY	1.38	2,670.16
MACYS INC	55616P104	282.00	05/04/2016	O'SHAUGHNESSY	5.64	11,224.11
MACYS INC	55616P104	203.00	04/29/2016	O'SHAUGHNESSY	2.03	8,172.84
MACYS INC	55616P104	697.00	04/01/2016	O'SHAUGHNESSY	6.97	30,953.98
MACYS INC	55616P104	685.00	02/26/2016	O'SHAUGHNESSY	13.70	28,543.27
MACYS INC	55616P104	85.00	02/04/2016	O'SHAUGHNESSY	1.70	3,382.12
MACYS INC	55616P104	33.00	01/29/2016	O'SHAUGHNESSY	0.66	1,316.23
MACYS INC	55616P104	35.00	02/29/2016	O'SHAUGHNESSY	0.70	1,454.38
MAGNA INTL INC CL A	559222401	264.00	01/29/2016	O'SHAUGHNESSY	5.28	9,102.72
MARRIOTT INTL INC NEW CL A	571903202	351.00	06/06/2016	O'SHAUGHNESSY	7.02	23,172.46
MARRIOTT INTL INC NEW CL A	571903202	180.00	06/13/2016	O'SHAUGHNESSY	1.80	12,023.42
MARRIOTT INTL INC NEW CL A	571903202	255.00	01/29/2016	O'SHAUGHNESSY	5.10	15,496.96
MARRIOTT INTL INC NEW CL A	571903202	110.00	01/29/2016	O'SHAUGHNESSY	1.10	6,676.13
MARRIOTT INTL INC NEW CL A	571903202	39.00	02/04/2016	O'SHAUGHNESSY	0.78	2,354.03
MARRIOTT INTL INC NEW CL A	571903202	105.00	02/05/2016	O'SHAUGHNESSY	2.10	6,299.12
MARRIOTT INTL INC NEW CL A	571903202	375.00	04/01/2016	O'SHAUGHNESSY	7.50	26,673.26
MARRIOTT INTL INC NEW CL A	571903202	192.00	07/01/2016	O'SHAUGHNESSY	3.84	11,946.51
MARRIOTT INTL INC NEW CL A	571903202	540.00	08/02/2016	O'SHAUGHNESSY	5.40	37,577.20
MARRIOTT INTL INC NEW CL A	571903202	313.00	04/29/2016	O'SHAUGHNESSY	6.26	21,043.77
MCDONALDS CORP	580135101	55.00	06/06/2016	O'SHAUGHNESSY	0.55	6,707.25
MCDONALDS CORP	580135101	270.00	08/02/2016	O'SHAUGHNESSY	2.70	32,359.80

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MCDONALDS CORP	580135101	230.00	10/07/2016	O'SHAUGHNESSY	4.60	26,448.46
MCDONALDS CORP	580135101	274.00	12/09/2016	O'SHAUGHNESSY	5.48	32,690.34
MICHAEL KORS HOLDINGS LTD	G60754101	44.00	07/05/2016	O'SHAUGHNESSY	0.44	2,126.51
MICHAEL KORS HOLDINGS LTD	G60754101	232.00	05/04/2016	O'SHAUGHNESSY	2.32	11,960.44
MICHAEL KORS HOLDINGS LTD	G60754101	8.00	05/06/2016	O'SHAUGHNESSY	0.08	413.35
MICHAEL KORS HOLDINGS LTD	G60754101	14.00	05/09/2016	O'SHAUGHNESSY	0.14	719.32
MICHAEL KORS HOLDINGS LTD	G60754101	33.00	05/10/2016	O'SHAUGHNESSY	0.33	1,659.76
MICHAEL KORS HOLDINGS LTD	G60754101	20.00	05/11/2016	O'SHAUGHNESSY	0.40	1,001.60
MICHAEL KORS HOLDINGS LTD	G60754101	10.00	05/12/2016	O'SHAUGHNESSY	0.10	506.94
MICHAEL KORS HOLDINGS LTD	G60754101	67.00	08/08/2016	O'SHAUGHNESSY	0.67	3,226.57
MICHAEL KORS HOLDINGS LTD	G60754101	41.00	05/13/2016	O'SHAUGHNESSY	0.82	2,031.51
MICHAEL KORS HOLDINGS LTD	G60754101	119.00	05/03/2016	O'SHAUGHNESSY	1.19	6,302.49
MICHAEL KORS HOLDINGS LTD	G60754101	122.00	07/01/2016	O'SHAUGHNESSY	1.22	5,722.28
MICHAEL KORS HOLDINGS LTD	G60754101	78.00	03/14/2016	O'SHAUGHNESSY	0.78	4,470.02
MICHAEL KORS HOLDINGS LTD	G60754101	18.00	07/06/2016	O'SHAUGHNESSY	0.18	868.47
MICHAEL KORS HOLDINGS LTD	G60754101	211.00	08/05/2016	O'SHAUGHNESSY	2.11	10,888.70
MICHAEL KORS HOLDINGS LTD	G60754101	193.00	09/02/2016	O'SHAUGHNESSY	1.93	9,617.48
MICHAEL KORS HOLDINGS LTD	G60754101	383.00	06/06/2016	O'SHAUGHNESSY	3.83	17,228.18
MICHAEL KORS HOLDINGS LTD	G60754101	131.00	03/04/2016	O'SHAUGHNESSY	1.31	7,506.84
MICHAEL KORS HOLDINGS LTD	G60754101	9.00	01/06/2016	O'SHAUGHNESSY	0.18	359.82
MICHAEL KORS HOLDINGS LTD	G60754101	297.00	01/07/2016	O'SHAUGHNESSY	5.94	11,765.39
MICHAEL KORS HOLDINGS LTD	G60754101	148.00	01/29/2016	O'SHAUGHNESSY	1.48	5,535.50
MICHAEL KORS HOLDINGS LTD	G60754101	2.00	02/02/2016	O'SHAUGHNESSY	0.02	75.96
MICHAEL KORS HOLDINGS LTD	G60754101	15.00	02/04/2016	O'SHAUGHNESSY	0.30	598.09
MICHAEL KORS HOLDINGS LTD	G60754101	177.00	03/16/2016	O'SHAUGHNESSY	1.77	10,255.24
MICHAEL KORS HOLDINGS LTD	G60754101	19.00	02/29/2016	O'SHAUGHNESSY	0.19	1,034.55
MICHAEL KORS HOLDINGS LTD	G60754101	4.00	04/29/2016	O'SHAUGHNESSY	0.04	208.08
MICHAEL KORS HOLDINGS LTD	G60754101	69.00	03/07/2016	O'SHAUGHNESSY	0.69	3,914.62
MICHAEL KORS HOLDINGS LTD	G60754101	96.00	03/08/2016	O'SHAUGHNESSY	0.96	5,467.95
MICHAEL KORS HOLDINGS LTD	G60754101	67.00	03/11/2016	O'SHAUGHNESSY	0.67	3,794.34

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MICHAEL KORS HOLDINGS LTD	G60754101	346.00	11/04/2016	O'SHAUGHNESSY	3.46	17,452.21
MICHAEL KORS HOLDINGS LTD	G60754101	536.00	03/15/2016	O'SHAUGHNESSY	5.36	30,580.68
MICHAEL KORS HOLDINGS LTD	G60754101	612.00	04/01/2016	O'SHAUGHNESSY	6.12	34,275.00
MICHAEL KORS HOLDINGS LTD	G60754101	75.00	02/26/2016	O'SHAUGHNESSY	0.75	4,115.27
MICHAEL KORS HOLDINGS LTD	G60754101	882.00	08/02/2016	O'SHAUGHNESSY	8.82	46,107.96
MOTOROLA SOLUTIONS INC.	620076307	151.00	08/02/2016	O'SHAUGHNESSY	1.51	10,446.18
MOTOROLA SOLUTIONS INC.	620076307	62.00	02/08/2016	O'SHAUGHNESSY	1.24	4,002.26
MOTOROLA SOLUTIONS INC.	620076307	198.00	02/05/2016	O'SHAUGHNESSY	3.96	12,995.18
MOTOROLA SOLUTIONS INC.	620076307	26.00	02/04/2016	O'SHAUGHNESSY	0.26	1,738.62
MOTOROLA SOLUTIONS INC.	620076307	56.00	01/29/2016	O'SHAUGHNESSY	0.56	3,526.33
MOTOROLA SOLUTIONS INC.	620076307	30.00	03/03/2016	O'SHAUGHNESSY	0.30	2,207.55
MOTOROLA SOLUTIONS INC.	620076307	88.00	03/04/2016	O'SHAUGHNESSY	0.88	6,186.53
MOTOROLA SOLUTIONS INC.	620076307	336.00	04/01/2016	O'SHAUGHNESSY	6.72	24,857.99
MOTOROLA SOLUTIONS INC.	620076307	55.00	04/12/2016	O'SHAUGHNESSY	1.10	4,134.82
MOTOROLA SOLUTIONS INC.	620076307	46.00	04/29/2016	O'SHAUGHNESSY	0.46	3,474.54
MOTOROLA SOLUTIONS INC.	620076307	239.00	05/02/2016	O'SHAUGHNESSY	2.39	18,118.09
MOTOROLA SOLUTIONS INC.	620076307	174.00	02/26/2016	O'SHAUGHNESSY	3.48	12,162.77
MOTOROLA SOLUTIONS INC.	620076307	153.00	06/06/2016	O'SHAUGHNESSY	3.06	10,550.93
MSCI INC CL A	55354G100	84.00	09/02/2016	O'SHAUGHNESSY	1.68	7,547.80
MSCI INC CL A	55354G100	96.00	06/06/2016	O'SHAUGHNESSY	1.92	7,613.53
MSCI INC CL A	55354G100	141.00	08/02/2016	O'SHAUGHNESSY	1.41	11,695.48
MSCI INC CL A	55354G100	52.00	08/05/2016	O'SHAUGHNESSY	0.52	4,444.16
MSCI INC CL A	55354G100	147.00	08/05/2016	O'SHAUGHNESSY	2.94	12,507.57
MSCI INC CL A	55354G100	10.00	08/09/2016	O'SHAUGHNESSY	0.10	856.07
NATIONAL OILWELL VARCO INC	637071101	567.00	04/29/2016	O'SHAUGHNESSY	11.34	16,691.23
NATIONAL OILWELL VARCO INC	637071101	642.00	04/01/2016	O'SHAUGHNESSY	12.84	19,863.48
NATIONAL OILWELL VARCO INC	637071101	839.00	02/26/2016	O'SHAUGHNESSY	16.78	24,743.96
NATIONAL OILWELL VARCO INC	637071101	283.00	02/04/2016	O'SHAUGHNESSY	5.66	8,987.34
NATIONAL OILWELL VARCO INC	637071101	219.00	08/02/2016	O'SHAUGHNESSY	2.19	6,750.89
NATIONAL OILWELL VARCO INC	637071101	107.00	01/06/2016	O'SHAUGHNESSY	2.14	3,561.96

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NATIONAL OILWELL VARCO INC	637071101	687.00	01/29/2016	O'SHAUGHNESSY	13.74	20,760.66
NORTHROP GRUMMAN CORP	666807102	27.00	02/09/2016	O'SHAUGHNESSY	0.27	5,014.18
NORTHROP GRUMMAN CORP	666807102	22.00	08/02/2016	O'SHAUGHNESSY	0.22	4,814.26
NORTHROP GRUMMAN CORP	666807102	104.00	03/14/2016	O'SHAUGHNESSY	2.08	19,433.39
NORTHROP GRUMMAN CORP	666807102	23.00	02/10/2016	O'SHAUGHNESSY	0.23	4,269.42
NTT DOCOMO INC ADR	62942M201	27.00	07/01/2016	O'SHAUGHNESSY	0.27	730.35
NTT DOCOMO INC ADR	62942M201	722.00	06/06/2016	O'SHAUGHNESSY	14.44	18,125.95
NTT DOCOMO INC ADR	62942M201	188.00	02/18/2016	O'SHAUGHNESSY	3.76	4,237.56
NTT DOCOMO INC ADR	62942M201	18.00	02/18/2016	O'SHAUGHNESSY	0.18	405.14
NTT DOCOMO INC ADR	62942M201	681.00	02/17/2016	O'SHAUGHNESSY	6.81	15,718.84
NTT DOCOMO INC ADR	62942M201	343.00	02/16/2016	O'SHAUGHNESSY	3.43	7,919.77
NTT DOCOMO INC ADR	62942M201	134.00	01/11/2016	O'SHAUGHNESSY	2.68	2,757.65
NTT DOCOMO INC ADR	62942M201	145.00	02/10/2016	O'SHAUGHNESSY	1.45	3,409.23
NTT DOCOMO INC ADR	62942M201	93.00	02/09/2016	O'SHAUGHNESSY	0.93	2,181.30
NTT DOCOMO INC ADR	62942M201	347.00	02/08/2016	O'SHAUGHNESSY	3.47	8,103.91
NTT DOCOMO INC ADR	62942M201	90.00	02/05/2016	O'SHAUGHNESSY	0.90	2,063.76
NTT DOCOMO INC ADR	62942M201	54.00	02/04/2016	O'SHAUGHNESSY	0.54	1,281.84
NTT DOCOMO INC ADR	62942M201	316.00	02/01/2016	O'SHAUGHNESSY	3.16	6,443.49
NTT DOCOMO INC ADR	62942M201	810.00	08/02/2016	O'SHAUGHNESSY	8.10	21,513.60
NTT DOCOMO INC ADR	62942M201	307.00	01/13/2016	O'SHAUGHNESSY	3.07	6,258.72
NTT DOCOMO INC ADR	62942M201	19.00	02/11/2016	O'SHAUGHNESSY	0.19	449.81
NTT DOCOMO INC ADR	62942M201	23.00	01/07/2016	O'SHAUGHNESSY	0.46	471.66
NTT DOCOMO INC ADR	62942M201	143.00	01/06/2016	O'SHAUGHNESSY	2.86	2,935.78
NTT DOCOMO INC ADR	62942M201	77.00	01/14/2016	O'SHAUGHNESSY	0.77	1,568.27
PARKER HANNIFIN CORP	701094104	37.00	01/29/2016	O'SHAUGHNESSY	0.37	3,410.11
PARKER HANNIFIN CORP	701094104	115.00	02/04/2016	O'SHAUGHNESSY	1.15	10,992.97
PARKER HANNIFIN CORP	701094104	140.00	03/14/2016	O'SHAUGHNESSY	1.40	15,009.67
PARKER HANNIFIN CORP	701094104	305.00	01/29/2016	O'SHAUGHNESSY	6.10	28,101.30
PENTAIR PLC	G7S00T104	138.00	01/29/2016	O'SHAUGHNESSY	2.76	6,088.56
QUALCOMM INC	747525103	136.00	11/04/2016	O'SHAUGHNESSY	2.72	9,380.99

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
QUALCOMM INC	747525103	518.00	10/07/2016	O'SHAUGHNESSY	10.36	34,900.82
QUALCOMM INC	747525103	165.00	09/02/2016	O'SHAUGHNESSY	3.30	10,415.87
QUALCOMM INC	747525103	300.00	08/05/2016	O'SHAUGHNESSY	6.00	18,503.19
QUALCOMM INC	747525103	86.00	12/09/2016	O'SHAUGHNESSY	1.72	5,751.48
SEAGATE TECHNOLOGY	G7945M107	435.00	04/01/2016	O'SHAUGHNESSY	4.35	14,320.64
SEAGATE TECHNOLOGY	G7945M107	74.00	10/11/2016	O'SHAUGHNESSY	0.74	2,830.60
SEAGATE TECHNOLOGY	G7945M107	317.00	10/07/2016	O'SHAUGHNESSY	6.33	12,188.39
SEAGATE TECHNOLOGY	G7945M107	113.00	10/07/2016	O'SHAUGHNESSY	1.13	4,356.58
SEAGATE TECHNOLOGY	G7945M107	764.00	08/05/2016	O'SHAUGHNESSY	7.64	24,227.28
SEAGATE TECHNOLOGY	G7945M107	396.00	08/02/2016	O'SHAUGHNESSY	3.96	12,730.73
SEAGATE TECHNOLOGY	G7945M107	222.00	04/06/2016	O'SHAUGHNESSY	2.22	7,436.42
SEAGATE TECHNOLOGY	G7945M107	28.00	11/04/2016	O'SHAUGHNESSY	0.28	962.29
SEAGATE TECHNOLOGY	G7945M107	116.00	06/06/2016	O'SHAUGHNESSY	1.16	2,581.86
SPIRIT AEROSYSTEMS HLDGS INC	848574109	142.00	12/16/2016	O'SHAUGHNESSY	2.83	8,486.27
SPIRIT AEROSYSTEMS HLDGS INC	848574109	15.00	12/15/2016	O'SHAUGHNESSY	0.15	901.49
SPIRIT AEROSYSTEMS HLDGS INC	848574109	197.00	12/09/2016	O'SHAUGHNESSY	3.94	11,695.56
TARGET CORP	87612E106	120.00	08/05/2016	O'SHAUGHNESSY	2.40	9,016.74
TARGET CORP	87612E106	86.00	11/04/2016	O'SHAUGHNESSY	1.72	5,899.57
TARGET CORP	87612E106	179.00	06/07/2016	O'SHAUGHNESSY	1.79	12,200.01
TARGET CORP	87612E106	847.00	12/09/2016	O'SHAUGHNESSY	16.94	64,911.45
TARGET CORP	87612E106	125.00	10/11/2016	O'SHAUGHNESSY	2.50	8,559.28
TARGET CORP	87612E106	47.00	10/07/2016	O'SHAUGHNESSY	0.47	3,227.73
TARGET CORP	87612E106	328.00	10/07/2016	O'SHAUGHNESSY	6.56	22,661.00
TARGET CORP	87612E106	113.00	09/02/2016	O'SHAUGHNESSY	2.26	8,028.89
TARGET CORP	87612E106	50.00	07/01/2016	O'SHAUGHNESSY	1.00	3,485.79
TARGET CORP	87612E106	342.00	08/02/2016	O'SHAUGHNESSY	3.42	25,682.70
TARGET CORP	87612E106	58.00	06/14/2016	O'SHAUGHNESSY	0.58	3,918.37
TE CONNECTIVITY LTD	H84989104	84.00	10/13/2016	O'SHAUGHNESSY	1.68	5,393.93
TE CONNECTIVITY LTD	H84989104	79.00	08/05/2016	O'SHAUGHNESSY	1.58	4,692.16
TE CONNECTIVITY LTD	H84989104	54.00	10/12/2016	O'SHAUGHNESSY	1.08	3,474.06

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TE CONNECTIVITY LTD	H84989104	36.00	10/11/2016	O'SHAUGHNESSY	0.36	2,315.88
TE CONNECTIVITY LTD	H84989104	405.00	10/07/2016	O'SHAUGHNESSY	8.10	25,844.14
TE CONNECTIVITY LTD	H84989104	42.00	09/02/2016	O'SHAUGHNESSY	0.84	2,682.42
TE CONNECTIVITY LTD	H84989104	18.00	08/09/2016	O'SHAUGHNESSY	0.18	1,050.21
TE CONNECTIVITY LTD	H84989104	16.00	08/08/2016	O'SHAUGHNESSY	0.16	934.14
TE CONNECTIVITY LTD	H84989104	101.00	11/04/2016	O'SHAUGHNESSY	2.02	6,365.46
TE CONNECTIVITY LTD	H84989104	302.00	04/29/2016	O'SHAUGHNESSY	6.04	18,300.51
TE CONNECTIVITY LTD	H84989104	27.00	08/05/2016	O'SHAUGHNESSY	0.27	1,586.05
TE CONNECTIVITY LTD	H84989104	702.00	12/09/2016	O'SHAUGHNESSY	14.04	48,726.31
TE CONNECTIVITY LTD	H84989104	111.00	04/01/2016	O'SHAUGHNESSY	2.22	6,685.39
TE CONNECTIVITY LTD	H84989104	73.00	04/29/2016	O'SHAUGHNESSY	0.73	4,415.41
TE CONNECTIVITY LTD	H84989104	631.00	05/02/2016	O'SHAUGHNESSY	12.62	38,214.94
TE CONNECTIVITY LTD	H84989104	459.00	06/06/2016	O'SHAUGHNESSY	9.18	27,488.36
TE CONNECTIVITY LTD	H84989104	79.00	07/01/2016	O'SHAUGHNESSY	0.79	4,373.84
TE CONNECTIVITY LTD	H84989104	344.00	07/01/2016	O'SHAUGHNESSY	6.88	19,077.10
TE CONNECTIVITY LTD	H84989104	462.00	08/02/2016	O'SHAUGHNESSY	4.62	28,191.24
TE CONNECTIVITY LTD	H84989104	19.00	04/01/2016	O'SHAUGHNESSY	0.19	1,144.09
TRAVELERS COS INC	89417E109	59.00	03/14/2016	O'SHAUGHNESSY	0.59	6,553.90
TRAVELERS COS INC	89417E109	233.00	08/02/2016	O'SHAUGHNESSY	2.33	27,115.21
TWENTY-FIRST CENTY FOX INC	90130A101	67.00	02/26/2016	O'SHAUGHNESSY	1.34	1,820.37
TWENTY-FIRST CENTY FOX INC	90130A101	253.00	02/04/2016	O'SHAUGHNESSY	5.06	6,790.32
TWENTY-FIRST CENTY FOX INC	90130A101	434.00	10/07/2016	O'SHAUGHNESSY	8.68	10,761.12
TWENTY-FIRST CENTY FOX INC	90130A101	204.00	02/01/2016	O'SHAUGHNESSY	4.08	5,427.18
TWENTY-FIRST CENTY FOX INC	90130A101	20.00	02/01/2016	O'SHAUGHNESSY	0.20	532.90
TWENTY-FIRST CENTY FOX INC	90130A101	144.00	01/29/2016	O'SHAUGHNESSY	2.88	3,796.99
TWENTY-FIRST CENTY FOX INC	90130A101	320.00	02/02/2016	O'SHAUGHNESSY	6.40	8,458.66
TWENTY-FIRST CENTY FOX INC	90130A101	405.00	10/11/2016	O'SHAUGHNESSY	8.10	10,032.01
UNITED CONTL HLDGS INC	910047109	127.00	09/02/2016	O'SHAUGHNESSY	2.54	6,280.91
UNITED CONTL HLDGS INC	910047109	73.00	12/28/2016	O'SHAUGHNESSY	0.73	5,439.27
UNITED CONTL HLDGS INC	910047109	5.00	12/27/2016	O'SHAUGHNESSY	0.05	376.01

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
UNITED CONTL HLDGS INC	910047109	23.00	12/22/2016	O'SHAUGHNESSY	0.23	1,706.84
UNITED CONTL HLDGS INC	910047109	91.00	12/13/2016	O'SHAUGHNESSY	0.91	6,581.76
UNITED CONTL HLDGS INC	910047109	97.00	12/12/2016	O'SHAUGHNESSY	0.97	6,957.33
UNITED CONTL HLDGS INC	910047109	326.00	11/04/2016	O'SHAUGHNESSY	3.26	18,273.60
UNITED CONTL HLDGS INC	910047109	337.00	10/07/2016	O'SHAUGHNESSY	3.37	18,240.06
UNITED CONTL HLDGS INC	910047109	297.00	10/07/2016	O'SHAUGHNESSY	5.94	16,044.74
UNITED CONTL HLDGS INC	910047109	78.00	09/06/2016	O'SHAUGHNESSY	0.78	3,889.98
UNITED CONTL HLDGS INC	910047109	539.00	08/05/2016	O'SHAUGHNESSY	5.39	24,987.55
UNITED CONTL HLDGS INC	910047109	97.00	08/02/2016	O'SHAUGHNESSY	0.97	4,577.43
UNITED CONTL HLDGS INC	910047109	678.00	07/01/2016	O'SHAUGHNESSY	13.56	26,162.39
UNITED CONTL HLDGS INC	910047109	567.00	06/06/2016	O'SHAUGHNESSY	11.34	25,551.40
UNITED CONTL HLDGS INC	910047109	524.00	04/29/2016	O'SHAUGHNESSY	10.48	26,009.74
UNITED CONTL HLDGS INC	910047109	83.00	10/11/2016	O'SHAUGHNESSY	0.83	4,472.06
UNITED CONTL HLDGS INC	910047109	95.00	09/29/2016	O'SHAUGHNESSY	0.95	4,686.91
UNITED CONTL HLDGS INC	910047109	198.00	12/09/2016	O'SHAUGHNESSY	1.98	13,736.90
UNITED TECHNOLOGIES CORP	913017109	66.00	08/02/2016	O'SHAUGHNESSY	0.66	7,116.12
UNITED TECHNOLOGIES CORP	913017109	22.00	06/14/2016	O'SHAUGHNESSY	0.22	2,237.91
UNITED TECHNOLOGIES CORP	913017109	264.00	06/06/2016	O'SHAUGHNESSY	5.28	26,413.62
UNITED TECHNOLOGIES CORP	913017109	71.00	04/29/2016	O'SHAUGHNESSY	1.42	7,491.59
UNITED TECHNOLOGIES CORP	913017109	162.00	04/01/2016	O'SHAUGHNESSY	3.24	16,002.36
UNITED TECHNOLOGIES CORP	913017109	123.00	03/14/2016	O'SHAUGHNESSY	1.23	11,979.36
VALERO ENERGY CORP NEW	91913Y100	54.00	10/14/2016	O'SHAUGHNESSY	0.54	2,920.94
VALERO ENERGY CORP NEW	91913Y100	261.00	08/05/2016	O'SHAUGHNESSY	5.22	13,608.80
VALERO ENERGY CORP NEW	91913Y100	16.00	12/09/2016	O'SHAUGHNESSY	0.32	1,028.00
VALERO ENERGY CORP NEW	91913Y100	377.00	08/02/2016	O'SHAUGHNESSY	3.77	19,760.27
VALERO ENERGY CORP NEW	91913Y100	423.00	01/29/2016	O'SHAUGHNESSY	4.23	28,018.17
VALERO ENERGY CORP NEW	91913Y100	34.00	02/26/2016	O'SHAUGHNESSY	0.34	1,997.50
VALERO ENERGY CORP NEW	91913Y100	236.00	10/17/2016	O'SHAUGHNESSY	2.36	12,584.82
VALERO ENERGY CORP NEW	91913Y100	25.00	08/12/2016	O'SHAUGHNESSY	0.50	1,303.71
VALERO ENERGY CORP NEW	91913Y100	45.00	10/13/2016	O'SHAUGHNESSY	0.45	2,460.83

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
VALERO ENERGY CORP NEW	91913Y100	71.00	10/07/2016	O'SHAUGHNESSY	1.42	3,799.76
VALERO ENERGY CORP NEW	91913Y100	26.00	09/07/2016	O'SHAUGHNESSY	0.26	1,403.24
VALERO ENERGY CORP NEW	91913Y100	447.00	09/02/2016	O'SHAUGHNESSY	4.47	24,781.19
VALERO ENERGY CORP NEW	91913Y100	532.00	04/01/2016	O'SHAUGHNESSY	5.32	34,554.94
VALERO ENERGY CORP NEW	91913Y100	566.00	04/29/2016	O'SHAUGHNESSY	11.32	35,137.85
VALERO ENERGY CORP NEW	91913Y100	149.00	06/06/2016	O'SHAUGHNESSY	2.98	8,179.19
VALERO ENERGY CORP NEW	91913Y100	126.00	06/08/2016	O'SHAUGHNESSY	1.26	6,871.42
VALERO ENERGY CORP NEW	91913Y100	42.00	07/01/2016	O'SHAUGHNESSY	0.42	2,178.33
VALERO ENERGY CORP NEW	91913Y100	395.00	07/01/2016	O'SHAUGHNESSY	7.90	20,385.99
VALERO ENERGY CORP NEW	91913Y100	400.00	02/26/2016	O'SHAUGHNESSY	8.00	23,392.12
WHOLE FOODS MKT INC	966837106	114.00	08/22/2016	O'SHAUGHNESSY	2.28	3,457.04
WHOLE FOODS MKT INC	966837106	321.00	06/06/2016	O'SHAUGHNESSY	6.42	10,736.55
WHOLE FOODS MKT INC	966837106	1,605.00	12/09/2016	O'SHAUGHNESSY	32.10	48,790.40
WHOLE FOODS MKT INC	966837106	252.00	08/02/2016	O'SHAUGHNESSY	2.52	8,012.57
WHOLE FOODS MKT INC	966837106	263.00	08/15/2016	O'SHAUGHNESSY	5.26	7,972.87
WHOLE FOODS MKT INC	966837106	433.00	10/07/2016	O'SHAUGHNESSY	8.66	12,295.34
WHOLE FOODS MKT INC	966837106	49.00	10/11/2016	O'SHAUGHNESSY	0.49	1,376.87
WHOLE FOODS MKT INC	966837106	325.00	11/04/2016	O'SHAUGHNESSY	6.50	9,307.32
WHOLE FOODS MKT INC	966837106	65.00	11/09/2016	O'SHAUGHNESSY	0.65	1,822.93
WHOLE FOODS MKT INC	966837106	285.00	06/14/2016	O'SHAUGHNESSY	2.85	9,907.31
WHOLE FOODS MKT INC	966837106	394.00	08/05/2016	O'SHAUGHNESSY	7.88	11,979.77
WYNDHAM WORLDWIDE CORP COM	98310W108	27.00	08/08/2016	O'SHAUGHNESSY	0.54	1,857.48
WYNDHAM WORLDWIDE CORP COM	98310W108	58.00	09/02/2016	O'SHAUGHNESSY	1.16	4,151.56
WYNDHAM WORLDWIDE CORP COM	98310W108	18.00	12/12/2016	O'SHAUGHNESSY	0.18	1,352.64
WYNDHAM WORLDWIDE CORP COM	98310W108	142.00	12/09/2016	O'SHAUGHNESSY	1.42	10,556.41
WYNDHAM WORLDWIDE CORP COM	98310W108	64.00	10/07/2016	O'SHAUGHNESSY	1.28	4,292.72
WYNDHAM WORLDWIDE CORP COM	98310W108	71.00	10/07/2016	O'SHAUGHNESSY	0.71	4,761.10
WYNDHAM WORLDWIDE CORP COM	98310W108	148.00	07/01/2016	O'SHAUGHNESSY	2.96	9,874.77
WYNDHAM WORLDWIDE CORP COM	98310W108	175.00	08/05/2016	O'SHAUGHNESSY	3.50	12,115.29
WYNDHAM WORLDWIDE CORP COM	98310W108	15.00	12/22/2016	O'SHAUGHNESSY	0.15	1,163.51

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
WYNDHAM WORLDWIDE CORP COM	98310W108	28.00	08/09/2016	O'SHAUGHNESSY	0.56	1,932.50
WYNDHAM WORLDWIDE CORP COM	98310W108	67.00	08/02/2016	O'SHAUGHNESSY	0.67	4,713.45
XEROX CORP	984121103	1,416.00	01/29/2016	O'SHAUGHNESSY	28.32	13,075.77
XEROX CORP	984121103	513.00	02/01/2016	O'SHAUGHNESSY	10.26	4,781.21
XEROX CORP	984121103	263.00	01/29/2016	O'SHAUGHNESSY	2.63	2,436.70
YUM! BRANDS INC	988498101	294.00	10/07/2016	O'SHAUGHNESSY	5.88	26,855.31
YUM! BRANDS INC	988498101	434.00	12/09/2016	O'SHAUGHNESSY	8.68	27,458.18
YUM! BRANDS INC	988498101	119.00	08/05/2016	O'SHAUGHNESSY	2.38	10,584.30
YUM! BRANDS INC	988498101	33.00	08/08/2016	O'SHAUGHNESSY	0.66	2,903.98
YUM! BRANDS INC	988498101	27.00	08/08/2016	O'SHAUGHNESSY	0.27	2,372.49
YUM! BRANDS INC	988498101	122.00	11/04/2016	O'SHAUGHNESSY	2.44	7,614.84
YUM! BRANDS INC	988498101	257.00	09/02/2016	O'SHAUGHNESSY	5.14	23,331.03
YUM! BRANDS INC	988498101	55.00	10/07/2016	O'SHAUGHNESSY	0.55	5,005.54
				TOTAL FOR: O'SHAUGHNESSY	2,021.05	5,498,225.21
AARON'S INC	002535300	195.00	08/09/2016	SYSTEMATIC	1.76	4,648.68
AARON'S INC	002535300	465.00	08/08/2016	SYSTEMATIC	4.19	11,063.74
AARON'S INC	002535300	335.00	08/05/2016	SYSTEMATIC	3.02	7,952.77
ABERCROMBIE & FITCH CO CL A	002896207	220.00	06/29/2016	SYSTEMATIC	1.98	3,997.03
ABERCROMBIE & FITCH CO CL A	002896207	105.00	08/01/2016	SYSTEMATIC	1.05	2,176.75
ABERCROMBIE & FITCH CO CL A	002896207	280.00	09/12/2016	SYSTEMATIC	2.52	4,833.31
ABERCROMBIE & FITCH CO CL A	002896207	225.00	05/20/2016	SYSTEMATIC	2.03	5,406.67
ABM INDS INC	000957100	540.00	08/08/2016	SYSTEMATIC	4.86	19,998.89
ABM INDS INC	000957100	100.00	08/05/2016	SYSTEMATIC	0.90	3,713.48
ACACIA RESH CORP AR ACACIA	003881307	210.00	10/20/2016	SYSTEMATIC	1.89	1,237.83
ACACIA RESH CORP AR ACACIA	003881307	915.00	10/19/2016	SYSTEMATIC	8.24	5,424.92
ACACIA RESH CORP AR ACACIA	003881307	705.00	10/21/2016	SYSTEMATIC	6.35	4,339.67
ACACIA RESH CORP AR ACACIA	003881307	1,480.00	10/18/2016	SYSTEMATIC	13.32	8,732.84
ACCO BRANDS CORP	00081T108	210.00	08/01/2016	SYSTEMATIC	2.10	2,352.00
ACETO CORPORATION	004446100	85.00	03/08/2016	SYSTEMATIC	0.77	1,913.28
ACETO CORPORATION	004446100	80.00	03/09/2016	SYSTEMATIC	0.72	1,807.42

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
ACETO CORPORATION	004446100	230.00	03/10/2016	SYSTEMATIC	2.07	5,257.05
ACETO CORPORATION	004446100	360.00	03/11/2016	SYSTEMATIC	3.24	8,142.99
ACETO CORPORATION	004446100	110.00	05/20/2016	SYSTEMATIC	0.99	2,290.09
ACETO CORPORATION	004446100	100.00	08/01/2016	SYSTEMATIC	1.00	2,513.00
ACETO CORPORATION	004446100	305.00	09/12/2016	SYSTEMATIC	2.75	5,997.53
ACETO CORPORATION	004446100	100.00	03/07/2016	SYSTEMATIC	0.90	2,201.69
ADDUS HOMECARE CORP	006739106	75.00	04/19/2016	SYSTEMATIC	0.68	1,428.64
ADDUS HOMECARE CORP	006739106	135.00	01/29/2016	SYSTEMATIC	0.95	2,813.68
ADDUS HOMECARE CORP	006739106	95.00	02/01/2016	SYSTEMATIC	0.67	1,996.20
ADDUS HOMECARE CORP	006739106	110.00	04/15/2016	SYSTEMATIC	0.99	1,990.71
ADDUS HOMECARE CORP	006739106	35.00	04/18/2016	SYSTEMATIC	0.32	656.64
ADDUS HOMECARE CORP	006739106	720.00	12/02/2016	SYSTEMATIC	6.48	25,061.35
AECOM TECHNOLOGY CORP DELAWARE	00766T100	60.00	08/01/2016	SYSTEMATIC	0.60	2,161.80
AECOM TECHNOLOGY CORP DELAWARE	00766T100	140.00	09/12/2016	SYSTEMATIC	1.26	4,247.28
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	205.00	07/01/2016	SYSTEMATIC	1.85	1,175.84
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	765.00	06/30/2016	SYSTEMATIC	6.89	4,262.63
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	300.00	08/01/2016	SYSTEMATIC	3.00	1,943.00
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	290.00	06/29/2016	SYSTEMATIC	2.61	1,678.72
AEGION CORP	00770F104	90.00	08/01/2016	SYSTEMATIC	0.90	1,857.60
AEGION CORP	00770F104	55.00	08/08/2016	SYSTEMATIC	0.50	1,067.77
AEGION CORP	00770F104	125.00	09/12/2016	SYSTEMATIC	1.13	2,438.88
AEGION CORP	00770F104	130.00	08/05/2016	SYSTEMATIC	1.17	2,620.09
AG MTG INVT TR INC	001228105	200.00	12/02/2016	SYSTEMATIC	1.80	3,631.10
AG MTG INVT TR INC	001228105	535.00	12/05/2016	SYSTEMATIC	4.82	9,479.99
AG MTG INVT TR INC	001228105	525.00	12/06/2016	SYSTEMATIC	4.73	9,208.63
AG MTG INVT TR INC	001228105	130.00	12/07/2016	SYSTEMATIC	1.17	2,278.36
AGCO CORP	001084102	40.00	08/01/2016	SYSTEMATIC	0.40	1,945.60
AGCO CORP	001084102	70.00	08/05/2016	SYSTEMATIC	0.63	3,362.79
AGREE REALTY CORP	008492100	280.00	04/15/2016	SYSTEMATIC	2.52	10,860.57
AGREE REALTY CORP	008492100	50.00	08/01/2016	SYSTEMATIC	0.50	2,436.00

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AGREE REALTY CORP	008492100	220.00	04/18/2016	SYSTEMATIC	1.98	8,540.30
ALAMO GROUP INC	011311107	50.00	03/08/2016	SYSTEMATIC	0.45	2,636.08
ALAMO GROUP INC	011311107	50.00	03/07/2016	SYSTEMATIC	0.45	2,606.19
ALAMO GROUP INC	011311107	45.00	03/09/2016	SYSTEMATIC	0.41	2,650.81
ALAMO GROUP INC	011311107	160.00	03/10/2016	SYSTEMATIC	1.44	9,389.62
ALAMO GROUP INC	011311107	70.00	06/29/2016	SYSTEMATIC	0.63	4,287.27
ALAMO GROUP INC	011311107	30.00	08/01/2016	SYSTEMATIC	0.30	2,028.30
ALLETE INC	018522300	65.00	03/07/2016	SYSTEMATIC	0.59	3,395.40
ALLETE INC	018522300	210.00	03/09/2016	SYSTEMATIC	1.89	11,425.67
ALLETE INC	018522300	65.00	03/08/2016	SYSTEMATIC	0.59	3,468.15
ALLETE INC	018522300	35.00	08/01/2016	SYSTEMATIC	0.35	2,201.50
ALLIED WORLD ASSURANCE CO	H01531104	225.00	12/05/2016	SYSTEMATIC	2.03	10,568.14
ALLIED WORLD ASSURANCE CO	H01531104	290.00	12/02/2016	SYSTEMATIC	2.61	13,622.62
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	250.00	05/20/2016	SYSTEMATIC	2.25	3,296.62
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	210.00	09/12/2016	SYSTEMATIC	1.89	2,741.89
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	155.00	08/01/2016	SYSTEMATIC	1.55	2,181.40
ALMOST FAMILY INC	020409108	40.00	08/01/2016	SYSTEMATIC	0.40	1,616.00
ALON USA ENERGY INC	020520102	305.00	08/01/2016	SYSTEMATIC	3.05	2,101.50
ALON USA ENERGY INC	020520102	515.00	06/29/2016	SYSTEMATIC	4.64	3,383.15
ALON USA ENERGY INC	020520102	105.00	05/24/2016	SYSTEMATIC	0.95	858.48
ALON USA ENERGY INC	020520102	305.00	05/23/2016	SYSTEMATIC	2.75	2,557.39
ALON USA ENERGY INC	020520102	350.00	03/08/2016	SYSTEMATIC	3.15	3,754.18
ALON USA ENERGY INC	020520102	250.00	05/20/2016	SYSTEMATIC	2.25	2,081.75
ALON USA ENERGY INC	020520102	280.00	03/07/2016	SYSTEMATIC	2.52	2,791.85
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	1,005.00	04/15/2016	SYSTEMATIC	9.05	12,897.72
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	100.00	08/01/2016	SYSTEMATIC	1.00	1,463.00
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	185.00	04/19/2016	SYSTEMATIC	1.67	2,457.14
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	150.00	04/18/2016	SYSTEMATIC	1.35	1,982.23
ALTRA HLDGS INC	02208R106	205.00	02/02/2016	SYSTEMATIC	1.44	4,492.53
ALTRA HLDGS INC	02208R106	160.00	08/01/2016	SYSTEMATIC	1.60	4,619.80

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ALTRA HLDGS INC	02208R106	160.00	01/29/2016	SYSTEMATIC	1.12	3,511.28
ALTRA HLDGS INC	02208R106	310.00	02/01/2016	SYSTEMATIC	2.17	6,790.66
AMAG PHARMACEUTICALS INC	00163U106	115.00	04/15/2016	SYSTEMATIC	1.04	2,797.30
AMAG PHARMACEUTICALS INC	00163U106	85.00	08/01/2016	SYSTEMATIC	0.85	2,287.35
AMAG PHARMACEUTICALS INC	00163U106	315.00	05/20/2016	SYSTEMATIC	2.84	5,870.71
AMAG PHARMACEUTICALS INC	00163U106	105.00	09/12/2016	SYSTEMATIC	0.95	2,513.52
AMEDISYS INC	023436108	40.00	08/01/2016	SYSTEMATIC	0.40	2,108.80
AMEDISYS INC	023436108	55.00	09/12/2016	SYSTEMATIC	0.50	2,716.07
AMEDISYS INC	023436108	100.00	12/02/2016	SYSTEMATIC	0.90	4,107.79
AMERICAN AXLE & MFG HLDGS INC	024061103	175.00	04/15/2016	SYSTEMATIC	1.58	2,545.62
AMERICAN AXLE & MFG HLDGS INC	024061103	995.00	01/29/2016	SYSTEMATIC	6.97	13,144.96
AMERICAN AXLE & MFG HLDGS INC	024061103	335.00	02/01/2016	SYSTEMATIC	2.35	4,419.22
AMERICAN EAGLE OUTFITTERS	02553E106	135.00	08/01/2016	SYSTEMATIC	1.35	2,405.70
AMERICAN EAGLE OUTFITTERS	02553E106	185.00	04/15/2016	SYSTEMATIC	1.67	2,814.48
AMERICAN EAGLE OUTFITTERS	02553E106	160.00	05/20/2016	SYSTEMATIC	1.44	2,259.92
AMERICAN EQUITY INVT LIFE HLDG	025676206	320.00	03/07/2016	SYSTEMATIC	2.88	4,604.35
AMERICAN EQUITY INVT LIFE HLDG	025676206	485.00	02/01/2016	SYSTEMATIC	3.40	8,359.12
AMERICAN EQUITY INVT LIFE HLDG	025676206	445.00	01/29/2016	SYSTEMATIC	3.12	7,661.36
AMERICAN PUB ED INC	02913V103	60.00	08/01/2016	SYSTEMATIC	0.60	1,755.60
AMERICAN PUB ED INC	02913V103	285.00	09/12/2016	SYSTEMATIC	2.57	5,959.38
AMERICAN PUB ED INC	02913V103	715.00	03/07/2016	SYSTEMATIC	6.44	13,575.00
AMSURG CORP	03232P405	40.00	09/12/2016	SYSTEMATIC	0.36	2,686.85
AMSURG CORP	03232P405	35.00	05/20/2016	SYSTEMATIC	0.32	2,645.51
AMSURG CORP	03232P405	25.00	08/01/2016	SYSTEMATIC	0.25	1,903.75
AMSURG CORP	03232P405	55.00	08/05/2016	SYSTEMATIC	0.50	3,956.24
ANALOGIC CORP COM PAR \$0.05	032657207	25.00	08/01/2016	SYSTEMATIC	0.25	2,065.75
ANALOGIC CORP COM PAR \$0.05	032657207	30.00	03/07/2016	SYSTEMATIC	0.27	2,277.16
ANGIODYNAMICS INC	03475V101	255.00	12/02/2016	SYSTEMATIC	2.30	4,330.14
ANGIODYNAMICS INC	03475V101	290.00	08/05/2016	SYSTEMATIC	2.61	4,499.73
ANGIODYNAMICS INC	03475V101	35.00	08/01/2016	SYSTEMATIC	0.35	576.80

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ANIKA THERAPEUTICS INC	035255108	50.00	05/20/2016	SYSTEMATIC	0.45	2,237.23
ANIKA THERAPEUTICS INC	035255108	45.00	08/01/2016	SYSTEMATIC	0.45	2,341.35
ANIXTER INTERNATIONAL INC	035290105	105.00	08/08/2016	SYSTEMATIC	0.95	6,014.24
ANIXTER INTERNATIONAL INC	035290105	285.00	08/05/2016	SYSTEMATIC	2.57	16,385.99
ANWORTH MTG ASSET CORP REIT	037347101	780.00	10/18/2016	SYSTEMATIC	7.02	3,772.45
ANWORTH MTG ASSET CORP REIT	037347101	375.00	08/01/2016	SYSTEMATIC	3.75	1,803.75
ANWORTH MTG ASSET CORP REIT	037347101	2,565.00	06/29/2016	SYSTEMATIC	23.09	11,996.59
ANWORTH MTG ASSET CORP REIT	037347101	1,165.00	06/30/2016	SYSTEMATIC	10.49	5,410.31
APPLIED INDUSTRIAL TECH INC	03820C105	85.00	08/01/2016	SYSTEMATIC	0.85	4,007.75
ARCBEST CORP	03937C105	165.00	05/20/2016	SYSTEMATIC	1.49	2,732.22
ARCBEST CORP	03937C105	50.00	05/23/2016	SYSTEMATIC	0.45	809.93
ARCBEST CORP	03937C105	80.00	05/24/2016	SYSTEMATIC	0.72	1,294.59
ARCBEST CORP	03937C105	105.00	05/25/2016	SYSTEMATIC	0.95	1,733.38
ARCBEST CORP	03937C105	100.00	08/01/2016	SYSTEMATIC	1.00	1,765.00
ARCOS DORADOS HOLDINGS INC A	G0457F107	1,325.00	12/06/2016	SYSTEMATIC	11.93	7,924.26
ARCOS DORADOS HOLDINGS INC A	G0457F107	275.00	12/07/2016	SYSTEMATIC	2.48	1,638.52
ARCOS DORADOS HOLDINGS INC A	G0457F107	340.00	12/02/2016	SYSTEMATIC	3.06	1,985.11
ARCOS DORADOS HOLDINGS INC A	G0457F107	1,165.00	12/05/2016	SYSTEMATIC	10.49	6,976.11
ARMOUR RESIDENTIAL REIT INC	042315507	160.00	06/29/2016	SYSTEMATIC	1.44	3,057.68
ARMOUR RESIDENTIAL REIT INC	042315507	110.00	08/01/2016	SYSTEMATIC	1.10	2,319.90
ASHFORD HOSPITALITY TRUST	044103109	675.00	01/29/2016	SYSTEMATIC	4.73	3,512.68
ASHFORD HOSPITALITY TRUST	044103109	335.00	08/01/2016	SYSTEMATIC	3.35	1,943.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	85.00	08/05/2016	SYSTEMATIC	0.77	3,855.05
ASPEN INSURANCE HOLDINGS LTD	G05384105	45.00	08/01/2016	SYSTEMATIC	0.45	2,046.60
ASSURANT INC	04621X108	40.00	03/07/2016	SYSTEMATIC	0.36	2,940.87
ATLAS AIR INC	049164205	45.00	08/01/2016	SYSTEMATIC	0.45	1,899.00
AVISTA CORP	05379B107	75.00	09/12/2016	SYSTEMATIC	0.68	3,126.46
AVISTA CORP	05379B107	45.00	08/01/2016	SYSTEMATIC	0.45	1,939.50
AVON PRODS INC	054303102	1,255.00	01/29/2016	SYSTEMATIC	8.79	3,515.25
AVX CORP NEW	002444107	105.00	02/01/2016	SYSTEMATIC	0.74	1,200.61

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AVX CORP NEW	002444107	330.00	01/29/2016	SYSTEMATIC	2.31	3,689.71
AVX CORP NEW	002444107	110.00	08/01/2016	SYSTEMATIC	1.10	1,508.00
AVX CORP NEW	002444107	40.00	08/05/2016	SYSTEMATIC	0.36	542.59
AVX CORP NEW	002444107	105.00	08/08/2016	SYSTEMATIC	0.95	1,421.25
AVX CORP NEW	002444107	75.00	08/09/2016	SYSTEMATIC	0.68	1,006.35
BANC CALIF INC	05990K106	170.00	03/07/2016	SYSTEMATIC	1.53	2,711.59
BANC CALIF INC	05990K106	1,000.00	03/08/2016	SYSTEMATIC	9.00	14,618.86
BANC CALIF INC	05990K106	105.00	08/01/2016	SYSTEMATIC	1.05	2,359.40
BANK OF THE OZARKS INC	063904106	585.00	10/18/2016	SYSTEMATIC	5.27	21,906.66
BANKRATE INC DEL	06647F102	445.00	07/01/2016	SYSTEMATIC	4.01	3,257.19
BANKRATE INC DEL	06647F102	970.00	06/29/2016	SYSTEMATIC	8.73	7,372.98
BANKRATE INC DEL	06647F102	1,230.00	06/30/2016	SYSTEMATIC	11.07	8,915.68
BANKRATE INC DEL	06647F102	265.00	08/01/2016	SYSTEMATIC	2.65	2,146.50
BANKRATE INC DEL	06647F102	510.00	10/18/2016	SYSTEMATIC	4.59	3,935.35
BANKUNITED INC COM	06652K103	580.00	04/15/2016	SYSTEMATIC	5.22	19,549.97
BANNER CORPORATION	06652V208	95.00	10/19/2016	SYSTEMATIC	0.86	4,164.65
BANNER CORPORATION	06652V208	435.00	10/18/2016	SYSTEMATIC	3.92	18,988.19
BARNES & NOBLE INC	067774109	890.00	10/20/2016	SYSTEMATIC	8.01	9,404.73
BARNES & NOBLE INC	067774109	800.00	10/19/2016	SYSTEMATIC	7.20	8,452.44
BARNES & NOBLE INC	067774109	530.00	10/18/2016	SYSTEMATIC	4.77	5,592.96
BENCHMARK ELECTRONICS INC	08160H101	150.00	05/20/2016	SYSTEMATIC	1.35	3,000.19
BENCHMARK ELECTRONICS INC	08160H101	90.00	08/01/2016	SYSTEMATIC	0.90	2,131.20
BIG 5 SPORTING GOODS CORP	08915P101	475.00	09/14/2016	SYSTEMATIC	4.28	6,637.82
BIG 5 SPORTING GOODS CORP	08915P101	385.00	09/12/2016	SYSTEMATIC	3.47	5,149.77
BIG 5 SPORTING GOODS CORP	08915P101	275.00	09/13/2016	SYSTEMATIC	2.48	3,778.59
BIG 5 SPORTING GOODS CORP	08915P101	400.00	09/15/2016	SYSTEMATIC	3.60	5,650.33
BIG LOTS INC	089302103	45.00	08/01/2016	SYSTEMATIC	0.45	2,355.75
BILL BARRETT CORP	06846N104	3,285.00	12/02/2016	SYSTEMATIC	29.57	22,062.62
BIO RAD LABORATORIES INC CL A	090572207	10.00	08/01/2016	SYSTEMATIC	0.10	1,450.10
BIOTELEMETRY INC	090672106	735.00	12/06/2016	SYSTEMATIC	6.62	14,436.88

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
BIOTELEMETRY INC	090672106	210.00	12/05/2016	SYSTEMATIC	1.89	4,117.20
BIOTELEMETRY INC	090672106	295.00	12/02/2016	SYSTEMATIC	2.66	5,769.01
BLACKSTONE MTG TR INC	09257W100	280.00	08/05/2016	SYSTEMATIC	2.52	8,056.76
BLACKSTONE MTG TR INC	09257W100	540.00	08/08/2016	SYSTEMATIC	4.86	15,460.34
BLACKSTONE MTG TR INC	09257W100	160.00	03/07/2016	SYSTEMATIC	1.44	4,074.25
BLACKSTONE MTG TR INC	09257W100	130.00	03/08/2016	SYSTEMATIC	1.17	3,337.72
BLACKSTONE MTG TR INC	09257W100	280.00	03/09/2016	SYSTEMATIC	2.52	7,333.93
BLACKSTONE MTG TR INC	09257W100	160.00	03/10/2016	SYSTEMATIC	1.44	4,192.93
BLUCORA INC	095229100	280.00	10/21/2016	SYSTEMATIC	2.52	3,214.72
BLUCORA INC	095229100	645.00	10/18/2016	SYSTEMATIC	5.81	7,389.60
BLUCORA INC	095229100	590.00	10/19/2016	SYSTEMATIC	5.31	6,784.88
BLUCORA INC	095229100	545.00	10/20/2016	SYSTEMATIC	4.91	6,288.04
BLUE NILE INC	09578R103	75.00	04/15/2016	SYSTEMATIC	0.68	1,910.78
BLUE NILE INC	09578R103	65.00	08/01/2016	SYSTEMATIC	0.65	1,894.75
BLUE NILE INC	09578R103	160.00	04/18/2016	SYSTEMATIC	1.44	4,217.14
BOB EVANS FARMS	096761101	105.00	06/29/2016	SYSTEMATIC	0.95	4,065.22
BOB EVANS FARMS	096761101	50.00	08/01/2016	SYSTEMATIC	0.50	1,829.50
BRADY CORPORATION CL A	104674106	70.00	08/01/2016	SYSTEMATIC	0.70	2,286.20
BRADY CORPORATION CL A	104674106	125.00	03/09/2016	SYSTEMATIC	1.13	3,365.04
BRADY CORPORATION CL A	104674106	105.00	03/07/2016	SYSTEMATIC	0.95	2,779.88
BRADY CORPORATION CL A	104674106	120.00	03/08/2016	SYSTEMATIC	1.08	3,194.47
BRADY CORPORATION CL A	104674106	345.00	03/10/2016	SYSTEMATIC	3.11	9,388.06
BRIGGS & STRATTON CORP	109043109	540.00	05/24/2016	SYSTEMATIC	4.86	11,454.50
BRIGGS & STRATTON CORP	109043109	95.00	08/01/2016	SYSTEMATIC	0.95	2,146.05
BRIGGS & STRATTON CORP	109043109	200.00	09/12/2016	SYSTEMATIC	1.80	3,955.64
BRIGGS & STRATTON CORP	109043109	205.00	05/20/2016	SYSTEMATIC	1.85	4,419.48
BRIGGS & STRATTON CORP	109043109	220.00	05/23/2016	SYSTEMATIC	1.98	4,751.23
BRINKER INTL INC	109641100	420.00	04/15/2016	SYSTEMATIC	3.78	19,805.55
BRINKER INTL INC	109641100	40.00	08/01/2016	SYSTEMATIC	0.40	1,868.80
BRINK'S CO	109696104	65.00	08/01/2016	SYSTEMATIC	0.65	2,074.15

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
BROCADE COMMUNICATIONS SYS INC	111621306	215.00	08/01/2016	SYSTEMATIC	2.15	1,990.90
BROCADE COMMUNICATIONS SYS INC	111621306	355.00	09/12/2016	SYSTEMATIC	3.20	3,220.27
BROCADE COMMUNICATIONS SYS INC	111621306	780.00	05/20/2016	SYSTEMATIC	7.02	6,244.03
BRUKER BIOSCIENCES CORP	116794108	190.00	09/12/2016	SYSTEMATIC	1.71	4,243.63
BRUKER BIOSCIENCES CORP	116794108	80.00	08/01/2016	SYSTEMATIC	0.80	1,948.00
BRUKER BIOSCIENCES CORP	116794108	135.00	06/29/2016	SYSTEMATIC	1.22	3,129.28
BRUNSWICK CORP	117043109	485.00	10/18/2016	SYSTEMATIC	4.37	23,323.02
BRUNSWICK CORP	117043109	420.00	03/07/2016	SYSTEMATIC	3.78	18,607.00
BRYN MAWR BK CORP	117665109	85.00	05/25/2016	SYSTEMATIC	0.77	2,461.87
BRYN MAWR BK CORP	117665109	90.00	05/27/2016	SYSTEMATIC	0.81	2,653.12
BRYN MAWR BK CORP	117665109	45.00	05/24/2016	SYSTEMATIC	0.41	1,293.71
BRYN MAWR BK CORP	117665109	50.00	08/01/2016	SYSTEMATIC	0.50	1,492.50
BRYN MAWR BK CORP	117665109	20.00	05/23/2016	SYSTEMATIC	0.18	574.82
BRYN MAWR BK CORP	117665109	225.00	05/20/2016	SYSTEMATIC	2.03	6,450.76
BRYN MAWR BK CORP	117665109	35.00	05/26/2016	SYSTEMATIC	0.32	1,016.21
CABOT CORP	127055101	65.00	08/01/2016	SYSTEMATIC	0.65	3,147.95
CALERES INC	129500104	135.00	05/20/2016	SYSTEMATIC	1.22	3,074.39
CALERES INC	129500104	90.00	08/01/2016	SYSTEMATIC	0.90	2,412.90
CALERES INC	129500104	95.00	04/15/2016	SYSTEMATIC	0.86	2,418.05
CAMBREX CORP	132011107	70.00	01/29/2016	SYSTEMATIC	0.49	2,656.36
CAMBREX CORP	132011107	40.00	08/01/2016	SYSTEMATIC	0.40	2,068.80
CAMBREX CORP	132011107	85.00	09/12/2016	SYSTEMATIC	0.77	3,718.49
CAPELLA ED CO	139594105	40.00	08/01/2016	SYSTEMATIC	0.40	2,382.00
CAPSTEAD MORTGAGE CORP	14067E506	210.00	08/01/2016	SYSTEMATIC	2.10	2,089.50
CAPSTEAD MORTGAGE CORP	14067E506	300.00	05/24/2016	SYSTEMATIC	2.70	2,892.38
CAPSTEAD MORTGAGE CORP	14067E506	955.00	05/20/2016	SYSTEMATIC	8.60	9,493.55
CAPSTEAD MORTGAGE CORP	14067E506	815.00	05/23/2016	SYSTEMATIC	7.34	7,993.98
CARDTRONICS PLC-A	G1991C105	180.00	08/08/2016	SYSTEMATIC	1.62	8,089.77
CARDTRONICS PLC-A	G1991C105	250.00	08/09/2016	SYSTEMATIC	2.25	11,317.41
CARDTRONICS PLC-A	G1991C105	110.00	08/05/2016	SYSTEMATIC	0.99	4,906.42

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CARE CAP PPTYS INC	141624106	690.00	12/05/2016	SYSTEMATIC	6.21	16,533.25
CARE CAP PPTYS INC	141624106	345.00	12/02/2016	SYSTEMATIC	3.11	8,313.04
CARPENTER TECHNOLOGY CORP	144285103	240.00	05/23/2016	SYSTEMATIC	2.16	7,306.48
CARPENTER TECHNOLOGY CORP	144285103	140.00	05/20/2016	SYSTEMATIC	1.26	4,294.39
CARPENTER TECHNOLOGY CORP	144285103	60.00	08/01/2016	SYSTEMATIC	0.60	2,357.40
CARPENTER TECHNOLOGY CORP	144285103	190.00	05/25/2016	SYSTEMATIC	1.71	5,711.37
CARPENTER TECHNOLOGY CORP	144285103	100.00	05/24/2016	SYSTEMATIC	0.90	2,951.29
CATHAY BANCORP INC	149150104	70.00	08/01/2016	SYSTEMATIC	0.70	2,139.90
CATHAY BANCORP INC	149150104	695.00	06/29/2016	SYSTEMATIC	6.26	19,430.97
CBL & ASSOC PPTYS INC	124830100	290.00	12/02/2016	SYSTEMATIC	2.61	3,480.92
CBL & ASSOC PPTYS INC	124830100	190.00	08/01/2016	SYSTEMATIC	1.90	2,066.25
CBL & ASSOC PPTYS INC	124830100	345.00	05/20/2016	SYSTEMATIC	3.11	3,750.27
CBL & ASSOC PPTYS INC	124830100	335.00	02/01/2016	SYSTEMATIC	2.35	3,704.92
CBL & ASSOC PPTYS INC	124830100	1,180.00	01/29/2016	SYSTEMATIC	8.26	13,305.54
CECO ENVIRONMENTAL CORP	125141101	500.00	12/06/2016	SYSTEMATIC	4.50	6,915.85
CECO ENVIRONMENTAL CORP	125141101	260.00	12/02/2016	SYSTEMATIC	2.34	3,512.95
CECO ENVIRONMENTAL CORP	125141101	670.00	12/05/2016	SYSTEMATIC	6.03	9,364.46
CECO ENVIRONMENTAL CORP	125141101	200.00	12/07/2016	SYSTEMATIC	1.80	2,793.49
CELADON GROUP INC	150838100	200.00	05/26/2016	SYSTEMATIC	1.80	1,844.79
CELADON GROUP INC	150838100	330.00	05/25/2016	SYSTEMATIC	2.97	3,080.41
CELADON GROUP INC	150838100	845.00	05/27/2016	SYSTEMATIC	7.61	8,010.44
CELADON GROUP INC	150838100	180.00	05/24/2016	SYSTEMATIC	1.62	1,627.54
CELADON GROUP INC	150838100	140.00	05/20/2016	SYSTEMATIC	1.26	1,291.44
CELADON GROUP INC	150838100	155.00	05/23/2016	SYSTEMATIC	1.40	1,406.15
CELESTICA INC	15101Q108	65.00	05/24/2016	SYSTEMATIC	0.59	653.28
CELESTICA INC	15101Q108	190.00	05/23/2016	SYSTEMATIC	1.71	1,924.35
CELESTICA INC	15101Q108	255.00	05/20/2016	SYSTEMATIC	2.30	2,596.30
CELESTICA INC	15101Q108	170.00	08/01/2016	SYSTEMATIC	1.70	1,929.50
CELESTICA INC	15101Q108	270.00	04/15/2016	SYSTEMATIC	2.43	2,827.63
CELESTICA INC	15101Q108	250.00	08/05/2016	SYSTEMATIC	2.25	2,775.36

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CENTRAL GARDEN & PET CO	153527106	300.00	09/13/2016	SYSTEMATIC	2.70	7,690.96
CENTRAL GARDEN & PET CO	153527106	505.00	09/14/2016	SYSTEMATIC	4.55	12,503.24
CENTRAL GARDEN & PET CO	153527205	65.00	03/08/2016	SYSTEMATIC	0.59	893.88
CENTRAL GARDEN & PET CO	153527205	140.00	03/09/2016	SYSTEMATIC	1.26	1,978.45
CENTRAL GARDEN & PET CO	153527205	705.00	10/18/2016	SYSTEMATIC	6.35	17,911.37
CENTRAL GARDEN & PET CO	153527205	210.00	10/19/2016	SYSTEMATIC	1.89	5,336.72
CENTRAL GARDEN & PET CO	153527106	145.00	09/12/2016	SYSTEMATIC	1.31	3,726.50
CENTRAL GARDEN & PET CO	153527205	45.00	03/07/2016	SYSTEMATIC	0.41	618.15
CENTRAL PACIFIC FINANCIAL CO	154760409	215.00	05/24/2016	SYSTEMATIC	1.94	4,932.94
CENTRAL PACIFIC FINANCIAL CO	154760409	350.00	05/25/2016	SYSTEMATIC	3.15	8,077.45
CENTRAL PACIFIC FINANCIAL CO	154760409	90.00	05/20/2016	SYSTEMATIC	0.81	2,047.78
CENTRAL PACIFIC FINANCIAL CO	154760409	50.00	05/23/2016	SYSTEMATIC	0.45	1,153.09
CENTRAL PACIFIC FINANCIAL CO	154760409	210.00	05/26/2016	SYSTEMATIC	1.89	4,825.30
CENTRAL PACIFIC FINANCIAL CO	154760409	80.00	08/01/2016	SYSTEMATIC	0.80	1,975.20
CHARLES RIVER LABORATORIES	159864107	25.00	08/01/2016	SYSTEMATIC	0.25	2,172.50
CHARLES RIVER LABORATORIES	159864107	55.00	09/12/2016	SYSTEMATIC	0.50	4,496.40
CHATHAM LODGING TR	16208T102	170.00	09/12/2016	SYSTEMATIC	1.53	3,464.95
CHATHAM LODGING TR	16208T102	1,040.00	09/13/2016	SYSTEMATIC	9.36	21,059.21
CHEESECAKE FACTORY INC	163072101	55.00	05/20/2016	SYSTEMATIC	0.50	2,746.80
CHEESECAKE FACTORY INC	163072101	45.00	08/01/2016	SYSTEMATIC	0.45	2,232.00
CHEMED CORP	16359R103	20.00	08/01/2016	SYSTEMATIC	0.20	2,974.20
CHEMED CORP	16359R103	25.00	05/20/2016	SYSTEMATIC	0.23	3,200.68
CHESAPEAKE LODGING TR	165240102	90.00	08/01/2016	SYSTEMATIC	0.90	2,207.70
CHESAPEAKE LODGING TR	165240102	605.00	06/29/2016	SYSTEMATIC	5.45	13,870.71
CHESAPEAKE LODGING TR	165240102	270.00	06/30/2016	SYSTEMATIC	2.43	5,981.93
CHICAGO BRDG & IRON-NY SHS	167250109	200.00	09/12/2016	SYSTEMATIC	1.80	5,918.52
CHICAGO BRDG & IRON-NY SHS	167250109	60.00	08/01/2016	SYSTEMATIC	0.60	2,137.20
CHICAGO BRDG & IRON-NY SHS	167250109	570.00	04/15/2016	SYSTEMATIC	5.13	19,929.62
CHICOS FAS INC	168615102	185.00	08/01/2016	SYSTEMATIC	1.85	2,216.30
CHICOS FAS INC	168615102	385.00	05/20/2016	SYSTEMATIC	3.47	4,309.04

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
CHILDRENS PLACE RETAIL STS INC	168905107	25.00	08/01/2016	SYSTEMATIC	0.25	2,083.50
CIRRUS LOGIC INC	172755100	95.00	05/24/2016	SYSTEMATIC	0.86	3,132.19
CIRRUS LOGIC INC	172755100	55.00	08/01/2016	SYSTEMATIC	0.55	2,273.70
CIRRUS LOGIC INC	172755100	270.00	05/20/2016	SYSTEMATIC	2.43	8,707.58
CIRRUS LOGIC INC	172755100	275.00	05/23/2016	SYSTEMATIC	2.48	9,149.60
CITI TRENDS INC	17306X102	75.00	04/15/2016	SYSTEMATIC	0.68	1,361.02
CITI TRENDS INC	17306X102	70.00	04/18/2016	SYSTEMATIC	0.63	1,326.30
CITI TRENDS INC	17306X102	45.00	08/01/2016	SYSTEMATIC	0.45	774.90
COGENT COMMUNICATIONS GROUP	19239V302	260.00	10/18/2016	SYSTEMATIC	2.34	9,090.03
COGENT COMMUNICATIONS GROUP	19239V302	380.00	10/19/2016	SYSTEMATIC	3.42	13,322.29
COGENT COMMUNICATIONS GROUP	19239V302	40.00	10/20/2016	SYSTEMATIC	0.36	1,403.03
COHERENT INC	192479103	25.00	08/01/2016	SYSTEMATIC	0.25	2,487.75
COLUMBIA BANKING SYSTEM INC	197236102	140.00	12/02/2016	SYSTEMATIC	1.26	5,564.54
COLUMBIA BANKING SYSTEM INC	197236102	175.00	12/05/2016	SYSTEMATIC	1.58	6,990.51
COLUMBIA BANKING SYSTEM INC	197236102	290.00	12/06/2016	SYSTEMATIC	2.61	11,909.16
COMMERCIAL METAL CO	201723103	20.00	08/01/2016	SYSTEMATIC	0.20	331.36
COMMERCIAL METAL CO	201723103	255.00	09/12/2016	SYSTEMATIC	2.30	4,033.87
COMMUNITY HEALTH SYS INC NEW	203668108	845.00	05/20/2016	SYSTEMATIC	7.61	11,343.13
COMMUNITY HEALTH SYS INC NEW	203668108	800.00	05/23/2016	SYSTEMATIC	7.20	10,340.03
COMMUNITY HEALTH SYS INC NEW	203668108	260.00	08/05/2016	SYSTEMATIC	2.34	3,180.43
COMMUNITY HEALTH SYS INC NEW	203668108	360.00	09/12/2016	SYSTEMATIC	3.24	4,034.85
COMMUNITY HEALTH SYS INC NEW	203668108	2,210.00	12/02/2016	SYSTEMATIC	19.89	12,035.88
COMMUNITY HEALTH SYS INC NEW	203668108	150.00	08/01/2016	SYSTEMATIC	1.50	1,933.50
CONSOL ENERGY INC	20854P109	1,225.00	08/05/2016	SYSTEMATIC	11.03	22,487.48
CONSOLIDATED COMMUNICATIONS	209034107	80.00	09/13/2016	SYSTEMATIC	0.72	1,943.26
CONSOLIDATED COMMUNICATIONS	209034107	75.00	09/12/2016	SYSTEMATIC	0.68	1,837.29
CONSOLIDATED COMMUNICATIONS	209034107	615.00	08/08/2016	SYSTEMATIC	5.54	16,613.51
CONSOLIDATED COMMUNICATIONS	209034107	235.00	08/05/2016	SYSTEMATIC	2.12	6,453.98
CONVERGYS CORP	212485106	130.00	12/02/2016	SYSTEMATIC	1.17	3,425.82
CONVERGYS CORP	212485106	70.00	08/01/2016	SYSTEMATIC	0.70	1,887.20

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CONVERGYS CORP	212485106	120.00	08/05/2016	SYSTEMATIC	1.08	3,203.43
COOPER STD HLDGS INC	21676P103	265.00	08/05/2016	SYSTEMATIC	2.39	23,372.69
COOPER TIRE & RUBBER	216831107	390.00	01/29/2016	SYSTEMATIC	2.73	14,510.07
COOPER TIRE & RUBBER	216831107	75.00	02/01/2016	SYSTEMATIC	0.53	2,755.83
COOPER TIRE & RUBBER	216831107	80.00	04/15/2016	SYSTEMATIC	0.72	2,855.08
COOPER TIRE & RUBBER	216831107	95.00	05/20/2016	SYSTEMATIC	0.86	3,042.57
COOPER TIRE & RUBBER	216831107	65.00	08/01/2016	SYSTEMATIC	0.65	2,143.52
CORPORATE OFFICE PPTYS TR	22002T108	275.00	06/29/2016	SYSTEMATIC	2.48	7,748.22
CORPORATE OFFICE PPTYS TR	22002T108	460.00	06/30/2016	SYSTEMATIC	4.14	12,898.42
CORPORATE OFFICE PPTYS TR	22002T108	75.00	08/01/2016	SYSTEMATIC	0.75	2,161.50
CORRECTIONS CORP OF AMERICA	22025Y407	740.00	08/05/2016	SYSTEMATIC	6.66	23,682.04
COSAN LTD CL A	G25343107	2,065.00	10/18/2016	SYSTEMATIC	18.59	16,751.04
COSAN LTD CL A	G25343107	890.00	10/19/2016	SYSTEMATIC	8.01	7,423.51
COWEN GROUP INC NEW CL A	223622101	565.00	01/29/2016	SYSTEMATIC	3.96	1,659.42
COWEN GROUP INC NEW CL A	223622101	630.00	02/01/2016	SYSTEMATIC	4.41	1,883.96
CRAY INC	225223304	425.00	03/07/2016	SYSTEMATIC	3.83	18,124.78
CRAY INC	225223304	80.00	05/20/2016	SYSTEMATIC	0.72	2,505.51
CRAY INC	225223304	110.00	05/23/2016	SYSTEMATIC	0.99	3,506.22
CRAY INC	225223304	35.00	05/24/2016	SYSTEMATIC	0.32	1,085.91
CRAY INC	225223304	65.00	08/01/2016	SYSTEMATIC	0.65	1,983.15
CROSS COUNTRY HEALTHCARE INC	227483104	90.00	03/07/2016	SYSTEMATIC	0.81	1,178.62
CROSS COUNTRY HEALTHCARE INC	227483104	1,620.00	12/02/2016	SYSTEMATIC	14.58	24,010.00
CROSS COUNTRY HEALTHCARE INC	227483104	295.00	04/15/2016	SYSTEMATIC	2.66	3,467.45
CROSS COUNTRY HEALTHCARE INC	227483104	190.00	03/08/2016	SYSTEMATIC	1.71	2,593.80
CSG SYSTEMS INTL INC	126349109	50.00	08/01/2016	SYSTEMATIC	0.50	2,054.00
CSG SYSTEMS INTL INC	126349109	70.00	08/05/2016	SYSTEMATIC	0.63	2,833.10
CTS CORP	126501105	50.00	03/07/2016	SYSTEMATIC	0.45	734.91
CTS CORP	126501105	130.00	03/08/2016	SYSTEMATIC	1.17	1,914.82
CURTISS WRIGHT CORP	231561101	260.00	04/15/2016	SYSTEMATIC	2.34	19,748.81
CUSTOMERS BANCORP INC	23204G100	105.00	05/20/2016	SYSTEMATIC	0.95	2,656.07

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CUSTOMERS BANCORP INC	23204G100	80.00	08/01/2016	SYSTEMATIC	0.80	2,082.40
CUSTOMERS BANCORP INC	23204G100	395.00	02/02/2016	SYSTEMATIC	2.77	9,885.12
CUSTOMERS BANCORP INC	23204G100	190.00	02/01/2016	SYSTEMATIC	1.33	4,621.75
CUSTOMERS BANCORP INC	23204G100	100.00	01/29/2016	SYSTEMATIC	0.70	2,454.75
CVB FINANCIAL CORP	126600105	1,140.00	01/29/2016	SYSTEMATIC	7.98	16,537.57
CVR ENERGY INC	12662P108	190.00	05/20/2016	SYSTEMATIC	1.71	3,965.66
CVR ENERGY INC	12662P108	245.00	05/23/2016	SYSTEMATIC	2.21	5,104.27
CVR ENERGY INC	12662P108	125.00	05/24/2016	SYSTEMATIC	1.13	2,568.23
CVR ENERGY INC	12662P108	270.00	05/25/2016	SYSTEMATIC	2.43	5,571.57
CVR ENERGY INC	12662P108	175.00	05/26/2016	SYSTEMATIC	1.58	3,572.68
CVR ENERGY INC	12662P108	170.00	06/29/2016	SYSTEMATIC	1.53	2,871.77
CVR ENERGY INC	12662P108	120.00	08/01/2016	SYSTEMATIC	1.20	1,694.40
CVR ENERGY INC	12662P108	445.00	08/05/2016	SYSTEMATIC	4.01	6,138.53
DANA HOLDING CORP	235825205	410.00	03/07/2016	SYSTEMATIC	3.69	5,347.11
DANA HOLDING CORP	235825205	715.00	03/08/2016	SYSTEMATIC	6.44	9,518.31
DANA HOLDING CORP	235825205	285.00	03/09/2016	SYSTEMATIC	2.57	3,723.28
DANA HOLDING CORP	235825205	170.00	08/01/2016	SYSTEMATIC	1.70	2,356.20
DANA HOLDING CORP	235825205	305.00	05/20/2016	SYSTEMATIC	2.75	3,671.02
DARLING INTL INC	237266101	850.00	03/07/2016	SYSTEMATIC	7.65	9,861.40
DARLING INTL INC	237266101	555.00	03/08/2016	SYSTEMATIC	5.00	6,308.13
DARLING INTL INC	237266101	650.00	03/09/2016	SYSTEMATIC	5.85	7,754.33
DEAN FOODS CO	242370203	240.00	04/15/2016	SYSTEMATIC	2.16	4,131.62
DEAN FOODS CO	242370203	115.00	08/01/2016	SYSTEMATIC	1.15	2,075.75
DENBURY RESOURCES INC COM NEW	247916208	8,205.00	08/05/2016	SYSTEMATIC	73.85	22,036.50
DEVRY INC DEL	251893103	250.00	03/07/2016	SYSTEMATIC	2.25	4,660.88
DEVRY INC DEL	251893103	100.00	08/01/2016	SYSTEMATIC	1.00	2,218.00
DHI GROUP INC	23331S100	255.00	06/30/2016	SYSTEMATIC	2.30	1,570.91
DHI GROUP INC	23331S100	250.00	08/01/2016	SYSTEMATIC	2.50	1,843.50
DHI GROUP INC	23331S100	405.00	06/29/2016	SYSTEMATIC	3.65	2,694.39
DHI GROUP INC	23331S100	565.00	12/02/2016	SYSTEMATIC	5.09	3,548.88

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
DHT MARITIME INC	Y2065G121	780.00	03/07/2016	SYSTEMATIC	7.02	4,433.68
DHT MARITIME INC	Y2065G121	565.00	05/20/2016	SYSTEMATIC	5.09	3,178.37
DHT MARITIME INC	Y2065G121	370.00	08/01/2016	SYSTEMATIC	3.70	1,756.50
DIAMOND OFFSHORE DRILLING INC	25271C102	80.00	08/01/2016	SYSTEMATIC	0.80	1,768.80
DIAMOND OFFSHORE DRILLING INC	25271C102	260.00	08/05/2016	SYSTEMATIC	2.34	5,400.46
DIAMOND OFFSHORE DRILLING INC	25271C102	335.00	05/23/2016	SYSTEMATIC	3.02	8,089.34
DIAMOND OFFSHORE DRILLING INC	25271C102	540.00	05/20/2016	SYSTEMATIC	4.86	13,299.18
DIAMOND OFFSHORE DRILLING INC	25271C102	360.00	09/12/2016	SYSTEMATIC	3.24	5,883.85
DIAMONDROCK HOSPITALITY CO	252784301	2,100.00	01/29/2016	SYSTEMATIC	14.70	17,453.92
DIAMONDROCK HOSPITALITY CO	252784301	210.00	08/01/2016	SYSTEMATIC	2.10	1,995.00
DIGI INTL INC	253798102	85.00	08/01/2016	SYSTEMATIC	0.85	943.50
DIGI INTL INC	253798102	155.00	01/29/2016	SYSTEMATIC	1.09	1,374.54
DIGI INTL INC	253798102	605.00	02/01/2016	SYSTEMATIC	4.24	5,292.36
DIGI INTL INC	253798102	605.00	02/02/2016	SYSTEMATIC	4.24	5,347.55
DILLARDS INC	254067101	85.00	06/30/2016	SYSTEMATIC	0.77	4,968.10
DILLARDS INC	254067101	35.00	08/01/2016	SYSTEMATIC	0.35	2,329.25
DILLARDS INC	254067101	40.00	09/12/2016	SYSTEMATIC	0.36	2,376.76
DILLARDS INC	254067101	255.00	06/29/2016	SYSTEMATIC	2.30	15,081.18
DOMTAR CORP	257559203	80.00	08/01/2016	SYSTEMATIC	0.80	3,161.67
DOMTAR CORP	257559203	65.00	09/12/2016	SYSTEMATIC	0.59	2,498.54
DSW INC COMMON STOCK CL A	23334L102	745.00	04/15/2016	SYSTEMATIC	6.71	19,424.80
DSW INC COMMON STOCK CL A	23334L102	190.00	05/20/2016	SYSTEMATIC	1.71	4,168.49
DSW INC COMMON STOCK CL A	23334L102	95.00	08/01/2016	SYSTEMATIC	0.95	2,330.35
DUCOMMUN INC	264147109	70.00	08/01/2016	SYSTEMATIC	0.70	1,437.10
DUCOMMUN INC	264147109	65.00	12/08/2016	SYSTEMATIC	0.59	1,932.56
DUCOMMUN INC	264147109	100.00	12/07/2016	SYSTEMATIC	0.90	2,933.24
DUCOMMUN INC	264147109	225.00	12/06/2016	SYSTEMATIC	2.03	6,562.98
DUCOMMUN INC	264147109	80.00	12/02/2016	SYSTEMATIC	0.72	2,354.81
DUCOMMUN INC	264147109	160.00	12/05/2016	SYSTEMATIC	1.44	4,598.57
DXP ENTERPRISES INC	233377407	50.00	05/23/2016	SYSTEMATIC	0.45	690.72

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DXP ENTERPRISES INC	233377407	120.00	08/01/2016	SYSTEMATIC	1.20	1,973.00
DXP ENTERPRISES INC	233377407	40.00	05/26/2016	SYSTEMATIC	0.36	516.48
DXP ENTERPRISES INC	233377407	435.00	01/29/2016	SYSTEMATIC	3.05	6,975.74
DXP ENTERPRISES INC	233377407	120.00	05/25/2016	SYSTEMATIC	1.08	1,559.85
DXP ENTERPRISES INC	233377407	80.00	05/24/2016	SYSTEMATIC	0.72	1,037.49
DXP ENTERPRISES INC	233377407	185.00	05/20/2016	SYSTEMATIC	1.67	2,660.97
DXP ENTERPRISES INC	233377407	20.00	03/09/2016	SYSTEMATIC	0.18	337.01
DXP ENTERPRISES INC	233377407	80.00	03/08/2016	SYSTEMATIC	0.72	1,351.32
DXP ENTERPRISES INC	233377407	445.00	02/01/2016	SYSTEMATIC	3.12	7,111.78
DXP ENTERPRISES INC	233377407	45.00	03/07/2016	SYSTEMATIC	0.41	702.54
DYNEX CAP INC	26817Q506	155.00	08/01/2016	SYSTEMATIC	1.55	1,057.10
EAGLE BANCORP INC MD	268948106	215.00	08/10/2016	SYSTEMATIC	1.94	11,253.69
EAGLE BANCORP INC MD	268948106	60.00	04/15/2016	SYSTEMATIC	0.54	2,770.11
EAGLE BANCORP INC MD	268948106	80.00	08/05/2016	SYSTEMATIC	0.72	4,078.14
EAGLE BANCORP INC MD	268948106	90.00	08/08/2016	SYSTEMATIC	0.81	4,596.95
EAGLE BANCORP INC MD	268948106	75.00	08/09/2016	SYSTEMATIC	0.68	3,829.51
EARTHLINK HLDGS CORP	27033X101	1,495.00	02/01/2016	SYSTEMATIC	10.47	8,773.16
EARTHLINK HLDGS CORP	27033X101	835.00	02/02/2016	SYSTEMATIC	5.85	4,964.47
EARTHLINK HLDGS CORP	27033X101	835.00	04/15/2016	SYSTEMATIC	7.52	4,571.61
EARTHLINK HLDGS CORP	27033X101	475.00	01/29/2016	SYSTEMATIC	3.33	2,746.83
EARTHLINK HLDGS CORP	27033X101	315.00	08/01/2016	SYSTEMATIC	3.15	2,171.28
ELLIS PERRY INTL INC	288853104	45.00	08/01/2016	SYSTEMATIC	0.45	967.84
EMCOR GROUP INC	29084Q100	10.00	08/01/2016	SYSTEMATIC	0.10	523.70
EMERGENT BIOSOLUTIONS INC	29089Q105	175.00	09/12/2016	SYSTEMATIC	1.58	4,857.32
EMERGENT BIOSOLUTIONS INC	29089Q105	65.00	08/01/2016	SYSTEMATIC	0.65	2,184.65
EMERGENT BIOSOLUTIONS INC	29089Q105	655.00	06/29/2016	SYSTEMATIC	5.90	19,476.93
EMPLOYERS HLDGS INC	292218104	80.00	03/08/2016	SYSTEMATIC	0.72	2,265.48
EMPLOYERS HLDGS INC	292218104	70.00	03/07/2016	SYSTEMATIC	0.63	1,988.71
EMPLOYERS HLDGS INC	292218104	65.00	08/01/2016	SYSTEMATIC	0.65	2,080.00
EMPLOYERS HLDGS INC	292218104	205.00	03/10/2016	SYSTEMATIC	1.85	5,751.05

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
EMPLOYERS HLDGS INC	292218104	150.00	08/05/2016	SYSTEMATIC	1.35	4,205.69
EMPLOYERS HLDGS INC	292218104	245.00	03/11/2016	SYSTEMATIC	2.21	6,895.22
EMPLOYERS HLDGS INC	292218104	45.00	03/09/2016	SYSTEMATIC	0.41	1,259.40
ENDURANCE SPECIALITY HOLDINGS	G30397106	270.00	09/13/2016	SYSTEMATIC	2.43	18,065.48
ENDURANCE SPECIALITY HOLDINGS	G30397106	100.00	09/12/2016	SYSTEMATIC	0.90	6,676.94
ENNIS INC	293389102	40.00	05/20/2016	SYSTEMATIC	0.36	715.15
ENNIS INC	293389102	220.00	04/15/2016	SYSTEMATIC	1.98	4,455.57
ENNIS INC	293389102	165.00	08/09/2016	SYSTEMATIC	1.49	2,782.65
ENNIS INC	293389102	120.00	08/08/2016	SYSTEMATIC	1.08	2,028.60
ENNIS INC	293389102	75.00	08/05/2016	SYSTEMATIC	0.68	1,284.71
ENNIS INC	293389102	90.00	08/01/2016	SYSTEMATIC	0.90	1,582.20
ENNIS INC	293389102	110.00	05/24/2016	SYSTEMATIC	0.99	1,918.83
ENNIS INC	293389102	30.00	05/23/2016	SYSTEMATIC	0.27	530.90
ENSCO PLC	G31575106	465.00	09/12/2016	SYSTEMATIC	4.19	3,455.96
ENSCO PLC	G31575106	710.00	08/05/2016	SYSTEMATIC	6.39	5,885.94
ENSCO PLC	G31575106	190.00	08/01/2016	SYSTEMATIC	1.90	1,681.50
ENSCO PLC	G31575106	390.00	03/08/2016	SYSTEMATIC	3.51	3,973.64
ENSCO PLC	G31575106	515.00	03/07/2016	SYSTEMATIC	4.64	4,807.62
ENTEGRIS INC	29362U104	50.00	12/05/2016	SYSTEMATIC	0.45	919.29
ENTEGRIS INC	29362U104	1,275.00	12/02/2016	SYSTEMATIC	11.48	23,224.63
ENTERPRISE FINL SVCS CORP	293712105	35.00	08/01/2016	SYSTEMATIC	0.35	975.10
EPR PPTYS	26884U109	30.00	08/01/2016	SYSTEMATIC	0.30	2,454.60
ESSENDANT INC	296689102	65.00	05/23/2016	SYSTEMATIC	0.59	1,919.69
ESSENDANT INC	296689102	335.00	08/08/2016	SYSTEMATIC	3.02	6,497.07
ESSENDANT INC	296689102	120.00	08/01/2016	SYSTEMATIC	1.20	2,435.00
ESSENDANT INC	296689102	25.00	05/20/2016	SYSTEMATIC	0.23	738.39
ESSENDANT INC	296689102	85.00	03/07/2016	SYSTEMATIC	0.77	2,550.83
ESSENDANT INC	296689102	85.00	08/05/2016	SYSTEMATIC	0.77	1,675.40
ETHAN ALLEN INTERIORS INC	297602104	60.00	08/01/2016	SYSTEMATIC	0.60	2,064.00
EXPRESS INC	30219E103	505.00	09/12/2016	SYSTEMATIC	4.55	6,011.32

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
EXPRESS INC	30219E103	225.00	08/05/2016	SYSTEMATIC	2.03	3,253.89
EXPRESS INC	30219E103	125.00	08/01/2016	SYSTEMATIC	1.25	1,885.00
EXPRESS INC	30219E103	280.00	05/20/2016	SYSTEMATIC	2.52	4,507.12
EXTREME NETWORKS INC	30226D106	1,890.00	01/29/2016	SYSTEMATIC	13.23	7,328.34
EXTREME NETWORKS INC	30226D106	410.00	08/01/2016	SYSTEMATIC	4.10	1,601.60
EXTREME NETWORKS INC	30226D106	760.00	03/10/2016	SYSTEMATIC	6.84	2,358.20
EXTREME NETWORKS INC	30226D106	250.00	03/09/2016	SYSTEMATIC	2.25	786.65
EXTREME NETWORKS INC	30226D106	375.00	03/08/2016	SYSTEMATIC	3.38	1,126.90
EXTREME NETWORKS INC	30226D106	285.00	03/07/2016	SYSTEMATIC	2.57	844.55
EXTREME NETWORKS INC	30226D106	1,570.00	02/01/2016	SYSTEMATIC	10.99	6,063.26
EXTREME NETWORKS INC	30226D106	270.00	02/02/2016	SYSTEMATIC	1.89	879.11
EZCORP INC CL A NON VTG	302301106	345.00	10/20/2016	SYSTEMATIC	3.11	3,721.85
EZCORP INC CL A NON VTG	302301106	640.00	10/19/2016	SYSTEMATIC	5.76	6,932.45
EZCORP INC CL A NON VTG	302301106	520.00	10/18/2016	SYSTEMATIC	4.68	5,700.93
EZCORP INC CL A NON VTG	302301106	705.00	10/21/2016	SYSTEMATIC	6.35	7,703.78
FAIRPOINT COMMUNICATIONS INC	305560302	365.00	09/15/2016	SYSTEMATIC	3.29	5,057.30
FAIRPOINT COMMUNICATIONS INC	305560302	90.00	09/12/2016	SYSTEMATIC	0.81	1,280.65
FAIRPOINT COMMUNICATIONS INC	305560302	185.00	09/13/2016	SYSTEMATIC	1.67	2,615.49
FAIRPOINT COMMUNICATIONS INC	305560302	525.00	09/14/2016	SYSTEMATIC	4.73	7,241.63
FARO TECHNOLOGIES INC	311642102	400.00	09/12/2016	SYSTEMATIC	3.60	13,606.42
FARO TECHNOLOGIES INC	311642102	335.00	09/13/2016	SYSTEMATIC	3.02	11,519.22
FEDERAL SIGNAL CORP	313855108	205.00	03/07/2016	SYSTEMATIC	1.85	2,351.98
FEDERAL SIGNAL CORP	313855108	155.00	03/08/2016	SYSTEMATIC	1.40	1,834.07
FINISH LINE INC CL A	317923100	150.00	05/20/2016	SYSTEMATIC	1.35	2,790.27
FINISH LINE INC CL A	317923100	280.00	08/01/2016	SYSTEMATIC	2.80	6,154.40
FIRST AMERN FINL CORP	31847R102	580.00	10/18/2016	SYSTEMATIC	5.22	23,317.09
FIRST BANCORP	318672706	1,820.00	01/29/2016	SYSTEMATIC	12.74	3,939.04
FIRST BANCORP	318672706	825.00	02/01/2016	SYSTEMATIC	5.78	1,853.45
FIRST BUSEY CORP	319383204	415.00	08/10/2016	SYSTEMATIC	3.74	9,841.56
FIRST BUSEY CORP	319383204	115.00	08/05/2016	SYSTEMATIC	1.04	2,600.28

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FIRST BUSEY CORP	319383204	135.00	09/12/2016	SYSTEMATIC	1.22	3,128.67
FIRST BUSEY CORP	319383204	120.00	08/08/2016	SYSTEMATIC	1.08	2,725.71
FIRST BUSEY CORP	319383204	80.00	08/09/2016	SYSTEMATIC	0.72	1,833.84
FIRST DEFIANCE FINL CORP	32006W106	20.00	08/01/2016	SYSTEMATIC	0.20	864.40
FIRST INTST BANCSYSTEM INC CL A	32055Y201	220.00	08/05/2016	SYSTEMATIC	1.98	6,358.07
FIRST INTST BANCSYSTEM INC CL A	32055Y201	65.00	08/08/2016	SYSTEMATIC	0.59	1,892.04
FIRST INTST BANCSYSTEM INC CL A	32055Y201	280.00	08/09/2016	SYSTEMATIC	2.52	8,144.68
FIRST MERCHANTS CORP	320817109	200.00	09/14/2016	SYSTEMATIC	1.80	5,434.39
FIRST MERCHANTS CORP	320817109	110.00	09/12/2016	SYSTEMATIC	0.99	2,971.34
FIRST MERCHANTS CORP	320817109	435.00	09/13/2016	SYSTEMATIC	3.92	11,833.60
FIRST MIDWEST BANCORP INC DEL	320867104	420.00	08/10/2016	SYSTEMATIC	3.78	8,036.28
FIRST MIDWEST BANCORP INC DEL	320867104	385.00	08/09/2016	SYSTEMATIC	3.47	7,211.78
FIRST MIDWEST BANCORP INC DEL	320867104	225.00	08/05/2016	SYSTEMATIC	2.03	4,170.07
FIRST MIDWEST BANCORP INC DEL	320867104	245.00	08/08/2016	SYSTEMATIC	2.21	4,562.46
FIRST NBC BK HLDG CO	32115D106	60.00	03/07/2016	SYSTEMATIC	0.54	1,489.44
FIRST NBC BK HLDG CO	32115D106	50.00	03/08/2016	SYSTEMATIC	0.45	1,255.43
FIRST NBC BK HLDG CO	32115D106	105.00	03/09/2016	SYSTEMATIC	0.95	2,678.45
FIRST POTOMAC REALTY TR	33610F109	145.00	03/09/2016	SYSTEMATIC	1.31	1,270.68
FIRST POTOMAC REALTY TR	33610F109	155.00	08/01/2016	SYSTEMATIC	1.55	1,526.75
FIRST POTOMAC REALTY TR	33610F109	70.00	03/07/2016	SYSTEMATIC	0.63	607.32
FIRST POTOMAC REALTY TR	33610F109	40.00	03/08/2016	SYSTEMATIC	0.36	351.25
FLAGSTAR BANCORP INC	337930705	165.00	08/05/2016	SYSTEMATIC	1.49	4,361.89
FLAGSTAR BANCORP INC	337930705	170.00	08/08/2016	SYSTEMATIC	1.53	4,526.73
FLAGSTAR BANCORP INC	337930705	390.00	08/09/2016	SYSTEMATIC	3.51	10,440.53
FLAGSTAR BANCORP INC	337930705	175.00	08/10/2016	SYSTEMATIC	1.58	4,765.62
FLAGSTAR BANCORP INC	337930705	60.00	12/02/2016	SYSTEMATIC	0.54	1,666.43
FLAGSTAR BANCORP INC	337930705	115.00	12/05/2016	SYSTEMATIC	1.04	3,228.31
FORMFACTOR INC	346375108	290.00	04/15/2016	SYSTEMATIC	2.61	2,072.79
FORMFACTOR INC	346375108	570.00	04/18/2016	SYSTEMATIC	5.13	4,206.38
FORMFACTOR INC	346375108	190.00	08/01/2016	SYSTEMATIC	1.90	1,875.30

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FORMFACTOR INC	346375108	85.00	08/05/2016	SYSTEMATIC	0.77	851.05
FORMFACTOR INC	346375108	345.00	08/08/2016	SYSTEMATIC	3.11	3,672.57
FRANCESSAS HLDGS CORP	351793104	280.00	10/19/2016	SYSTEMATIC	2.52	4,622.65
FRANCESSAS HLDGS CORP	351793104	835.00	10/18/2016	SYSTEMATIC	7.52	13,796.55
FRANCESSAS HLDGS CORP	351793104	280.00	10/20/2016	SYSTEMATIC	2.52	4,564.94
FRANCESSAS HLDGS CORP	351793104	310.00	04/18/2016	SYSTEMATIC	2.79	5,671.54
FRANCESSAS HLDGS CORP	351793104	790.00	04/15/2016	SYSTEMATIC	7.11	13,835.58
FRANCESSAS HLDGS CORP	351793104	5.00	05/20/2016	SYSTEMATIC	0.05	54.35
FRANKLIN FINL NETWORK INC	35352P104	45.00	08/01/2016	SYSTEMATIC	0.45	1,526.40
FRANKLIN FINL NETWORK INC	35352P104	225.00	06/29/2016	SYSTEMATIC	2.03	7,307.54
FRANKLIN FINL NETWORK INC	35352P104	185.00	06/30/2016	SYSTEMATIC	1.67	5,918.81
FRANKLIN FINL NETWORK INC	35352P104	35.00	07/01/2016	SYSTEMATIC	0.32	1,122.37
FREDS INC CL A	356108100	215.00	09/13/2016	SYSTEMATIC	1.94	2,299.75
FREDS INC CL A	356108100	280.00	09/12/2016	SYSTEMATIC	2.52	3,031.94
FREDS INC CL A	356108100	100.00	08/01/2016	SYSTEMATIC	1.00	1,600.00
FREDS INC CL A	356108100	745.00	07/01/2016	SYSTEMATIC	6.71	11,639.76
FREDS INC CL A	356108100	110.00	06/29/2016	SYSTEMATIC	0.99	1,680.51
FREDS INC CL A	356108100	90.00	06/30/2016	SYSTEMATIC	0.81	1,380.09
FREIGHTCAR AMER INC	357023100	320.00	03/10/2016	SYSTEMATIC	2.88	5,506.29
FREIGHTCAR AMER INC	357023100	490.00	03/11/2016	SYSTEMATIC	4.41	8,054.74
FREIGHTCAR AMER INC	357023100	130.00	03/08/2016	SYSTEMATIC	1.17	2,091.51
FREIGHTCAR AMER INC	357023100	125.00	03/07/2016	SYSTEMATIC	1.13	1,899.08
FREIGHTCAR AMER INC	357023100	155.00	03/09/2016	SYSTEMATIC	1.40	2,571.93
FRESH DEL MONTE PRODUCE INC	G36738105	35.00	08/01/2016	SYSTEMATIC	0.35	1,974.35
FRESH DEL MONTE PRODUCE INC	G36738105	420.00	01/29/2016	SYSTEMATIC	2.94	16,651.16
FTI CONSULTING INC	302941109	335.00	04/15/2016	SYSTEMATIC	3.02	11,711.85
FTI CONSULTING INC	302941109	220.00	04/18/2016	SYSTEMATIC	1.98	7,799.88
FTI CONSULTING INC	302941109	50.00	08/01/2016	SYSTEMATIC	0.50	2,198.50
FULLER H B CO	359694106	75.00	03/08/2016	SYSTEMATIC	0.68	2,947.20
FULLER H B CO	359694106	45.00	08/01/2016	SYSTEMATIC	0.45	2,082.60

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FULLER H B CO	359694106	130.00	03/09/2016	SYSTEMATIC	1.17	5,152.75
FULLER H B CO	359694106	100.00	03/07/2016	SYSTEMATIC	0.90	3,881.10
FULLER H B CO	359694106	170.00	03/10/2016	SYSTEMATIC	1.53	6,814.42
FULTON FINL CORP PA	360271100	1,125.00	01/29/2016	SYSTEMATIC	7.88	13,624.36
FULTON FINL CORP PA	360271100	275.00	02/01/2016	SYSTEMATIC	1.93	3,396.94
GENERAL CABLE CORP	369300108	535.00	03/07/2016	SYSTEMATIC	4.82	5,083.24
GENERAL CABLE CORP	369300108	145.00	08/01/2016	SYSTEMATIC	1.45	2,175.45
GENESCO INC	371532102	35.00	08/01/2016	SYSTEMATIC	0.35	2,433.55
GENESCO INC	371532102	50.00	05/20/2016	SYSTEMATIC	0.45	3,136.45
GENESCO INC	371532102	280.00	05/23/2016	SYSTEMATIC	2.52	17,121.51
GENESCO INC	371532102	140.00	09/12/2016	SYSTEMATIC	1.26	6,854.34
GENWORTH FINL INC CL A	37247D106	1,345.00	09/13/2016	SYSTEMATIC	12.11	6,592.35
GENWORTH FINL INC CL A	37247D106	1,155.00	12/02/2016	SYSTEMATIC	10.40	4,963.76
GENWORTH FINL INC CL A	37247D106	3,765.00	09/12/2016	SYSTEMATIC	33.89	17,688.46
GEO GROUP INC NEW	36162J106	60.00	08/01/2016	SYSTEMATIC	0.60	2,059.20
GETTY REALTY NEW	374297109	100.00	04/20/2016	SYSTEMATIC	0.90	2,048.06
GETTY REALTY NEW	374297109	130.00	04/15/2016	SYSTEMATIC	1.17	2,597.93
GETTY REALTY NEW	374297109	215.00	04/19/2016	SYSTEMATIC	1.94	4,372.01
GETTY REALTY NEW	374297109	75.00	04/21/2016	SYSTEMATIC	0.68	1,535.89
GETTY REALTY NEW	374297109	145.00	06/29/2016	SYSTEMATIC	1.31	3,048.13
GETTY REALTY NEW	374297109	80.00	08/01/2016	SYSTEMATIC	0.80	1,774.40
GETTY REALTY NEW	374297109	165.00	04/18/2016	SYSTEMATIC	1.49	3,346.11
GLADSTONE COML CORP COMMON STOCK	376536108	95.00	08/01/2016	SYSTEMATIC	0.95	1,723.30
GLATFELTER	377316104	410.00	04/21/2016	SYSTEMATIC	3.69	8,957.95
GLATFELTER	377316104	145.00	04/20/2016	SYSTEMATIC	1.31	3,146.26
GLATFELTER	377316104	130.00	04/19/2016	SYSTEMATIC	1.17	2,771.18
GLATFELTER	377316104	120.00	04/18/2016	SYSTEMATIC	1.08	2,527.51
GLATFELTER	377316104	160.00	04/15/2016	SYSTEMATIC	1.44	3,262.03
GLATFELTER	377316104	80.00	08/01/2016	SYSTEMATIC	0.80	1,697.60
GOVERNMENT PPTYS INCOME TR	38376A103	290.00	12/02/2016	SYSTEMATIC	2.61	5,539.79

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
GOVERNMENT PPTYS INCOME TR	38376A103	185.00	01/29/2016	SYSTEMATIC	1.30	2,500.99
GOVERNMENT PPTYS INCOME TR	38376A103	565.00	08/05/2016	SYSTEMATIC	5.09	13,430.29
GOVERNMENT PPTYS INCOME TR	38376A103	430.00	08/08/2016	SYSTEMATIC	3.87	10,135.72
GREAT PLAINS ENERGY INC	391164100	620.00	03/07/2016	SYSTEMATIC	5.58	18,243.40
GREAT WESTN BANCORP INC	391416104	100.00	03/07/2016	SYSTEMATIC	0.90	2,533.95
GREAT WESTN BANCORP INC	391416104	115.00	03/08/2016	SYSTEMATIC	1.04	2,964.62
GREAT WESTN BANCORP INC	391416104	240.00	03/09/2016	SYSTEMATIC	2.16	6,285.73
GREAT WESTN BANCORP INC	391416104	275.00	03/10/2016	SYSTEMATIC	2.48	7,226.54
GREAT WESTN BANCORP INC	391416104	65.00	08/01/2016	SYSTEMATIC	0.65	2,226.90
GREEN DOT CORP CL A	39304D102	150.00	12/02/2016	SYSTEMATIC	1.35	3,648.12
GREEN DOT CORP CL A	39304D102	320.00	12/05/2016	SYSTEMATIC	2.88	7,699.33
GREEN DOT CORP CL A	39304D102	530.00	12/06/2016	SYSTEMATIC	4.77	12,588.89
GREIF INC CL A	397624107	110.00	01/29/2016	SYSTEMATIC	0.77	2,833.43
GREIF INC CL A	397624107	50.00	08/01/2016	SYSTEMATIC	0.50	2,010.50
GUESS INC	401617105	330.00	08/05/2016	SYSTEMATIC	2.97	4,735.00
GUESS INC	401617105	115.00	08/01/2016	SYSTEMATIC	1.15	1,704.30
GUESS INC	401617105	300.00	04/15/2016	SYSTEMATIC	2.70	5,078.14
HACKETT GROUP INC	404609109	125.00	08/01/2016	SYSTEMATIC	1.25	1,755.00
HACKETT GROUP INC	404609109	60.00	03/10/2016	SYSTEMATIC	0.54	841.96
HACKETT GROUP INC	404609109	65.00	03/09/2016	SYSTEMATIC	0.59	908.75
HACKETT GROUP INC	404609109	20.00	03/08/2016	SYSTEMATIC	0.18	280.50
HACKETT GROUP INC	404609109	40.00	03/07/2016	SYSTEMATIC	0.36	564.39
HACKETT GROUP INC	404609109	300.00	06/29/2016	SYSTEMATIC	2.70	4,054.19
HAEMONETICS CORP MASS	405024100	150.00	04/15/2016	SYSTEMATIC	1.35	5,232.60
HAEMONETICS CORP MASS	405024100	170.00	05/20/2016	SYSTEMATIC	1.53	4,633.28
HAEMONETICS CORP MASS	405024100	70.00	08/01/2016	SYSTEMATIC	0.70	2,090.20
HAEMONETICS CORP MASS	405024100	420.00	04/18/2016	SYSTEMATIC	3.78	14,748.62
HALYARD HEALTH INC	40650V100	275.00	12/02/2016	SYSTEMATIC	2.48	10,322.01
HALYARD HEALTH INC	40650V100	385.00	12/05/2016	SYSTEMATIC	3.47	14,309.83
HANMI FINANCIAL CORP	410495204	120.00	03/07/2016	SYSTEMATIC	1.08	2,623.16

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HANMI FINANCIAL CORP	410495204	75.00	08/01/2016	SYSTEMATIC	0.75	1,863.00
HANMI FINANCIAL CORP	410495204	135.00	09/12/2016	SYSTEMATIC	1.22	3,598.43
HANOVER INS GROUP INC	410867105	235.00	05/20/2016	SYSTEMATIC	2.12	20,193.77
HANOVER INS GROUP INC	410867105	25.00	08/01/2016	SYSTEMATIC	0.25	2,083.50
HANOVER INS GROUP INC	410867105	55.00	09/12/2016	SYSTEMATIC	0.50	4,242.23
HARMONIC INC	413160102	1,035.00	01/29/2016	SYSTEMATIC	7.25	3,500.77
HARMONIC INC	413160102	175.00	03/07/2016	SYSTEMATIC	1.58	606.54
HARMONIC INC	413160102	435.00	03/08/2016	SYSTEMATIC	3.92	1,498.00
HARMONIC INC	413160102	405.00	03/09/2016	SYSTEMATIC	3.65	1,335.90
HARSCO CORP	415864107	245.00	02/01/2016	SYSTEMATIC	1.72	1,539.58
HARSCO CORP	415864107	485.00	01/29/2016	SYSTEMATIC	3.40	2,952.90
HARSCO CORP	415864107	335.00	12/02/2016	SYSTEMATIC	3.02	4,619.27
HARSCO CORP	415864107	725.00	12/06/2016	SYSTEMATIC	6.53	10,100.48
HARSCO CORP	415864107	85.00	12/07/2016	SYSTEMATIC	0.77	1,188.79
HARSCO CORP	415864107	690.00	12/05/2016	SYSTEMATIC	6.21	9,682.85
HARTE-HANKS INC	416196103	445.00	04/18/2016	SYSTEMATIC	4.01	1,169.37
HARTE-HANKS INC	416196103	510.00	04/19/2016	SYSTEMATIC	4.59	1,374.07
HARTE-HANKS INC	416196103	225.00	04/20/2016	SYSTEMATIC	2.03	603.66
HARTE-HANKS INC	416196103	305.00	04/21/2016	SYSTEMATIC	2.75	827.30
HARTE-HANKS INC	416196103	480.00	04/15/2016	SYSTEMATIC	4.32	1,206.56
HAVERTY FURNITURE COS INC	419596101	70.00	04/18/2016	SYSTEMATIC	0.63	1,349.88
HAVERTY FURNITURE COS INC	419596101	55.00	04/15/2016	SYSTEMATIC	0.50	1,023.58
HAVERTY FURNITURE COS INC	419596101	630.00	01/29/2016	SYSTEMATIC	4.41	11,849.05
HAWAIIAN ELECTRIC INDS INC	419870100	170.00	09/13/2016	SYSTEMATIC	1.53	5,146.51
HAWAIIAN ELECTRIC INDS INC	419870100	650.00	09/12/2016	SYSTEMATIC	5.85	19,640.48
HAYNES INTL INC	420877201	65.00	04/15/2016	SYSTEMATIC	0.59	2,395.64
HAYNES INTL INC	420877201	25.00	04/18/2016	SYSTEMATIC	0.23	947.32
HAYNES INTL INC	420877201	55.00	08/01/2016	SYSTEMATIC	0.55	2,076.25
HEALTHSOUTH CORP	421924309	50.00	08/01/2016	SYSTEMATIC	0.50	2,026.50
HEALTHSOUTH CORP	421924309	175.00	05/20/2016	SYSTEMATIC	1.58	7,053.79

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HEALTHSOUTH CORP	421924309	90.00	05/24/2016	SYSTEMATIC	0.81	3,601.81
HEALTHSOUTH CORP	421924309	250.00	05/23/2016	SYSTEMATIC	2.25	10,071.54
HEALTHWAYS INC COM	422245100	95.00	03/07/2016	SYSTEMATIC	0.86	1,019.54
HEALTHWAYS INC COM	422245100	100.00	03/08/2016	SYSTEMATIC	0.90	1,092.52
HEALTHWAYS INC COM	422245100	150.00	03/09/2016	SYSTEMATIC	1.35	1,647.89
HEALTHWAYS INC COM	422245100	160.00	03/10/2016	SYSTEMATIC	1.44	1,784.05
HEALTHWAYS INC COM	422245100	120.00	08/01/2016	SYSTEMATIC	1.20	1,455.80
HEARTLAND FINANCIAL USA INC	42234Q102	35.00	03/07/2016	SYSTEMATIC	0.32	1,068.52
HEARTLAND FINANCIAL USA INC	42234Q102	90.00	10/20/2016	SYSTEMATIC	0.81	3,377.12
HEARTLAND FINANCIAL USA INC	42234Q102	120.00	10/19/2016	SYSTEMATIC	1.08	4,508.37
HEARTLAND FINANCIAL USA INC	42234Q102	320.00	10/18/2016	SYSTEMATIC	2.88	11,887.76
HEARTLAND FINANCIAL USA INC	42234Q102	45.00	08/01/2016	SYSTEMATIC	0.45	1,672.20
HEARTLAND FINANCIAL USA INC	42234Q102	190.00	03/14/2016	SYSTEMATIC	1.71	6,033.81
HEARTLAND FINANCIAL USA INC	42234Q102	20.00	03/09/2016	SYSTEMATIC	0.18	634.85
HEARTLAND FINANCIAL USA INC	42234Q102	20.00	03/08/2016	SYSTEMATIC	0.18	622.07
HEARTLAND FINANCIAL USA INC	42234Q102	100.00	03/11/2016	SYSTEMATIC	0.90	3,173.23
HEARTLAND FINANCIAL USA INC	42234Q102	70.00	03/10/2016	SYSTEMATIC	0.63	2,248.88
HERITAGE FINL CORP WASH	42722X106	80.00	12/02/2016	SYSTEMATIC	0.72	1,828.97
HERITAGE FINL CORP WASH	42722X106	140.00	12/08/2016	SYSTEMATIC	1.26	3,334.23
HERITAGE FINL CORP WASH	42722X106	190.00	12/07/2016	SYSTEMATIC	1.71	4,434.92
HERITAGE FINL CORP WASH	42722X106	80.00	12/05/2016	SYSTEMATIC	0.72	1,813.88
HERITAGE FINL CORP WASH	42722X106	45.00	08/01/2016	SYSTEMATIC	0.45	779.85
HERITAGE FINL CORP WASH	42722X106	205.00	03/14/2016	SYSTEMATIC	1.85	3,666.09
HERITAGE FINL CORP WASH	42722X106	280.00	03/11/2016	SYSTEMATIC	2.52	4,988.38
HERITAGE FINL CORP WASH	42722X106	45.00	03/10/2016	SYSTEMATIC	0.41	804.22
HERITAGE FINL CORP WASH	42722X106	105.00	03/09/2016	SYSTEMATIC	0.95	1,865.99
HERITAGE FINL CORP WASH	42722X106	30.00	03/08/2016	SYSTEMATIC	0.27	533.75
HERITAGE FINL CORP WASH	42722X106	90.00	03/07/2016	SYSTEMATIC	0.81	1,604.83
HERITAGE FINL CORP WASH	42722X106	300.00	12/06/2016	SYSTEMATIC	2.70	6,944.30
HERSHA HOSPITALITY TR	427825500	130.00	05/20/2016	SYSTEMATIC	1.17	2,418.46

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HERSHA HOSPITALITY TR	427825500	115.00	08/01/2016	SYSTEMATIC	1.15	2,109.10
HERSHA HOSPITALITY TR	427825500	130.00	04/15/2016	SYSTEMATIC	1.17	2,659.10
HIBBETT SPORTS INC	428567101	65.00	08/01/2016	SYSTEMATIC	0.65	2,363.40
HIBBETT SPORTS INC	428567101	95.00	05/20/2016	SYSTEMATIC	0.86	3,053.74
HILL-ROM HOLDINGS INC	431475102	440.00	12/02/2016	SYSTEMATIC	3.96	24,053.08
HMS HLDGS CORP	40425J101	190.00	12/02/2016	SYSTEMATIC	1.71	3,528.54
HMS HLDGS CORP	40425J101	110.00	08/01/2016	SYSTEMATIC	1.10	2,134.00
HOMESTREET INC	43785V102	150.00	04/19/2016	SYSTEMATIC	1.35	3,226.66
HOMESTREET INC	43785V102	40.00	09/12/2016	SYSTEMATIC	0.36	1,067.06
HOMESTREET INC	43785V102	160.00	09/13/2016	SYSTEMATIC	1.44	4,337.84
HOMESTREET INC	43785V102	80.00	08/01/2016	SYSTEMATIC	0.80	1,760.80
HOMESTREET INC	43785V102	215.00	04/15/2016	SYSTEMATIC	1.94	4,420.61
HOMESTREET INC	43785V102	190.00	04/20/2016	SYSTEMATIC	1.71	4,096.72
HOMESTREET INC	43785V102	235.00	04/18/2016	SYSTEMATIC	2.12	5,022.85
HUB GROUP INC CL A	443320106	260.00	05/20/2016	SYSTEMATIC	2.34	9,837.85
HUB GROUP INC CL A	443320106	90.00	05/23/2016	SYSTEMATIC	0.81	3,378.57
HUB GROUP INC CL A	443320106	65.00	05/24/2016	SYSTEMATIC	0.59	2,452.44
HUB GROUP INC CL A	443320106	125.00	05/25/2016	SYSTEMATIC	1.13	4,835.41
HUB GROUP INC CL A	443320106	55.00	08/01/2016	SYSTEMATIC	0.55	2,202.75
HUNTSMAN CORP	447011107	1,545.00	08/05/2016	SYSTEMATIC	13.91	23,423.63
ICF INTL INC	44925C103	125.00	04/18/2016	SYSTEMATIC	1.13	4,539.53
ICF INTL INC	44925C103	180.00	04/20/2016	SYSTEMATIC	1.62	6,746.96
ICF INTL INC	44925C103	60.00	09/13/2016	SYSTEMATIC	0.54	2,564.97
ICF INTL INC	44925C103	135.00	04/19/2016	SYSTEMATIC	1.22	4,902.42
ICF INTL INC	44925C103	40.00	08/01/2016	SYSTEMATIC	0.40	1,676.00
ICF INTL INC	44925C103	60.00	09/12/2016	SYSTEMATIC	0.54	2,553.87
ICF INTL INC	44925C103	110.00	04/15/2016	SYSTEMATIC	0.99	3,908.65
ICON PLC	G4705A100	35.00	08/01/2016	SYSTEMATIC	0.35	2,712.15
ICON PLC	G4705A100	50.00	05/20/2016	SYSTEMATIC	0.45	3,185.93
ICONIX BRAND GROUP INC	451055107	1,510.00	09/12/2016	SYSTEMATIC	13.59	12,861.12

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ICONIX BRAND GROUP INC	451055107	405.00	09/14/2016	SYSTEMATIC	3.65	3,337.59
ICONIX BRAND GROUP INC	451055107	940.00	09/13/2016	SYSTEMATIC	8.46	7,990.48
ICU MED INC	44930G107	10.00	08/01/2016	SYSTEMATIC	0.10	1,157.60
ICU MED INC	44930G107	25.00	05/20/2016	SYSTEMATIC	0.23	2,512.09
IDT CORP	448947507	315.00	12/05/2016	SYSTEMATIC	2.84	6,726.96
IDT CORP	448947507	620.00	12/02/2016	SYSTEMATIC	5.58	13,220.17
II-VI INC	902104108	220.00	05/20/2016	SYSTEMATIC	1.98	4,226.29
IMPAX LABORATORIES INC	45256B101	680.00	06/29/2016	SYSTEMATIC	6.12	19,990.74
IMPAX LABORATORIES INC	45256B101	65.00	08/01/2016	SYSTEMATIC	0.65	2,034.50
IMPAX LABORATORIES INC	45256B101	265.00	09/12/2016	SYSTEMATIC	2.39	6,464.56
INDEPENDENT BK GROUP INC	45384B106	40.00	05/24/2016	SYSTEMATIC	0.36	1,419.38
INDEPENDENT BK GROUP INC	45384B106	120.00	05/25/2016	SYSTEMATIC	1.08	4,350.29
INDEPENDENT BK GROUP INC	45384B106	50.00	05/26/2016	SYSTEMATIC	0.45	1,870.48
INDEPENDENT BK GROUP INC	45384B106	130.00	05/27/2016	SYSTEMATIC	1.17	4,996.28
INDEPENDENT BK GROUP INC	45384B106	10.00	05/23/2016	SYSTEMATIC	0.09	361.19
INDEPENDENT BK GROUP INC	45384B106	60.00	05/20/2016	SYSTEMATIC	0.54	2,114.95
INDEPENDENT BK GROUP INC	45384B106	45.00	08/01/2016	SYSTEMATIC	0.45	1,955.70
INNERWORKINGS INC	45773Y105	315.00	10/19/2016	SYSTEMATIC	2.84	2,785.50
INNERWORKINGS INC	45773Y105	180.00	10/20/2016	SYSTEMATIC	1.62	1,612.08
INNERWORKINGS INC	45773Y105	405.00	10/18/2016	SYSTEMATIC	3.65	3,584.66
INNERWORKINGS INC	45773Y105	485.00	10/24/2016	SYSTEMATIC	4.37	4,395.08
INNERWORKINGS INC	45773Y105	335.00	10/25/2016	SYSTEMATIC	3.02	3,027.95
INNERWORKINGS INC	45773Y105	515.00	10/21/2016	SYSTEMATIC	4.64	4,650.25
INNOPHOS HLDGS INC	45774N108	225.00	12/06/2016	SYSTEMATIC	2.03	12,240.59
INNOPHOS HLDGS INC	45774N108	120.00	12/07/2016	SYSTEMATIC	1.08	6,412.81
INNOPHOS HLDGS INC	45774N108	50.00	12/05/2016	SYSTEMATIC	0.45	2,730.33
INNOPHOS HLDGS INC	45774N108	60.00	12/02/2016	SYSTEMATIC	0.54	3,224.15
INNOSPEC INC	45768S105	350.00	01/29/2016	SYSTEMATIC	2.45	16,573.32
INNOSPEC INC	45768S105	65.00	03/07/2016	SYSTEMATIC	0.59	2,845.60
INSIGHT ENTERPRISES INC	45765U103	20.00	05/20/2016	SYSTEMATIC	0.18	498.74

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
INSIGHT ENTERPRISES INC	45765U103	45.00	05/23/2016	SYSTEMATIC	0.41	1,127.29
INSIGHT ENTERPRISES INC	45765U103	25.00	05/24/2016	SYSTEMATIC	0.23	627.13
INSIGHT ENTERPRISES INC	45765U103	75.00	08/01/2016	SYSTEMATIC	0.75	2,035.50
INSPERITY INC	45778Q107	55.00	08/05/2016	SYSTEMATIC	0.50	3,762.35
INSPERITY INC	45778Q107	300.00	05/20/2016	SYSTEMATIC	2.70	20,685.58
INSPERITY INC	45778Q107	30.00	08/01/2016	SYSTEMATIC	0.30	2,387.10
INTELIQUENT INC	45825N107	215.00	09/13/2016	SYSTEMATIC	1.94	3,598.40
INTELIQUENT INC	45825N107	150.00	04/15/2016	SYSTEMATIC	1.35	2,446.29
INTELIQUENT INC	45825N107	100.00	08/01/2016	SYSTEMATIC	1.00	2,038.00
INTELIQUENT INC	45825N107	215.00	09/12/2016	SYSTEMATIC	1.94	3,544.16
INTELIQUENT INC	45825N107	125.00	03/07/2016	SYSTEMATIC	1.13	2,149.97
INVESCO MORTGAGE CAPITAL INC	46131B100	160.00	08/01/2016	SYSTEMATIC	1.60	2,276.80
INVESCO MORTGAGE CAPITAL INC	46131B100	345.00	03/08/2016	SYSTEMATIC	3.11	4,158.82
INVESCO MORTGAGE CAPITAL INC	46131B100	575.00	03/09/2016	SYSTEMATIC	5.18	7,026.05
INVESCO MORTGAGE CAPITAL INC	46131B100	675.00	03/07/2016	SYSTEMATIC	6.08	7,971.25
INVESTORS REAL ESTATE TR	461730103	1,625.00	06/29/2016	SYSTEMATIC	14.63	10,320.71
INVESTORS REAL ESTATE TR	461730103	355.00	06/30/2016	SYSTEMATIC	3.20	2,233.71
INVESTORS REAL ESTATE TR	461730103	800.00	07/01/2016	SYSTEMATIC	7.20	5,240.61
INVESTORS REAL ESTATE TR	461730103	280.00	08/01/2016	SYSTEMATIC	2.80	1,811.60
IROBOT CORP	462726100	55.00	08/01/2016	SYSTEMATIC	0.55	2,083.40
IROBOT CORP	462726100	285.00	06/29/2016	SYSTEMATIC	2.57	10,120.76
IROBOT CORP	462726100	285.00	06/30/2016	SYSTEMATIC	2.57	9,772.03
ISLE OF CAPRIS CASINOS INC COM	464592104	235.00	03/07/2016	SYSTEMATIC	2.12	2,866.38
ITRON INC	465741106	210.00	10/19/2016	SYSTEMATIC	1.89	11,548.72
ITRON INC	465741106	215.00	10/18/2016	SYSTEMATIC	1.94	11,922.52
IXIA	45071R109	150.00	04/15/2016	SYSTEMATIC	1.35	1,756.72
IXIA	45071R109	40.00	04/18/2016	SYSTEMATIC	0.36	483.07
IXIA	45071R109	100.00	05/20/2016	SYSTEMATIC	0.90	979.93
IXIA	45071R109	80.00	05/23/2016	SYSTEMATIC	0.72	769.00
IXIA	45071R109	150.00	05/24/2016	SYSTEMATIC	1.35	1,423.39

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
IXIA	45071R109	115.00	05/25/2016	SYSTEMATIC	1.04	1,108.56
IXIA	45071R109	215.00	08/01/2016	SYSTEMATIC	2.15	2,497.15
JOY GLOBAL INC	481165108	1,830.00	01/29/2016	SYSTEMATIC	12.81	17,347.56
JOY GLOBAL INC	481165108	90.00	08/01/2016	SYSTEMATIC	0.90	2,510.10
K12 INC	48273U102	245.00	09/12/2016	SYSTEMATIC	2.21	3,193.71
K12 INC	48273U102	380.00	12/02/2016	SYSTEMATIC	3.42	5,525.11
K12 INC	48273U102	125.00	08/01/2016	SYSTEMATIC	1.25	1,611.50
KAISER ALUM CORP	483007704	25.00	08/01/2016	SYSTEMATIC	0.25	2,068.00
KAISER ALUM CORP	483007704	45.00	08/05/2016	SYSTEMATIC	0.41	3,696.05
KAPSTONE PAPER & PACKAGING CORP	48562P103	415.00	12/02/2016	SYSTEMATIC	3.74	8,574.99
KAPSTONE PAPER & PACKAGING CORP	48562P103	795.00	12/05/2016	SYSTEMATIC	7.16	16,270.49
KBR INC	48242W106	140.00	08/01/2016	SYSTEMATIC	1.40	2,059.40
KBR INC	48242W106	210.00	01/29/2016	SYSTEMATIC	1.47	2,869.25
KBR INC	48242W106	165.00	05/20/2016	SYSTEMATIC	1.49	2,392.40
KELLY SERVICES INC CL A	488152208	85.00	08/01/2016	SYSTEMATIC	0.85	1,778.20
KELLY SERVICES INC CL A	488152208	145.00	07/01/2016	SYSTEMATIC	1.31	2,673.83
KELLY SERVICES INC CL A	488152208	315.00	06/29/2016	SYSTEMATIC	2.84	6,025.11
KELLY SERVICES INC CL A	488152208	415.00	06/30/2016	SYSTEMATIC	3.74	7,716.87
KEMPER CORP DEL	488401100	45.00	03/10/2016	SYSTEMATIC	0.41	1,270.25
KEMPER CORP DEL	488401100	170.00	01/29/2016	SYSTEMATIC	1.19	5,600.90
KEMPER CORP DEL	488401100	260.00	02/01/2016	SYSTEMATIC	1.82	8,553.82
KEMPER CORP DEL	488401100	75.00	02/02/2016	SYSTEMATIC	0.53	2,493.18
KEMPER CORP DEL	488401100	25.00	03/07/2016	SYSTEMATIC	0.23	690.23
KEMPER CORP DEL	488401100	20.00	03/08/2016	SYSTEMATIC	0.18	557.12
KEMPER CORP DEL	488401100	60.00	03/09/2016	SYSTEMATIC	0.54	1,673.73
KENNAMETAL INC	489170100	295.00	01/29/2016	SYSTEMATIC	2.07	4,907.19
KENNAMETAL INC	489170100	90.00	08/01/2016	SYSTEMATIC	0.90	2,259.00
KFORCE INC	493732101	290.00	04/15/2016	SYSTEMATIC	2.61	5,529.17
KFORCE INC	493732101	340.00	04/18/2016	SYSTEMATIC	3.06	6,599.36
KFORCE INC	493732101	225.00	04/19/2016	SYSTEMATIC	2.03	4,407.76

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
KFORCE INC	493732101	85.00	08/01/2016	SYSTEMATIC	0.85	1,624.35
KINDRED HEALTHCARE INC	494580103	1,375.00	12/02/2016	SYSTEMATIC	12.38	9,563.28
KINDRED HEALTHCARE INC	494580103	335.00	01/29/2016	SYSTEMATIC	2.35	3,131.44
KINDRED HEALTHCARE INC	494580103	155.00	02/01/2016	SYSTEMATIC	1.09	1,522.13
KINDRED HEALTHCARE INC	494580103	185.00	08/01/2016	SYSTEMATIC	1.85	2,262.55
KINDRED HEALTHCARE INC	494580103	290.00	09/12/2016	SYSTEMATIC	2.61	3,094.43
KINROSS GOLD CORP	496902404	7,645.00	12/02/2016	SYSTEMATIC	68.81	25,616.11
KIRKLAND'S INC	497498105	55.00	08/01/2016	SYSTEMATIC	0.55	861.85
KNOLL INC	498904200	175.00	12/02/2016	SYSTEMATIC	1.58	4,747.89
KNOLL INC	498904200	725.00	12/05/2016	SYSTEMATIC	6.53	19,321.27
KOPPERS HLDGS INC	50060P106	115.00	04/15/2016	SYSTEMATIC	1.04	2,575.63
KOPPERS HLDGS INC	50060P106	35.00	04/18/2016	SYSTEMATIC	0.32	794.28
KOPPERS HLDGS INC	50060P106	65.00	08/01/2016	SYSTEMATIC	0.65	2,024.66
KULICKE & SOFFA INDS INC	501242101	210.00	05/24/2016	SYSTEMATIC	1.89	2,368.17
KULICKE & SOFFA INDS INC	501242101	170.00	08/05/2016	SYSTEMATIC	1.53	2,116.48
KULICKE & SOFFA INDS INC	501242101	150.00	08/01/2016	SYSTEMATIC	1.50	1,929.00
KULICKE & SOFFA INDS INC	501242101	70.00	08/08/2016	SYSTEMATIC	0.63	835.80
KULICKE & SOFFA INDS INC	501242101	435.00	05/27/2016	SYSTEMATIC	3.92	5,267.09
KULICKE & SOFFA INDS INC	501242101	115.00	05/23/2016	SYSTEMATIC	1.04	1,305.31
KULICKE & SOFFA INDS INC	501242101	115.00	05/20/2016	SYSTEMATIC	1.04	1,306.02
KULICKE & SOFFA INDS INC	501242101	320.00	05/26/2016	SYSTEMATIC	2.88	3,811.82
KULICKE & SOFFA INDS INC	501242101	290.00	05/25/2016	SYSTEMATIC	2.61	3,368.58
LA Z BOY INCORPORATED	505336107	105.00	09/12/2016	SYSTEMATIC	0.95	2,822.80
LA Z BOY INCORPORATED	505336107	80.00	03/07/2016	SYSTEMATIC	0.72	2,038.55
LA Z BOY INCORPORATED	505336107	125.00	03/08/2016	SYSTEMATIC	1.13	3,177.16
LA Z BOY INCORPORATED	505336107	220.00	03/09/2016	SYSTEMATIC	1.98	5,631.22
LA Z BOY INCORPORATED	505336107	305.00	03/10/2016	SYSTEMATIC	2.75	7,797.78
LA Z BOY INCORPORATED	505336107	75.00	08/01/2016	SYSTEMATIC	0.75	2,259.00
LANCASTER COLONY CORP	513847103	40.00	03/07/2016	SYSTEMATIC	0.36	4,031.80
LANCASTER COLONY CORP	513847103	15.00	08/01/2016	SYSTEMATIC	0.15	1,929.00

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LANDAUER INC	51476K103	30.00	08/01/2016	SYSTEMATIC	0.30	1,234.20
LASALLE HOTEL PROPERTIES	517942108	870.00	05/20/2016	SYSTEMATIC	7.83	20,531.65
LASALLE HOTEL PROPERTIES	517942108	90.00	08/01/2016	SYSTEMATIC	0.90	2,430.90
LAZARD LTD CL A	G54050102	470.00	01/29/2016	SYSTEMATIC	3.29	16,625.19
LAZARD LTD CL A	G54050102	90.00	04/15/2016	SYSTEMATIC	0.81	3,189.85
LAZARD LTD CL A	G54050102	55.00	08/01/2016	SYSTEMATIC	0.55	1,845.80
LEGACY TEX FINL GROUP INC	52471Y106	195.00	05/26/2016	SYSTEMATIC	1.76	5,054.74
LEGACY TEX FINL GROUP INC	52471Y106	140.00	05/25/2016	SYSTEMATIC	1.26	3,621.54
LEGACY TEX FINL GROUP INC	52471Y106	75.00	08/01/2016	SYSTEMATIC	0.75	2,199.00
LEGACY TEX FINL GROUP INC	52471Y106	135.00	05/23/2016	SYSTEMATIC	1.22	3,456.86
LEGACY TEX FINL GROUP INC	52471Y106	275.00	05/20/2016	SYSTEMATIC	2.48	6,744.38
LEGACY TEX FINL GROUP INC	52471Y106	115.00	05/24/2016	SYSTEMATIC	1.04	2,931.15
LEGG MASON INC	524901105	140.00	01/29/2016	SYSTEMATIC	0.98	4,172.93
LEGG MASON INC	524901105	45.00	04/15/2016	SYSTEMATIC	0.41	1,430.96
LEGG MASON INC	524901105	60.00	08/01/2016	SYSTEMATIC	0.60	1,991.40
LEGG MASON INC	524901105	770.00	12/02/2016	SYSTEMATIC	6.93	24,289.18
LEIDOS HLDGS INC	525327102	40.00	08/01/2016	SYSTEMATIC	0.40	2,094.00
LEIDOS HLDGS INC	525327102	435.00	06/29/2016	SYSTEMATIC	3.92	20,116.88
LEMAITRE VASCULAR INC	525558201	60.00	08/01/2016	SYSTEMATIC	0.60	876.60
LEXINGTON CORP PPTY TRUST REIT	529043101	1,415.00	09/13/2016	SYSTEMATIC	12.74	15,404.50
LEXINGTON CORP PPTY TRUST REIT	529043101	405.00	09/14/2016	SYSTEMATIC	3.65	4,237.22
LEXINGTON CORP PPTY TRUST REIT	529043101	440.00	09/12/2016	SYSTEMATIC	3.96	4,795.38
LHC GROUP INC	50187A107	70.00	03/07/2016	SYSTEMATIC	0.63	2,486.23
LHC GROUP INC	50187A107	20.00	03/08/2016	SYSTEMATIC	0.18	720.57
LHC GROUP INC	50187A107	65.00	04/15/2016	SYSTEMATIC	0.59	2,329.74
LHC GROUP INC	50187A107	50.00	08/01/2016	SYSTEMATIC	0.50	2,281.00
LHC GROUP INC	50187A107	160.00	09/12/2016	SYSTEMATIC	1.44	5,723.73
LIFEPOINT HOSPITALS INC	53219L109	75.00	08/05/2016	SYSTEMATIC	0.68	4,239.21
LIFEPOINT HOSPITALS INC	53219L109	30.00	08/01/2016	SYSTEMATIC	0.30	1,953.30
LIFEPOINT HOSPITALS INC	53219L109	45.00	05/20/2016	SYSTEMATIC	0.41	3,024.41

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LIVANOVA PLC	G5509L101	160.00	02/01/2016	SYSTEMATIC	1.12	8,592.79
LIVANOVA PLC	G5509L101	150.00	01/29/2016	SYSTEMATIC	1.05	8,117.04
LOGITECH INTERNATIONAL-REG	H50430232	925.00	04/15/2016	SYSTEMATIC	8.33	14,861.77
LOGITECH INTERNATIONAL-REG	H50430232	265.00	04/18/2016	SYSTEMATIC	2.39	4,346.63
LUMINEX CORP DEL	55027E102	150.00	04/15/2016	SYSTEMATIC	1.35	2,906.32
LUMINEX CORP DEL	55027E102	100.00	08/01/2016	SYSTEMATIC	1.00	2,211.00
MAGELLAN HEALTH SVCS INC	559079207	35.00	08/01/2016	SYSTEMATIC	0.35	2,498.30
MAGELLAN HEALTH SVCS INC	559079207	125.00	09/12/2016	SYSTEMATIC	1.13	6,860.99
MANPOWER INC WIS	56418H100	340.00	08/05/2016	SYSTEMATIC	3.06	22,772.20
MANTECH INTERNATIONAL CORP CL A	564563104	15.00	08/01/2016	SYSTEMATIC	0.15	595.05
MASIMO CORP	574795100	410.00	09/12/2016	SYSTEMATIC	3.69	24,564.53
MASTEC INC	576323109	245.00	03/08/2016	SYSTEMATIC	2.21	4,501.75
MASTEC INC	576323109	440.00	03/09/2016	SYSTEMATIC	3.96	8,179.81
MASTEC INC	576323109	330.00	03/07/2016	SYSTEMATIC	2.97	5,898.04
MATERION CORP COM	576690101	90.00	04/15/2016	SYSTEMATIC	0.81	2,393.70
MATERION CORP COM	576690101	100.00	04/18/2016	SYSTEMATIC	0.90	2,788.90
MATERION CORP COM	576690101	110.00	05/20/2016	SYSTEMATIC	0.99	2,656.86
MATERION CORP COM	576690101	90.00	08/01/2016	SYSTEMATIC	0.90	2,297.84
MATRIX SVC CO	576853105	305.00	03/11/2016	SYSTEMATIC	2.75	5,699.51
MATRIX SVC CO	576853105	130.00	04/15/2016	SYSTEMATIC	1.17	2,277.90
MATRIX SVC CO	576853105	380.00	03/10/2016	SYSTEMATIC	3.42	7,352.45
MATRIX SVC CO	576853105	175.00	03/08/2016	SYSTEMATIC	1.58	3,281.75
MATRIX SVC CO	576853105	85.00	03/07/2016	SYSTEMATIC	0.77	1,581.01
MATRIX SVC CO	576853105	115.00	08/01/2016	SYSTEMATIC	1.15	1,886.00
MATRIX SVC CO	576853105	70.00	03/09/2016	SYSTEMATIC	0.63	1,319.33
MAXLINEAR INC CL A	57776J100	770.00	05/20/2016	SYSTEMATIC	6.93	15,027.22
MAXLINEAR INC CL A	57776J100	260.00	05/23/2016	SYSTEMATIC	2.34	5,086.24
MAXLINEAR INC CL A	57776J100	85.00	05/24/2016	SYSTEMATIC	0.77	1,664.06
MAXLINEAR INC CL A	57776J100	110.00	08/01/2016	SYSTEMATIC	1.10	2,446.40
MB FINANCIAL INC	55264U108	550.00	12/02/2016	SYSTEMATIC	4.95	23,980.15

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MCDERMOTT INTERNATIONAL INC	580037109	405.00	08/01/2016	SYSTEMATIC	4.05	2,081.20
MDU RESOURCES GROUP INC	552690109	25.00	08/01/2016	SYSTEMATIC	0.25	599.00
MEDICAL PPTYS TR INC COMMON	58463J304	355.00	03/08/2016	SYSTEMATIC	3.20	4,289.21
MEDICAL PPTYS TR INC COMMON	58463J304	495.00	12/02/2016	SYSTEMATIC	4.46	6,025.42
MEDICAL PPTYS TR INC COMMON	58463J304	770.00	03/09/2016	SYSTEMATIC	6.93	9,293.58
MEDICAL PPTYS TR INC COMMON	58463J304	425.00	03/07/2016	SYSTEMATIC	3.83	5,133.69
MEDICAL PPTYS TR INC COMMON	58463J304	135.00	08/01/2016	SYSTEMATIC	1.35	2,076.30
MEDIFAST INC COM	58470H101	150.00	06/29/2016	SYSTEMATIC	1.35	4,813.13
MEDIFAST INC COM	58470H101	65.00	08/01/2016	SYSTEMATIC	0.65	2,246.40
MEETME INC	585141104	2,655.00	06/29/2016	SYSTEMATIC	23.90	12,889.10
MEETME INC	585141104	1,675.00	06/30/2016	SYSTEMATIC	15.08	7,944.18
MEETME INC	585141104	435.00	08/01/2016	SYSTEMATIC	4.35	2,788.85
MENTOR GRAPHICS	587200106	965.00	04/15/2016	SYSTEMATIC	8.69	19,198.40
MENTOR GRAPHICS	587200106	100.00	08/01/2016	SYSTEMATIC	1.00	2,143.00
MERCER INTL INC SBI NEW	588056101	130.00	05/26/2016	SYSTEMATIC	1.17	1,164.87
MERCER INTL INC SBI NEW	588056101	115.00	05/20/2016	SYSTEMATIC	1.04	1,002.07
MERCER INTL INC SBI NEW	588056101	245.00	05/27/2016	SYSTEMATIC	2.21	2,160.38
MERCER INTL INC SBI NEW	588056101	160.00	08/01/2016	SYSTEMATIC	1.60	1,313.60
MERCER INTL INC SBI NEW	588056101	535.00	05/23/2016	SYSTEMATIC	4.82	4,572.30
MERCER INTL INC SBI NEW	588056101	425.00	05/24/2016	SYSTEMATIC	3.83	3,662.09
MERCER INTL INC SBI NEW	588056101	180.00	05/25/2016	SYSTEMATIC	1.62	1,621.85
MEREDITH CORP	589433101	155.00	12/02/2016	SYSTEMATIC	1.40	8,576.74
MEREDITH CORP	589433101	295.00	12/05/2016	SYSTEMATIC	2.66	16,489.70
MERIDIAN BIOSCIENCE INC	589584101	120.00	12/05/2016	SYSTEMATIC	1.08	2,070.15
MERIDIAN BIOSCIENCE INC	589584101	55.00	05/20/2016	SYSTEMATIC	0.50	1,052.02
MERIDIAN BIOSCIENCE INC	589584101	125.00	05/23/2016	SYSTEMATIC	1.13	2,359.77
MERIDIAN BIOSCIENCE INC	589584101	105.00	08/01/2016	SYSTEMATIC	1.05	2,150.32
MERIDIAN BIOSCIENCE INC	589584101	280.00	12/02/2016	SYSTEMATIC	2.52	4,746.52
MERIT MED SYS INC	589889104	105.00	08/01/2016	SYSTEMATIC	1.05	2,403.45
META FINANCIAL GROUP INC	59100U108	30.00	05/23/2016	SYSTEMATIC	0.27	1,459.01

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
META FINANCIAL GROUP INC	59100U108	20.00	05/24/2016	SYSTEMATIC	0.18	969.81
META FINANCIAL GROUP INC	59100U108	50.00	05/25/2016	SYSTEMATIC	0.45	2,432.21
META FINANCIAL GROUP INC	59100U108	55.00	05/26/2016	SYSTEMATIC	0.50	2,724.25
META FINANCIAL GROUP INC	59100U108	110.00	05/27/2016	SYSTEMATIC	0.99	5,545.61
META FINANCIAL GROUP INC	59100U108	30.00	08/01/2016	SYSTEMATIC	0.30	1,643.10
META FINANCIAL GROUP INC	59100U108	25.00	05/20/2016	SYSTEMATIC	0.23	1,200.23
METHODE ELECTRONICS INC CL A	591520200	125.00	04/15/2016	SYSTEMATIC	1.13	3,554.78
METHODE ELECTRONICS INC CL A	591520200	10.00	10/20/2016	SYSTEMATIC	0.09	350.90
METHODE ELECTRONICS INC CL A	591520200	270.00	10/19/2016	SYSTEMATIC	2.43	9,486.00
METHODE ELECTRONICS INC CL A	591520200	390.00	10/18/2016	SYSTEMATIC	3.51	13,509.49
METHODE ELECTRONICS INC CL A	591520200	60.00	08/01/2016	SYSTEMATIC	0.60	2,137.20
MFA MORTGAGE INVESTMENTS INC	55272X102	255.00	08/01/2016	SYSTEMATIC	2.55	1,894.15
MFA MORTGAGE INVESTMENTS INC	55272X102	325.00	09/12/2016	SYSTEMATIC	2.93	2,538.47
MILLER HERMAN INC	600544100	430.00	04/15/2016	SYSTEMATIC	3.87	12,833.50
MILLER HERMAN INC	600544100	225.00	04/18/2016	SYSTEMATIC	2.03	6,813.91
MILLER HERMAN INC	600544100	65.00	08/01/2016	SYSTEMATIC	0.65	2,138.50
MILLER HERMAN INC	600544100	130.00	10/18/2016	SYSTEMATIC	1.17	3,570.26
MINERALS TECHNOLOGIES INC	603158106	40.00	08/01/2016	SYSTEMATIC	0.40	2,593.20
MINERALS TECHNOLOGIES INC	603158106	85.00	01/29/2016	SYSTEMATIC	0.60	3,333.78
MISTRAS GROUP INC	60649T107	410.00	10/20/2016	SYSTEMATIC	3.69	8,566.77
MISTRAS GROUP INC	60649T107	380.00	10/18/2016	SYSTEMATIC	3.42	7,667.37
MISTRAS GROUP INC	60649T107	190.00	10/19/2016	SYSTEMATIC	1.71	3,906.38
MKS INSTRUMENTS INC	55306N104	70.00	05/20/2016	SYSTEMATIC	0.63	2,521.40
MKS INSTRUMENTS INC	55306N104	50.00	08/01/2016	SYSTEMATIC	0.50	2,395.50
MOLINA HEALTHCARE INC	60855R100	155.00	05/20/2016	SYSTEMATIC	1.40	7,172.50
MOLINA HEALTHCARE INC	60855R100	45.00	08/01/2016	SYSTEMATIC	0.45	2,297.70
MONSTER WORLDWIDE INC	611742107	925.00	05/23/2016	SYSTEMATIC	8.33	2,518.23
MONSTER WORLDWIDE INC	611742107	1,015.00	03/09/2016	SYSTEMATIC	9.14	3,330.61
MONSTER WORLDWIDE INC	611742107	645.00	08/01/2016	SYSTEMATIC	6.45	1,773.75
MONSTER WORLDWIDE INC	611742107	565.00	03/07/2016	SYSTEMATIC	5.09	1,722.43

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MONSTER WORLDWIDE INC	611742107	480.00	05/20/2016	SYSTEMATIC	4.32	1,356.23
MONSTER WORLDWIDE INC	611742107	510.00	03/08/2016	SYSTEMATIC	4.59	1,642.96
MONSTER WORLDWIDE INC	611742107	760.00	03/10/2016	SYSTEMATIC	6.84	2,592.03
MORTGAGE INVESTMENT CORP	55378A105	260.00	12/02/2016	SYSTEMATIC	2.34	4,426.39
MORTGAGE INVESTMENT CORP	55378A105	750.00	12/05/2016	SYSTEMATIC	6.75	12,589.67
MORTGAGE INVESTMENT CORP	55378A105	455.00	12/06/2016	SYSTEMATIC	4.10	7,494.19
MOVADO GROUP INC	624580106	80.00	08/01/2016	SYSTEMATIC	0.80	1,797.60
MOVADO GROUP INC	624580106	190.00	09/12/2016	SYSTEMATIC	1.71	4,220.45
MOVADO GROUP INC	624580106	100.00	05/23/2016	SYSTEMATIC	0.90	2,461.08
MOVADO GROUP INC	624580106	75.00	05/20/2016	SYSTEMATIC	0.68	1,868.48
MTS SYS CORP	553777103	55.00	04/15/2016	SYSTEMATIC	0.50	2,891.69
MTS SYS CORP	553777103	60.00	05/20/2016	SYSTEMATIC	0.54	2,837.20
MTS SYS CORP	553777103	40.00	08/01/2016	SYSTEMATIC	0.40	1,887.20
MTS SYS CORP	553777103	310.00	01/29/2016	SYSTEMATIC	2.17	16,616.57
MYR GROUP INC DEL	55405W104	115.00	05/20/2016	SYSTEMATIC	1.04	2,702.72
MYR GROUP INC DEL	55405W104	80.00	05/23/2016	SYSTEMATIC	0.72	1,883.65
MYR GROUP INC DEL	55405W104	680.00	05/24/2016	SYSTEMATIC	6.12	15,544.51
MYR GROUP INC DEL	55405W104	90.00	08/01/2016	SYSTEMATIC	0.90	2,241.00
MYRIAD GENETICS INC	62855J104	110.00	08/05/2016	SYSTEMATIC	0.99	3,365.62
MYRIAD GENETICS INC	62855J104	430.00	09/12/2016	SYSTEMATIC	3.87	8,823.92
MYRIAD GENETICS INC	62855J104	245.00	12/02/2016	SYSTEMATIC	2.21	4,188.67
MYRIAD GENETICS INC	62855J104	80.00	05/20/2016	SYSTEMATIC	0.72	2,797.30
MYRIAD GENETICS INC	62855J104	505.00	04/15/2016	SYSTEMATIC	4.55	19,864.66
MYRIAD GENETICS INC	62855J104	60.00	08/01/2016	SYSTEMATIC	0.60	1,942.56
NABORS INDUSTRIES LTD	G6359F103	535.00	03/07/2016	SYSTEMATIC	4.82	3,906.84
NABORS INDUSTRIES LTD	G6359F103	450.00	05/20/2016	SYSTEMATIC	4.05	3,836.81
NABORS INDUSTRIES LTD	G6359F103	195.00	08/01/2016	SYSTEMATIC	1.95	1,780.35
NABORS INDUSTRIES LTD	G6359F103	665.00	08/05/2016	SYSTEMATIC	5.99	5,759.30
NANOMETRICS INC	630077105	240.00	12/02/2016	SYSTEMATIC	2.16	5,891.40
NANOMETRICS INC	630077105	765.00	12/05/2016	SYSTEMATIC	6.89	18,555.76

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NATIONAL HEALTH INVS INC	63633D104	120.00	06/29/2016	SYSTEMATIC	1.08	8,711.79
NATIONAL HEALTH INVS INC	63633D104	170.00	06/30/2016	SYSTEMATIC	1.53	12,430.48
NATIONAL HEALTH INVS INC	63633D104	30.00	08/01/2016	SYSTEMATIC	0.30	2,287.20
NATUS MEDICAL INC	639050103	110.00	03/07/2016	SYSTEMATIC	0.99	3,919.39
NATUS MEDICAL INC	639050103	145.00	04/15/2016	SYSTEMATIC	1.31	4,350.48
NATUS MEDICAL INC	639050103	60.00	08/01/2016	SYSTEMATIC	0.60	2,384.40
NAVIENT CORP	63938C108	290.00	01/29/2016	SYSTEMATIC	2.03	2,685.68
NAVIENT CORP	63938C108	165.00	08/01/2016	SYSTEMATIC	1.65	2,336.40
NCR CORP NEW	62886E108	505.00	08/05/2016	SYSTEMATIC	4.55	16,118.97
NCR CORP NEW	62886E108	215.00	08/08/2016	SYSTEMATIC	1.94	6,947.05
NELNET INC CL A	64031N108	505.00	04/15/2016	SYSTEMATIC	4.55	19,757.38
NELNET INC CL A	64031N108	50.00	08/01/2016	SYSTEMATIC	0.50	2,010.00
NETGEAR INC	64111Q104	60.00	04/15/2016	SYSTEMATIC	0.54	2,324.50
NETGEAR INC	64111Q104	45.00	08/01/2016	SYSTEMATIC	0.45	2,178.90
NEUSTAR INC COMMON STOCK CL A	64126X201	485.00	10/18/2016	SYSTEMATIC	4.37	12,518.30
NEUSTAR INC COMMON STOCK CL A	64126X201	420.00	10/19/2016	SYSTEMATIC	3.78	10,835.69
NEW YORK MTG TR INC	649604501	745.00	12/02/2016	SYSTEMATIC	6.71	4,993.02
NEW YORK MTG TR INC	649604501	2,315.00	12/05/2016	SYSTEMATIC	20.84	15,415.66
NEW YORK MTG TR INC	649604501	590.00	12/06/2016	SYSTEMATIC	5.31	3,924.85
NOBLE CORP PLC	G65431101	2,240.00	06/29/2016	SYSTEMATIC	20.16	20,178.97
NOBLE CORP PLC	G65431101	225.00	08/01/2016	SYSTEMATIC	2.25	1,642.50
NOBLE CORP PLC	G65431101	940.00	08/05/2016	SYSTEMATIC	8.46	6,465.16
NOBLE CORP PLC	G65431101	720.00	09/12/2016	SYSTEMATIC	6.48	4,204.35
NRG ENERGY INC	629377508	130.00	08/01/2016	SYSTEMATIC	1.30	1,822.60
NRG ENERGY INC	629377508	305.00	08/05/2016	SYSTEMATIC	2.75	4,169.58
NRG ENERGY INC	629377508	280.00	09/12/2016	SYSTEMATIC	2.52	3,456.67
NU SKIN ENTERPRISES INC	67018T105	430.00	06/29/2016	SYSTEMATIC	3.87	19,731.08
NU SKIN ENTERPRISES INC	67018T105	45.00	08/01/2016	SYSTEMATIC	0.45	2,363.40
NU SKIN ENTERPRISES INC	67018T105	95.00	12/02/2016	SYSTEMATIC	0.86	5,073.51
NUANCE COMMUNICATIONS INC	67020Y100	1,265.00	06/29/2016	SYSTEMATIC	11.39	19,644.00

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NUANCE COMMUNICATIONS INC	67020Y100	130.00	08/01/2016	SYSTEMATIC	1.30	2,076.10
NUANCE COMMUNICATIONS INC	67020Y100	260.00	09/12/2016	SYSTEMATIC	2.34	3,868.85
OCEANEERING INTL INC	675232102	930.00	12/02/2016	SYSTEMATIC	8.37	23,248.74
OGE ENERGY CORP	670837103	665.00	01/29/2016	SYSTEMATIC	4.66	16,694.38
OLD NATL BANCORP IND	680033107	370.00	10/19/2016	SYSTEMATIC	3.33	5,145.63
OLD NATL BANCORP IND	680033107	1,290.00	10/18/2016	SYSTEMATIC	11.61	17,799.57
OLD REP INTL CORP	680223104	150.00	09/12/2016	SYSTEMATIC	1.35	2,867.75
OLD REP INTL CORP	680223104	105.00	08/01/2016	SYSTEMATIC	1.05	2,075.85
OLYMPIC STEEL INC	68162K106	170.00	06/29/2016	SYSTEMATIC	1.53	4,372.84
OLYMPIC STEEL INC	68162K106	255.00	06/30/2016	SYSTEMATIC	2.30	6,482.42
OLYMPIC STEEL INC	68162K106	395.00	07/01/2016	SYSTEMATIC	3.56	10,166.62
OLYMPIC STEEL INC	68162K106	85.00	08/01/2016	SYSTEMATIC	0.85	2,448.00
OLYMPIC STEEL INC	68162K106	330.00	09/12/2016	SYSTEMATIC	2.97	6,630.99
OMNICELL INC	68213N109	95.00	04/15/2016	SYSTEMATIC	0.86	2,599.45
ORASURE TECHNOLOGIES INC	68554V108	135.00	05/23/2016	SYSTEMATIC	1.22	927.16
ORASURE TECHNOLOGIES INC	68554V108	45.00	05/24/2016	SYSTEMATIC	0.41	305.51
ORASURE TECHNOLOGIES INC	68554V108	180.00	05/20/2016	SYSTEMATIC	1.62	1,229.83
ORASURE TECHNOLOGIES INC	68554V108	300.00	08/01/2016	SYSTEMATIC	3.00	1,994.20
ORBOTECH LTD	M75253100	80.00	08/01/2016	SYSTEMATIC	0.80	2,224.80
ORTHOFIX INTL N V	N6748L102	60.00	09/12/2016	SYSTEMATIC	0.54	2,706.86
ORTHOFIX INTL N V	N6748L102	170.00	09/13/2016	SYSTEMATIC	1.53	7,749.05
ORTHOFIX INTL N V	N6748L102	310.00	09/14/2016	SYSTEMATIC	2.79	13,776.70
ORTHOFIX INTL N V	N6748L102	95.00	12/02/2016	SYSTEMATIC	0.86	3,644.84
OWENS & MINOR INC	690732102	100.00	09/12/2016	SYSTEMATIC	0.90	3,459.99
OWENS & MINOR INC	690732102	95.00	05/20/2016	SYSTEMATIC	0.86	3,491.51
OWENS & MINOR INC	690732102	55.00	08/01/2016	SYSTEMATIC	0.55	1,966.80
OWENS ILL INC	690768403	1,310.00	12/02/2016	SYSTEMATIC	11.79	23,849.10
PACIFIC ETHANOL INC	69423U305	1,780.00	12/02/2016	SYSTEMATIC	16.02	14,934.36
PACIFIC ETHANOL INC	69423U305	1,140.00	12/05/2016	SYSTEMATIC	10.26	9,943.89
PACIFIC PREMIER BANCORP	69478X105	620.00	01/29/2016	SYSTEMATIC	4.34	12,059.65

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PACIFIC PREMIER BANCORP	69478X105	30.00	03/07/2016	SYSTEMATIC	0.27	638.40
PACIFIC PREMIER BANCORP	69478X105	65.00	03/08/2016	SYSTEMATIC	0.59	1,370.10
PACIFIC PREMIER BANCORP	69478X105	15.00	03/09/2016	SYSTEMATIC	0.14	317.58
PACIFIC PREMIER BANCORP	69478X105	45.00	08/01/2016	SYSTEMATIC	0.45	1,094.85
PACWEST BANCORP	695263103	515.00	06/29/2016	SYSTEMATIC	4.64	19,846.63
PACWEST BANCORP	695263103	55.00	08/01/2016	SYSTEMATIC	0.55	2,297.90
PACWEST BANCORP	695263103	555.00	03/07/2016	SYSTEMATIC	5.00	19,013.79
PAREXEL INTERNATIONAL CORP	699462107	50.00	05/20/2016	SYSTEMATIC	0.45	2,940.51
PAREXEL INTERNATIONAL CORP	699462107	35.00	08/01/2016	SYSTEMATIC	0.35	2,294.60
PAREXEL INTERNATIONAL CORP	699462107	340.00	10/18/2016	SYSTEMATIC	3.06	22,997.79
PAREXEL INTERNATIONAL CORP	699462107	75.00	12/02/2016	SYSTEMATIC	0.68	4,450.89
PAREXEL INTERNATIONAL CORP	699462107	40.00	03/07/2016	SYSTEMATIC	0.36	2,450.22
PARKWAY PPTYS INC	70159Q104	1,235.00	01/29/2016	SYSTEMATIC	8.65	16,619.40
PATTERSON COS INC	703395103	525.00	09/12/2016	SYSTEMATIC	4.73	24,744.09
PATTERSON COS INC	703395103	100.00	12/02/2016	SYSTEMATIC	0.90	3,882.96
PC MALL INC	69323K100	225.00	12/07/2016	SYSTEMATIC	2.03	4,627.26
PC MALL INC	69323K100	90.00	12/08/2016	SYSTEMATIC	0.81	1,885.28
PC MALL INC	69323K100	115.00	12/05/2016	SYSTEMATIC	1.04	2,331.27
PC MALL INC	69323K100	255.00	12/02/2016	SYSTEMATIC	2.30	5,175.73
PC MALL INC	69323K100	435.00	12/06/2016	SYSTEMATIC	3.92	8,891.27
PDL BIOPHARMA INC	69329Y104	650.00	04/15/2016	SYSTEMATIC	5.85	2,230.12
PDL BIOPHARMA INC	69329Y104	785.00	05/20/2016	SYSTEMATIC	7.07	2,469.12
PDL BIOPHARMA INC	69329Y104	660.00	08/01/2016	SYSTEMATIC	6.60	2,362.80
PDL BIOPHARMA INC	69329Y104	2,890.00	12/02/2016	SYSTEMATIC	26.01	6,887.79
PEBBLEBROOK HOTEL TR	70509V100	705.00	01/29/2016	SYSTEMATIC	4.94	16,283.35
PEBBLEBROOK HOTEL TR	70509V100	800.00	08/05/2016	SYSTEMATIC	7.20	23,947.58
PERFICIENT INC	71375U101	60.00	12/02/2016	SYSTEMATIC	0.54	1,098.48
PERFICIENT INC	71375U101	145.00	12/05/2016	SYSTEMATIC	1.31	2,630.38
PERFICIENT INC	71375U101	985.00	09/12/2016	SYSTEMATIC	8.87	19,998.98
PHARMERICA CORP	71714F104	150.00	03/08/2016	SYSTEMATIC	1.35	3,384.44

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PHARMERICA CORP	71714F104	80.00	08/01/2016	SYSTEMATIC	0.80	2,127.20
PHARMERICA CORP	71714F104	125.00	03/07/2016	SYSTEMATIC	1.13	2,792.87
PIEDMONT OFFICE RLTY TR INC CL A	720190206	200.00	03/07/2016	SYSTEMATIC	1.80	3,797.13
PIEDMONT OFFICE RLTY TR INC CL A	720190206	185.00	03/08/2016	SYSTEMATIC	1.67	3,529.00
PIEDMONT OFFICE RLTY TR INC CL A	720190206	265.00	03/09/2016	SYSTEMATIC	2.39	5,128.40
PIEDMONT OFFICE RLTY TR INC CL A	720190206	315.00	03/10/2016	SYSTEMATIC	2.84	6,116.70
PIEDMONT OFFICE RLTY TR INC CL A	720190206	100.00	08/01/2016	SYSTEMATIC	1.00	2,132.00
PIEDMONT OFFICE RLTY TR INC CL A	720190206	180.00	12/02/2016	SYSTEMATIC	1.62	3,552.26
PIER #1 INC	720279108	1,665.00	02/01/2016	SYSTEMATIC	11.66	6,670.34
PIER #1 INC	720279108	555.00	09/12/2016	SYSTEMATIC	5.00	2,603.68
PIER #1 INC	720279108	2,435.00	01/29/2016	SYSTEMATIC	17.05	10,071.53
PIER #1 INC	720279108	870.00	08/05/2016	SYSTEMATIC	7.83	4,342.10
PIER #1 INC	720279108	350.00	08/01/2016	SYSTEMATIC	3.50	1,777.00
PIPER JAFFRAY COS	724078100	75.00	09/12/2016	SYSTEMATIC	0.68	3,402.38
PIPER JAFFRAY COS	724078100	120.00	09/13/2016	SYSTEMATIC	1.08	5,468.22
PIPER JAFFRAY COS	724078100	155.00	09/14/2016	SYSTEMATIC	1.40	7,109.02
PIPER JAFFRAY COS	724078100	195.00	09/15/2016	SYSTEMATIC	1.76	8,940.91
PITNEY BOWES INC	724479100	235.00	05/20/2016	SYSTEMATIC	2.12	4,273.31
PITNEY BOWES INC	724479100	115.00	08/01/2016	SYSTEMATIC	1.15	2,193.05
PITNEY BOWES INC	724479100	385.00	12/02/2016	SYSTEMATIC	3.47	5,645.29
PLANTRONICS INC NEW	727493108	455.00	12/02/2016	SYSTEMATIC	4.10	24,050.62
PLEXUS CORP	729132100	50.00	08/01/2016	SYSTEMATIC	0.50	2,293.50
POLYCOM INC	73172K104	240.00	03/07/2016	SYSTEMATIC	2.16	2,632.04
POPULAR INC	733174700	130.00	01/29/2016	SYSTEMATIC	0.91	3,151.06
PORTLAND GEN ELEC CO PP	736508847	560.00	12/02/2016	SYSTEMATIC	5.04	24,402.75
PRECISION DRILLING CORP	74022D308	1,465.00	08/05/2016	SYSTEMATIC	13.19	6,234.08
PRECISION DRILLING CORP	74022D308	2,545.00	08/08/2016	SYSTEMATIC	22.91	11,334.19
PRECISION DRILLING CORP	74022D308	1,765.00	08/09/2016	SYSTEMATIC	15.89	8,253.46
PREFERRED BK LOS ANGELES CA	740367404	25.00	08/01/2016	SYSTEMATIC	0.25	809.50
PRIMERICA INC	74164M108	245.00	03/07/2016	SYSTEMATIC	2.21	10,386.87

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PRIMERICA INC	74164M108	175.00	03/08/2016	SYSTEMATIC	1.58	7,547.61
PRIVATEBANCORP INC	742962103	225.00	05/23/2016	SYSTEMATIC	2.03	9,257.80
PRIVATEBANCORP INC	742962103	140.00	05/24/2016	SYSTEMATIC	1.26	5,730.43
PRIVATEBANCORP INC	742962103	150.00	05/20/2016	SYSTEMATIC	1.35	5,999.25
QUAD / GRAPHICS INC CL A	747301109	100.00	08/01/2016	SYSTEMATIC	1.00	2,525.00
QUAD / GRAPHICS INC CL A	747301109	205.00	04/15/2016	SYSTEMATIC	1.85	2,549.62
QUALITY SYS INC	747582104	180.00	03/07/2016	SYSTEMATIC	1.62	2,790.87
QUALITY SYS INC	747582104	195.00	04/15/2016	SYSTEMATIC	1.76	2,824.28
QUALITY SYS INC	747582104	345.00	06/29/2016	SYSTEMATIC	3.11	4,067.93
QUALITY SYS INC	747582104	170.00	08/01/2016	SYSTEMATIC	1.70	2,203.20
QUALITY SYS INC	747582104	195.00	09/12/2016	SYSTEMATIC	1.76	2,326.12
QUANTA SVCS INC	74762E102	85.00	08/01/2016	SYSTEMATIC	0.85	2,200.65
REGAL BELOIT CORP WISCONSIN	758750103	40.00	08/01/2016	SYSTEMATIC	0.40	2,428.80
REGAL BELOIT CORP WISCONSIN	758750103	65.00	05/20/2016	SYSTEMATIC	0.59	3,663.74
REGIS CORP MINN	758932107	135.00	08/01/2016	SYSTEMATIC	1.35	1,819.80
REGIS CORP MINN	758932107	130.00	05/24/2016	SYSTEMATIC	1.17	1,617.47
REGIS CORP MINN	758932107	55.00	05/23/2016	SYSTEMATIC	0.50	751.27
REGIS CORP MINN	758932107	45.00	05/20/2016	SYSTEMATIC	0.41	611.60
REGIS CORP MINN	758932107	145.00	04/15/2016	SYSTEMATIC	1.31	2,194.70
REGIS CORP MINN	758932107	45.00	04/18/2016	SYSTEMATIC	0.41	691.87
RELIANCE STEEL & ALUMINUM CO	759509102	30.00	08/01/2016	SYSTEMATIC	0.30	2,300.70
RELIANCE STEEL & ALUMINUM CO	759509102	40.00	09/12/2016	SYSTEMATIC	0.36	2,954.59
RENAISSANCE RE HLDGS LTD	G7496G103	140.00	08/05/2016	SYSTEMATIC	1.26	16,373.43
RENAISSANCE RE HLDGS LTD	G7496G103	60.00	08/08/2016	SYSTEMATIC	0.54	7,049.49
RENEWABLE ENERGY GROUP INC	75972A301	415.00	12/02/2016	SYSTEMATIC	3.74	4,048.53
RENEWABLE ENERGY GROUP INC	75972A301	2,055.00	12/05/2016	SYSTEMATIC	18.50	20,091.95
RENEWABLE ENERGY GROUP INC	75972A301	1,810.00	06/29/2016	SYSTEMATIC	16.29	15,532.26
RENEWABLE ENERGY GROUP INC	75972A301	245.00	08/01/2016	SYSTEMATIC	2.45	2,244.70
RENEWABLE ENERGY GROUP INC	75972A301	585.00	06/30/2016	SYSTEMATIC	5.27	4,808.79
RENT A CTR INC NEW	76009N100	180.00	03/07/2016	SYSTEMATIC	1.62	2,370.67

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
RENT A CTR INC NEW	76009N100	235.00	05/20/2016	SYSTEMATIC	2.12	2,984.47
RENT A CTR INC NEW	76009N100	160.00	08/01/2016	SYSTEMATIC	1.60	2,123.20
RENT A CTR INC NEW	76009N100	440.00	08/05/2016	SYSTEMATIC	3.96	4,891.78
RENT A CTR INC NEW	76009N100	430.00	10/18/2016	SYSTEMATIC	3.87	3,992.92
RESOURCE CAP CORP	76120W708	285.00	06/29/2016	SYSTEMATIC	2.57	3,647.81
RESOURCE CAP CORP	76120W708	135.00	08/01/2016	SYSTEMATIC	1.35	1,808.35
RESOURCE CAP CORP	76120W708	510.00	06/30/2016	SYSTEMATIC	4.59	6,456.55
RESOURCE CAP CORP	76120W708	560.00	07/01/2016	SYSTEMATIC	5.04	7,190.75
RESOURCES CONNECTION INC	76122Q105	200.00	08/01/2016	SYSTEMATIC	2.00	3,032.00
RESOURCES CONNECTION INC	76122Q105	40.00	08/05/2016	SYSTEMATIC	0.36	589.75
RESOURCES CONNECTION INC	76122Q105	155.00	08/08/2016	SYSTEMATIC	1.40	2,313.15
RESOURCES CONNECTION INC	76122Q105	95.00	12/02/2016	SYSTEMATIC	0.86	1,562.12
RESOURCES CONNECTION INC	76122Q105	290.00	12/05/2016	SYSTEMATIC	2.61	4,699.17
REX STORES CORP	761624105	25.00	03/11/2016	SYSTEMATIC	0.23	1,386.77
REX STORES CORP	761624105	130.00	03/10/2016	SYSTEMATIC	1.17	7,136.32
REX STORES CORP	761624105	45.00	03/09/2016	SYSTEMATIC	0.41	2,464.72
REX STORES CORP	761624105	60.00	03/08/2016	SYSTEMATIC	0.54	3,138.06
REX STORES CORP	761624105	105.00	03/07/2016	SYSTEMATIC	0.95	5,295.94
RLJ LODGING TR COM	74965L101	95.00	08/01/2016	SYSTEMATIC	0.95	2,222.05
RLJ LODGING TR COM	74965L101	125.00	05/20/2016	SYSTEMATIC	1.13	2,667.35
ROFIN SINAR TECHNOLOGIES INC	775043102	40.00	03/07/2016	SYSTEMATIC	0.36	930.62
ROFIN SINAR TECHNOLOGIES INC	775043102	25.00	03/08/2016	SYSTEMATIC	0.23	568.10
ROFIN SINAR TECHNOLOGIES INC	775043102	105.00	03/09/2016	SYSTEMATIC	0.95	2,421.32
ROGERS CORP	775133101	70.00	09/12/2016	SYSTEMATIC	0.63	3,978.21
ROGERS CORP	775133101	235.00	06/29/2016	SYSTEMATIC	2.12	14,328.72
ROGERS CORP	775133101	95.00	06/30/2016	SYSTEMATIC	0.86	5,649.13
ROGERS CORP	775133101	35.00	08/01/2016	SYSTEMATIC	0.35	2,399.25
ROVI CORP	779376102	670.00	09/12/2016	SYSTEMATIC	6.03	14,976.78
ROWAN COMPANIES PLC	G7665A101	110.00	08/01/2016	SYSTEMATIC	1.10	1,684.10
ROWAN COMPANIES PLC	G7665A101	480.00	08/05/2016	SYSTEMATIC	4.32	6,777.56

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ROWAN COMPANIES PLC	G7665A101	235.00	09/12/2016	SYSTEMATIC	2.12	3,088.64
ROWAN COMPANIES PLC	G7665A101	225.00	01/29/2016	SYSTEMATIC	1.58	2,611.22
RR DONNELLEY & SONS CO	257867101	130.00	08/01/2016	SYSTEMATIC	1.30	2,299.70
RUDOPH TECHNOLOGIES INC	781270103	475.00	10/18/2016	SYSTEMATIC	4.28	8,377.96
RUDOPH TECHNOLOGIES INC	781270103	370.00	10/19/2016	SYSTEMATIC	3.33	6,582.40
RUDOPH TECHNOLOGIES INC	781270103	475.00	10/20/2016	SYSTEMATIC	4.28	8,433.69
RUSH ENTERPRISES INC CL A	781846209	115.00	12/05/2016	SYSTEMATIC	1.04	3,479.34
RUSH ENTERPRISES INC CL A	781846209	305.00	12/08/2016	SYSTEMATIC	2.75	9,670.46
RUSH ENTERPRISES INC CL A	781846209	140.00	12/09/2016	SYSTEMATIC	1.26	4,439.71
RUSH ENTERPRISES INC CL A	781846209	90.00	12/02/2016	SYSTEMATIC	0.81	2,652.65
RUSH ENTERPRISES INC CL A	781846209	40.00	12/06/2016	SYSTEMATIC	0.36	1,258.67
RUSH ENTERPRISES INC CL A	781846209	130.00	12/07/2016	SYSTEMATIC	1.17	4,026.94
RYMAN HOSPITALITY PPTYS INC	78377T107	110.00	03/07/2016	SYSTEMATIC	0.99	5,361.69
RYMAN HOSPITALITY PPTYS INC	78377T107	110.00	03/08/2016	SYSTEMATIC	0.99	5,505.62
RYMAN HOSPITALITY PPTYS INC	78377T107	155.00	03/09/2016	SYSTEMATIC	1.40	7,668.50
S & T BANCORP INC	783859101	125.00	12/08/2016	SYSTEMATIC	1.13	4,503.86
S & T BANCORP INC	783859101	60.00	12/02/2016	SYSTEMATIC	0.54	2,138.18
S & T BANCORP INC	783859101	100.00	12/05/2016	SYSTEMATIC	0.90	3,545.81
S & T BANCORP INC	783859101	270.00	12/06/2016	SYSTEMATIC	2.43	9,715.74
S & T BANCORP INC	783859101	135.00	12/07/2016	SYSTEMATIC	1.22	4,817.80
SABRA HEALTH CARE REIT INC	78573L106	275.00	12/06/2016	SYSTEMATIC	2.48	6,020.86
SABRA HEALTH CARE REIT INC	78573L106	195.00	12/02/2016	SYSTEMATIC	1.76	4,314.49
SABRA HEALTH CARE REIT INC	78573L106	655.00	12/05/2016	SYSTEMATIC	5.90	14,452.89
SAFETY INS GROUP INC	78648T100	55.00	12/02/2016	SYSTEMATIC	0.50	3,905.13
SAFETY INS GROUP INC	78648T100	80.00	12/05/2016	SYSTEMATIC	0.72	5,632.84
SAFETY INS GROUP INC	78648T100	115.00	12/06/2016	SYSTEMATIC	1.04	8,143.18
SAFETY INS GROUP INC	78648T100	90.00	12/07/2016	SYSTEMATIC	0.81	6,386.35
SANDERSON FARMS INC	800013104	250.00	06/29/2016	SYSTEMATIC	2.25	20,916.39
SANDERSON FARMS INC	800013104	25.00	08/01/2016	SYSTEMATIC	0.25	2,182.25
SANDERSON FARMS INC	800013104	55.00	12/02/2016	SYSTEMATIC	0.50	4,506.53

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SANDY SPRING BANCORP INC	800363103	280.00	12/02/2016	SYSTEMATIC	2.52	10,320.41
SANDY SPRING BANCORP INC	800363103	135.00	12/07/2016	SYSTEMATIC	1.22	5,028.67
SANDY SPRING BANCORP INC	800363103	145.00	12/06/2016	SYSTEMATIC	1.31	5,414.89
SANDY SPRING BANCORP INC	800363103	35.00	12/05/2016	SYSTEMATIC	0.32	1,281.93
SANMINA CORP	801056102	195.00	03/07/2016	SYSTEMATIC	1.76	4,107.17
SANMINA CORP	801056102	105.00	03/08/2016	SYSTEMATIC	0.95	2,272.07
SANMINA CORP	801056102	225.00	03/09/2016	SYSTEMATIC	2.03	4,874.26
SANMINA CORP	801056102	340.00	03/10/2016	SYSTEMATIC	3.06	7,316.69
SANMINA CORP	801056102	75.00	08/01/2016	SYSTEMATIC	0.75	1,901.98
SANMINA CORP	801056102	125.00	08/05/2016	SYSTEMATIC	1.13	3,163.91
SAUL CENTERS INC	804395101	30.00	01/29/2016	SYSTEMATIC	0.21	1,507.34
SAUL CENTERS INC	804395101	125.00	02/01/2016	SYSTEMATIC	0.88	6,307.78
SAUL CENTERS INC	804395101	85.00	02/02/2016	SYSTEMATIC	0.60	4,319.60
SCANSOURCE INC	806037107	100.00	05/20/2016	SYSTEMATIC	0.90	3,870.71
SCANSOURCE INC	806037107	100.00	09/12/2016	SYSTEMATIC	0.90	3,577.33
SCANSOURCE INC	806037107	50.00	08/01/2016	SYSTEMATIC	0.50	2,076.50
SCANSOURCE INC	806037107	185.00	05/26/2016	SYSTEMATIC	1.67	7,155.57
SCANSOURCE INC	806037107	110.00	05/25/2016	SYSTEMATIC	0.99	4,245.88
SCANSOURCE INC	806037107	65.00	05/23/2016	SYSTEMATIC	0.59	2,508.59
SCANSOURCE INC	806037107	80.00	05/24/2016	SYSTEMATIC	0.72	3,044.01
SCHNITZER STEEL INDS INC CL A	806882106	125.00	08/01/2016	SYSTEMATIC	1.25	2,411.50
SCHULMAN A INC	808194104	410.00	12/02/2016	SYSTEMATIC	3.69	13,814.76
SCHULMAN A INC	808194104	120.00	12/05/2016	SYSTEMATIC	1.08	4,031.03
SCHULMAN A INC	808194104	215.00	12/06/2016	SYSTEMATIC	1.94	7,125.32
SCICLONE PHARMACEUTICALS INC	80862K104	155.00	08/09/2016	SYSTEMATIC	1.40	1,660.48
SCICLONE PHARMACEUTICALS INC	80862K104	405.00	12/02/2016	SYSTEMATIC	3.65	4,154.50
SCICLONE PHARMACEUTICALS INC	80862K104	215.00	09/12/2016	SYSTEMATIC	1.94	2,239.75
SCICLONE PHARMACEUTICALS INC	80862K104	160.00	08/01/2016	SYSTEMATIC	1.60	1,666.70
SCICLONE PHARMACEUTICALS INC	80862K104	170.00	08/05/2016	SYSTEMATIC	1.53	1,833.29
SCICLONE PHARMACEUTICALS INC	80862K104	120.00	08/08/2016	SYSTEMATIC	1.08	1,305.81

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SELECT COMFORT CORP OC-CAP STK	81616X103	220.00	03/07/2016	SYSTEMATIC	1.98	4,002.35
SELECT COMFORT CORP OC-CAP STK	81616X103	1,005.00	12/02/2016	SYSTEMATIC	9.05	23,463.99
SELECT INCOME REIT	81618T100	85.00	08/01/2016	SYSTEMATIC	0.85	2,241.45
SELECT INCOME REIT	81618T100	225.00	05/20/2016	SYSTEMATIC	2.03	5,481.66
SELECT INCOME REIT	81618T100	260.00	05/23/2016	SYSTEMATIC	2.34	6,249.76
SELECT INCOME REIT	81618T100	360.00	05/24/2016	SYSTEMATIC	3.24	8,556.25
SENIOR HOUSING PROP TRUST	81721M109	1,340.00	12/02/2016	SYSTEMATIC	12.06	24,552.04
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	300.00	06/30/2016	SYSTEMATIC	2.70	10,863.20
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	55.00	07/01/2016	SYSTEMATIC	0.50	2,022.12
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	60.00	08/01/2016	SYSTEMATIC	0.60	2,475.60
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	225.00	06/29/2016	SYSTEMATIC	2.03	8,084.81
SHOE CARNIVAL INC	824889109	45.00	06/29/2016	SYSTEMATIC	0.41	1,115.84
SHOE CARNIVAL INC	824889109	95.00	06/30/2016	SYSTEMATIC	0.86	2,333.87
SHOE CARNIVAL INC	824889109	75.00	08/01/2016	SYSTEMATIC	0.75	1,995.00
SILICON LABORATORIES INC	826919102	45.00	08/01/2016	SYSTEMATIC	0.45	2,457.35
SILICON LABORATORIES INC	826919102	65.00	03/07/2016	SYSTEMATIC	0.59	2,830.69
SMITH & WESSON HLDG CORP	831756101	835.00	04/15/2016	SYSTEMATIC	7.52	19,010.80
SONOCO PRODS CO	835495102	65.00	08/01/2016	SYSTEMATIC	0.65	3,339.70
SONUS NETWORKS INC	835916503	585.00	08/05/2016	SYSTEMATIC	5.27	5,134.58
SONUS NETWORKS INC	835916503	420.00	08/08/2016	SYSTEMATIC	3.78	3,660.63
SONUS NETWORKS INC	835916503	1,270.00	08/09/2016	SYSTEMATIC	11.43	11,119.65
SOUTHWEST GAS CORP	844895102	30.00	08/01/2016	SYSTEMATIC	0.30	2,274.54
SPARTANNASH CO	847215100	65.00	08/01/2016	SYSTEMATIC	0.65	2,064.40
STATE BK FINL CORP	856190103	155.00	04/20/2016	SYSTEMATIC	1.40	3,197.23
STATE BK FINL CORP	856190103	40.00	04/21/2016	SYSTEMATIC	0.36	829.18
STATE BK FINL CORP	856190103	225.00	04/19/2016	SYSTEMATIC	2.03	4,619.83
STATE BK FINL CORP	856190103	135.00	04/18/2016	SYSTEMATIC	1.22	2,740.99
STATE BK FINL CORP	856190103	150.00	04/15/2016	SYSTEMATIC	1.35	2,981.91
STATE BK FINL CORP	856190103	70.00	08/01/2016	SYSTEMATIC	0.70	1,558.20
STEELCASE INC	858155203	1,375.00	01/29/2016	SYSTEMATIC	9.63	17,026.59

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
STEELCASE INC	858155203	140.00	08/01/2016	SYSTEMATIC	1.40	2,035.60
STEELCASE INC	858155203	150.00	09/12/2016	SYSTEMATIC	1.35	2,226.77
STEPAN CO	858586100	45.00	04/15/2016	SYSTEMATIC	0.41	2,544.42
STEPAN CO	858586100	35.00	08/01/2016	SYSTEMATIC	0.35	2,258.81
STIFEL FINANCIAL CORP	860630102	100.00	04/15/2016	SYSTEMATIC	0.90	2,866.18
STIFEL FINANCIAL CORP	860630102	425.00	01/29/2016	SYSTEMATIC	2.98	13,921.54
STIFEL FINANCIAL CORP	860630102	90.00	02/01/2016	SYSTEMATIC	0.63	3,040.90
STIFEL FINANCIAL CORP	860630102	80.00	03/07/2016	SYSTEMATIC	0.72	2,460.87
STONERIDGE INC	86183P102	855.00	12/06/2016	SYSTEMATIC	7.70	13,689.03
STONERIDGE INC	86183P102	190.00	12/02/2016	SYSTEMATIC	1.71	3,055.39
STONERIDGE INC	86183P102	310.00	12/05/2016	SYSTEMATIC	2.79	4,959.23
STRAYER EDUCATION INC	863236105	70.00	03/07/2016	SYSTEMATIC	0.63	3,191.26
STRAYER EDUCATION INC	863236105	55.00	05/20/2016	SYSTEMATIC	0.50	2,502.13
STRAYER EDUCATION INC	863236105	45.00	08/01/2016	SYSTEMATIC	0.45	2,043.90
SUCAMPO PHARMACEUTICALS INC CL A	864909106	130.00	03/07/2016	SYSTEMATIC	1.17	1,793.43
SUCAMPO PHARMACEUTICALS INC CL A	864909106	170.00	03/08/2016	SYSTEMATIC	1.53	2,248.40
SUMMIT HOTEL PPTYS INC COM	866082100	165.00	08/01/2016	SYSTEMATIC	1.65	2,285.25
SUMMIT HOTEL PPTYS INC COM	866082100	1,100.00	06/29/2016	SYSTEMATIC	9.90	13,854.35
SUMMIT HOTEL PPTYS INC COM	866082100	495.00	06/30/2016	SYSTEMATIC	4.46	5,985.20
SUNCOKE ENERGY INC	86722A103	1,210.00	09/14/2016	SYSTEMATIC	10.89	8,498.89
SUNCOKE ENERGY INC	86722A103	630.00	09/12/2016	SYSTEMATIC	5.67	4,464.19
SUNCOKE ENERGY INC	86722A103	1,145.00	09/13/2016	SYSTEMATIC	10.31	8,196.60
SUNSTONE HOTEL INVESTORS INC	867892101	1,655.00	06/29/2016	SYSTEMATIC	14.90	19,833.39
SUNSTONE HOTEL INVESTORS INC	867892101	165.00	08/01/2016	SYSTEMATIC	1.65	2,163.15
SUPERIOR ENERGY SVCS INC	868157108	390.00	01/29/2016	SYSTEMATIC	2.73	3,508.12
SUPERIOR INDS INTL INC	868168105	195.00	12/05/2016	SYSTEMATIC	1.76	4,932.38
SUPERIOR INDS INTL INC	868168105	140.00	04/15/2016	SYSTEMATIC	1.26	3,122.56
SUPERIOR INDS INTL INC	868168105	75.00	08/01/2016	SYSTEMATIC	0.75	2,329.50
SUPERIOR INDS INTL INC	868168105	80.00	12/02/2016	SYSTEMATIC	0.72	2,028.24
SUPERVALU INC	868536103	435.00	08/01/2016	SYSTEMATIC	4.35	2,009.70

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SUPERVALU INC	868536103	865.00	05/20/2016	SYSTEMATIC	7.79	4,044.52
SUPERVALU INC	868536103	1,380.00	01/29/2016	SYSTEMATIC	9.66	5,781.76
SURMODICS INC	868873100	40.00	08/01/2016	SYSTEMATIC	0.40	1,008.80
SURMODICS INC	868873100	145.00	12/02/2016	SYSTEMATIC	1.31	3,549.71
SVB FINL GROUP	78486Q101	190.00	03/07/2016	SYSTEMATIC	1.71	18,366.48
SVB FINL GROUP	78486Q101	25.00	05/20/2016	SYSTEMATIC	0.23	2,392.98
SVB FINL GROUP	78486Q101	20.00	08/01/2016	SYSTEMATIC	0.20	2,076.40
SWIFT TRANSN CO	87074U101	550.00	05/20/2016	SYSTEMATIC	4.95	8,433.74
SWIFT TRANSN CO	87074U101	790.00	05/23/2016	SYSTEMATIC	7.11	11,705.28
SWIFT TRANSN CO	87074U101	135.00	08/01/2016	SYSTEMATIC	1.35	2,547.45
SYKES ENTERPRISES INC	871237103	70.00	04/15/2016	SYSTEMATIC	0.63	2,016.32
SYKES ENTERPRISES INC	871237103	70.00	08/01/2016	SYSTEMATIC	0.70	2,194.50
SYKES ENTERPRISES INC	871237103	75.00	09/12/2016	SYSTEMATIC	0.68	2,279.70
SYNNEX CORP	87162W100	45.00	05/20/2016	SYSTEMATIC	0.41	3,641.20
SYNNEX CORP	87162W100	20.00	08/01/2016	SYSTEMATIC	0.20	2,045.80
TANGER FACTORY OUTLET CTRS INC	875465106	170.00	03/07/2016	SYSTEMATIC	1.53	5,670.52
TANGER FACTORY OUTLET CTRS INC	875465106	155.00	03/08/2016	SYSTEMATIC	1.40	5,211.67
TANGER FACTORY OUTLET CTRS INC	875465106	235.00	03/09/2016	SYSTEMATIC	2.12	7,968.03
TANGER FACTORY OUTLET CTRS INC	875465106	60.00	08/01/2016	SYSTEMATIC	0.60	2,451.60
TCF FINL CORP	872275102	1,560.00	06/29/2016	SYSTEMATIC	14.04	19,711.63
TCF FINL CORP	872275102	155.00	08/01/2016	SYSTEMATIC	1.55	2,125.05
TECH DATA CORP	878237106	30.00	09/12/2016	SYSTEMATIC	0.27	2,202.04
TECH DATA CORP	878237106	50.00	05/20/2016	SYSTEMATIC	0.45	3,272.28
TECH DATA CORP	878237106	25.00	08/01/2016	SYSTEMATIC	0.25	1,948.25
TECH DATA CORP	878237106	35.00	08/05/2016	SYSTEMATIC	0.32	2,718.04
TEEKAY CORP	Y8564W103	1,365.00	12/02/2016	SYSTEMATIC	12.29	10,152.74
TEEKAY CORP	Y8564W103	560.00	12/05/2016	SYSTEMATIC	5.04	4,500.56
TEEKAY CORP	Y8564W103	1,255.00	12/08/2016	SYSTEMATIC	11.30	10,470.95
TELETECH HOLDINGS INC	879939106	75.00	03/07/2016	SYSTEMATIC	0.68	2,119.15
TENET HEALTHCARE CORP	88033G407	775.00	08/05/2016	SYSTEMATIC	6.98	21,834.77

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TENET HEALTHCARE CORP	88033G407	245.00	09/12/2016	SYSTEMATIC	2.21	6,025.86
TENET HEALTHCARE CORP	88033G407	550.00	12/02/2016	SYSTEMATIC	4.95	8,412.02
TERADATA CORP DEL	88076W103	115.00	01/29/2016	SYSTEMATIC	0.81	2,636.16
TERADATA CORP DEL	88076W103	75.00	08/01/2016	SYSTEMATIC	0.75	2,144.25
TERADYNE INC	880770102	100.00	08/01/2016	SYSTEMATIC	1.00	2,109.00
TERADYNE INC	880770102	170.00	05/20/2016	SYSTEMATIC	1.53	3,158.42
TETRA TECH INC NEW	88162G103	20.00	08/01/2016	SYSTEMATIC	0.20	651.40
TIMKEN CO	887389104	220.00	05/20/2016	SYSTEMATIC	1.98	7,473.62
TIMKEN CO	887389104	395.00	05/23/2016	SYSTEMATIC	3.56	13,074.37
TIMKEN CO	887389104	60.00	08/01/2016	SYSTEMATIC	0.60	1,950.00
TIVO CORP	88870P106	420.00	09/14/2016	SYSTEMATIC	3.78	9,362.85
TOWER INTL INC	891826109	100.00	08/01/2016	SYSTEMATIC	1.00	2,390.00
TOWER INTL INC	891826109	185.00	05/20/2016	SYSTEMATIC	1.67	3,934.34
TOWER INTL INC	891826109	185.00	10/18/2016	SYSTEMATIC	1.67	4,254.45
TOWER INTL INC	891826109	590.00	05/23/2016	SYSTEMATIC	5.31	12,144.50
TOWER INTL INC	891826109	190.00	05/24/2016	SYSTEMATIC	1.71	3,871.10
TRANSOCEAN LTD	H8817H100	1,805.00	06/29/2016	SYSTEMATIC	16.25	20,483.33
TRANSOCEAN LTD	H8817H100	180.00	08/01/2016	SYSTEMATIC	1.80	1,926.00
TRANSOCEAN LTD	H8817H100	335.00	08/05/2016	SYSTEMATIC	3.02	3,390.62
TRIPLE-S MGMT CORP	896749108	215.00	04/15/2016	SYSTEMATIC	1.94	5,266.97
TRIPLE-S MGMT CORP	896749108	70.00	08/01/2016	SYSTEMATIC	0.70	1,806.70
TRIPLE-S MGMT CORP	896749108	125.00	09/12/2016	SYSTEMATIC	1.13	2,836.34
TRIUMPH GROUP INC NEW	896818101	80.00	01/29/2016	SYSTEMATIC	0.56	2,478.78
TRUSTMARK CORP	898402102	190.00	09/12/2016	SYSTEMATIC	1.71	5,383.38
TRUSTMARK CORP	898402102	285.00	09/13/2016	SYSTEMATIC	2.57	8,157.98
TRUSTMARK CORP	898402102	385.00	09/14/2016	SYSTEMATIC	3.47	10,995.23
TSAKOS ENERGY NAVIGATION LTD	G9108L108	180.00	03/07/2016	SYSTEMATIC	1.62	1,062.89
TSAKOS ENERGY NAVIGATION LTD	G9108L108	130.00	03/08/2016	SYSTEMATIC	1.17	790.75
TSAKOS ENERGY NAVIGATION LTD	G9108L108	220.00	03/09/2016	SYSTEMATIC	1.98	1,444.49
TSAKOS ENERGY NAVIGATION LTD	G9108L108	795.00	06/29/2016	SYSTEMATIC	7.16	4,157.75

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TSAKOS ENERGY NAVIGATION LTD	G9108L108	385.00	08/01/2016	SYSTEMATIC	3.85	1,970.85
TTM TECHNOLOGIES	87305R109	500.00	05/24/2016	SYSTEMATIC	4.50	3,277.22
TTM TECHNOLOGIES	87305R109	320.00	09/12/2016	SYSTEMATIC	2.88	3,524.22
TTM TECHNOLOGIES	87305R109	260.00	08/01/2016	SYSTEMATIC	2.60	2,166.80
TTM TECHNOLOGIES	87305R109	500.00	05/26/2016	SYSTEMATIC	4.50	3,563.59
TTM TECHNOLOGIES	87305R109	455.00	05/23/2016	SYSTEMATIC	4.10	2,988.15
TTM TECHNOLOGIES	87305R109	510.00	05/20/2016	SYSTEMATIC	4.59	3,342.57
TTM TECHNOLOGIES	87305R109	615.00	05/25/2016	SYSTEMATIC	5.54	4,261.92
TUTOR PERINI CORP	901109108	310.00	01/29/2016	SYSTEMATIC	2.17	3,578.36
TUTOR PERINI CORP	901109108	85.00	08/01/2016	SYSTEMATIC	0.85	2,160.70
TUTOR PERINI CORP	901109108	100.00	09/12/2016	SYSTEMATIC	0.90	2,383.29
TWO HBRS INVT CORP	90187B101	235.00	08/01/2016	SYSTEMATIC	2.35	2,030.40
U S PHYSICAL THERAPY INC	90337L108	35.00	08/01/2016	SYSTEMATIC	0.35	2,052.05
UMPQUA HLDGS CORP	904214103	1,520.00	10/18/2016	SYSTEMATIC	13.68	22,960.45
UNIT CORP	909218109	730.00	10/18/2016	SYSTEMATIC	6.57	13,006.26
UNIT CORP	909218109	565.00	10/19/2016	SYSTEMATIC	5.09	9,911.09
UNITED FINANCIAL BANCORP INC	910304104	105.00	12/02/2016	SYSTEMATIC	0.95	1,779.01
UNITED FINANCIAL BANCORP INC	910304104	85.00	12/05/2016	SYSTEMATIC	0.77	1,441.32
UNITED FINANCIAL BANCORP INC	910304104	425.00	12/06/2016	SYSTEMATIC	3.83	7,326.42
UNITED FINANCIAL BANCORP INC	910304104	240.00	12/07/2016	SYSTEMATIC	2.16	4,123.04
UNITED FINANCIAL BANCORP INC	910304104	230.00	12/08/2016	SYSTEMATIC	2.07	3,978.10
UNITED FIRE GROUP INC	910340108	60.00	05/26/2016	SYSTEMATIC	0.54	2,480.34
UNITED FIRE GROUP INC	910340108	40.00	08/01/2016	SYSTEMATIC	0.40	1,726.00
UNITED FIRE GROUP INC	910340108	135.00	05/27/2016	SYSTEMATIC	1.22	5,671.93
UNITED FIRE GROUP INC	910340108	50.00	05/24/2016	SYSTEMATIC	0.45	2,067.47
UNITED FIRE GROUP INC	910340108	40.00	05/23/2016	SYSTEMATIC	0.36	1,643.56
UNITED FIRE GROUP INC	910340108	70.00	05/20/2016	SYSTEMATIC	0.63	2,841.06
UNITED FIRE GROUP INC	910340108	145.00	05/25/2016	SYSTEMATIC	1.31	6,035.47
UNITED NATURAL FOODS INC	911163103	460.00	01/29/2016	SYSTEMATIC	3.22	16,547.67
UNITED NATURAL FOODS INC	911163103	115.00	03/07/2016	SYSTEMATIC	1.04	3,738.05

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
UNITED NATURAL FOODS INC	911163103	45.00	08/01/2016	SYSTEMATIC	0.45	2,274.72
UNITED THERAPEUTICS CORP DEL	91307C102	200.00	06/29/2016	SYSTEMATIC	1.80	20,591.92
UNITED THERAPEUTICS CORP DEL	91307C102	20.00	08/01/2016	SYSTEMATIC	0.20	2,273.20
UNIVERSAL AMERN SPIN CORP	91338E101	1,130.00	12/05/2016	SYSTEMATIC	10.17	11,348.13
UNIVERSAL AMERN SPIN CORP	91338E101	300.00	12/06/2016	SYSTEMATIC	2.70	3,006.57
UNIVERSAL AMERN SPIN CORP	91338E101	370.00	12/02/2016	SYSTEMATIC	3.33	3,703.33
URBAN OUTFITTERS INC	917047102	85.00	08/01/2016	SYSTEMATIC	0.85	2,561.90
URBAN OUTFITTERS INC	917047102	110.00	05/20/2016	SYSTEMATIC	0.99	2,858.61
US STEEL CORP	912909108	1,300.00	09/12/2016	SYSTEMATIC	11.70	24,983.45
VALIDUS HOLDINGS LTD	G9319H102	310.00	04/15/2016	SYSTEMATIC	2.79	14,319.90
VALIDUS HOLDINGS LTD	G9319H102	115.00	04/18/2016	SYSTEMATIC	1.04	5,326.32
VCA ANTECH INC	918194101	30.00	08/01/2016	SYSTEMATIC	0.30	2,086.80
VERA BRADLEY INC	92335C106	860.00	10/18/2016	SYSTEMATIC	7.74	12,412.48
VERA BRADLEY INC	92335C106	495.00	10/19/2016	SYSTEMATIC	4.46	7,170.19
VERIFONE HLDGS INC	92342Y109	105.00	08/01/2016	SYSTEMATIC	1.05	2,039.10
VERIFONE HLDGS INC	92342Y109	350.00	06/29/2016	SYSTEMATIC	3.15	6,445.22
VIAD CORP	92552R406	360.00	02/02/2016	SYSTEMATIC	2.52	10,181.70
VIAD CORP	92552R406	160.00	02/01/2016	SYSTEMATIC	1.12	4,503.04
VIAD CORP	92552R406	70.00	01/29/2016	SYSTEMATIC	0.49	1,973.69
VILLAGE SUPER MARKET INC CL A	927107409	135.00	12/02/2016	SYSTEMATIC	1.22	4,679.89
VILLAGE SUPER MARKET INC CL A	927107409	35.00	12/05/2016	SYSTEMATIC	0.32	1,214.12
VILLAGE SUPER MARKET INC CL A	927107409	250.00	12/06/2016	SYSTEMATIC	2.25	8,794.14
VILLAGE SUPER MARKET INC CL A	927107409	140.00	12/07/2016	SYSTEMATIC	1.26	5,032.63
VILLAGE SUPER MARKET INC CL A	927107409	135.00	12/08/2016	SYSTEMATIC	1.22	4,869.31
VISHAY INTERTECHNOLOGY	928298108	165.00	08/01/2016	SYSTEMATIC	1.65	2,201.10
VITAMIN SHOPPE INC	92849E101	70.00	08/01/2016	SYSTEMATIC	0.70	2,226.70
VITAMIN SHOPPE INC	92849E101	105.00	09/12/2016	SYSTEMATIC	0.95	2,950.16
VITAMIN SHOPPE INC	92849E101	85.00	05/20/2016	SYSTEMATIC	0.77	2,387.27
VITAMIN SHOPPE INC	92849E101	130.00	03/07/2016	SYSTEMATIC	1.17	3,775.54
VITAMIN SHOPPE INC	92849E101	35.00	09/13/2016	SYSTEMATIC	0.32	977.81

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
VONAGE HLDGS CORP	92886T201	1,050.00	04/15/2016	SYSTEMATIC	9.45	4,810.35
VONAGE HLDGS CORP	92886T201	735.00	05/20/2016	SYSTEMATIC	6.62	3,004.52
VONAGE HLDGS CORP	92886T201	350.00	08/01/2016	SYSTEMATIC	3.50	2,016.00
WABASH NATL CORP	929566107	155.00	08/01/2016	SYSTEMATIC	1.55	2,121.95
WADDELL & REED FINL INC CL A	930059100	150.00	09/12/2016	SYSTEMATIC	1.35	2,805.89
WADDELL & REED FINL INC CL A	930059100	740.00	03/07/2016	SYSTEMATIC	6.66	18,574.36
WADDELL & REED FINL INC CL A	930059100	150.00	04/15/2016	SYSTEMATIC	1.35	3,343.78
WADDELL & REED FINL INC CL A	930059100	185.00	05/20/2016	SYSTEMATIC	1.67	3,588.98
WADDELL & REED FINL INC CL A	930059100	110.00	08/01/2016	SYSTEMATIC	1.10	2,046.10
WASHINGTON FEDERAL INC	938824109	500.00	12/02/2016	SYSTEMATIC	4.50	16,456.07
WASHINGTON FEDERAL INC	938824109	245.00	12/05/2016	SYSTEMATIC	2.21	7,988.47
WASHINGTON REAL ESTATE	939653101	570.00	04/15/2016	SYSTEMATIC	5.13	16,600.28
WASHINGTON REAL ESTATE	939653101	100.00	04/18/2016	SYSTEMATIC	0.90	2,913.52
WELLCARE HEALTH PLANS INC	94946T106	30.00	04/15/2016	SYSTEMATIC	0.27	2,682.62
WELLCARE HEALTH PLANS INC	94946T106	25.00	08/01/2016	SYSTEMATIC	0.25	2,669.00
WESCO AIRCRAFT HLDGS INC	950814103	120.00	09/12/2016	SYSTEMATIC	1.08	1,660.06
WESCO AIRCRAFT HLDGS INC	950814103	310.00	09/13/2016	SYSTEMATIC	2.79	4,439.82
WESCO AIRCRAFT HLDGS INC	950814103	455.00	09/14/2016	SYSTEMATIC	4.10	6,470.19
WESCO AIRCRAFT HLDGS INC	950814103	890.00	09/15/2016	SYSTEMATIC	8.01	12,743.16
WESCO INTERNATIONAL INC	95082P105	35.00	08/01/2016	SYSTEMATIC	0.35	1,889.65
WESTERN ALLIANCE COMMON STOCK	957638109	605.00	03/07/2016	SYSTEMATIC	5.45	18,920.10
WHITESTONE REIT CL B SHS BEN INT	966084204	315.00	10/25/2016	SYSTEMATIC	2.84	4,275.30
WHITESTONE REIT CL B SHS BEN INT	966084204	305.00	10/24/2016	SYSTEMATIC	2.75	4,150.10
WHITESTONE REIT CL B SHS BEN INT	966084204	305.00	10/21/2016	SYSTEMATIC	2.75	4,114.90
WHITESTONE REIT CL B SHS BEN INT	966084204	180.00	10/20/2016	SYSTEMATIC	1.62	2,395.37
WHITESTONE REIT CL B SHS BEN INT	966084204	150.00	10/18/2016	SYSTEMATIC	1.35	1,967.78
WHITESTONE REIT CL B SHS BEN INT	966084204	300.00	10/19/2016	SYSTEMATIC	2.70	3,968.90
WILLIAMS SONOMA INC	969904101	390.00	05/20/2016	SYSTEMATIC	3.51	19,821.42
WILLIAMS SONOMA INC	969904101	40.00	08/01/2016	SYSTEMATIC	0.40	2,061.60
WILLIAMS SONOMA INC	969904101	50.00	09/12/2016	SYSTEMATIC	0.45	2,564.39

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
WOLVERINE WORLD WIDE INC	978097103	190.00	04/15/2016	SYSTEMATIC	1.71	3,275.36
WORLD FUEL SERVICES CORP	981475106	95.00	05/20/2016	SYSTEMATIC	0.86	4,270.61
WORLD FUEL SERVICES CORP	981475106	45.00	08/01/2016	SYSTEMATIC	0.45	2,149.20
WORLD FUEL SERVICES CORP	981475106	235.00	05/24/2016	SYSTEMATIC	2.12	10,203.87
WORLD FUEL SERVICES CORP	981475106	130.00	05/23/2016	SYSTEMATIC	1.17	5,807.85
WORTHINGTON INDS INC	981811102	150.00	05/20/2016	SYSTEMATIC	1.35	5,453.80
WORTHINGTON INDS INC	981811102	415.00	05/23/2016	SYSTEMATIC	3.74	14,552.20
WORTHINGTON INDS INC	981811102	55.00	08/01/2016	SYSTEMATIC	0.55	2,454.10
XENIA HOTELS & RESORTS INC	984017103	185.00	09/12/2016	SYSTEMATIC	1.67	3,078.38
XENIA HOTELS & RESORTS INC	984017103	580.00	09/13/2016	SYSTEMATIC	5.22	9,634.01
XENIA HOTELS & RESORTS INC	984017103	700.00	09/14/2016	SYSTEMATIC	6.30	11,348.40
YRC WORLDWIDE INC	984249607	405.00	03/07/2016	SYSTEMATIC	3.65	3,427.31
YRC WORLDWIDE INC	984249607	170.00	12/07/2016	SYSTEMATIC	1.53	2,288.86
YRC WORLDWIDE INC	984249607	640.00	12/06/2016	SYSTEMATIC	5.76	8,372.40
YRC WORLDWIDE INC	984249607	825.00	12/02/2016	SYSTEMATIC	7.43	10,012.46
YRC WORLDWIDE INC	984249607	65.00	02/01/2016	SYSTEMATIC	0.46	723.85
YRC WORLDWIDE INC	984249607	455.00	01/29/2016	SYSTEMATIC	3.19	4,869.20
YRC WORLDWIDE INC	984249607	265.00	12/05/2016	SYSTEMATIC	2.39	3,346.26
ZAGG INC	98884U108	830.00	04/15/2016	SYSTEMATIC	7.47	6,579.82
ZAGG INC	98884U108	55.00	04/18/2016	SYSTEMATIC	0.50	449.10
ZUMIEZ INC	989817101	130.00	09/12/2016	SYSTEMATIC	1.17	2,155.27
ZUMIEZ INC	989817101	160.00	04/15/2016	SYSTEMATIC	1.44	2,725.55
ZUMIEZ INC	989817101	100.00	05/20/2016	SYSTEMATIC	0.90	1,440.50
ZUMIEZ INC	989817101	160.00	05/23/2016	SYSTEMATIC	1.44	2,260.91
ZUMIEZ INC	989817101	145.00	08/01/2016	SYSTEMATIC	1.45	2,427.30
TOTAL FOR: SYSTEMATIC					3,910.51	7,544,419.53
Grand Total:					8,065.78	16,842,670.94

Schedule 4C

Annual Statement of the Franklin Regional Retirement System through the Month of December 2016

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
ALLSTATE CORP	020002101	678.00	O'SHAUGHNESSY	01/29/2016	13.56	39,438.73	42,097.02	0.00	-2,658.29	0
AMBEV S A SPONSORED ADR	02319V103	8,042.00	O'SHAUGHNESSY	12/09/2016	160.84	38,232.44	35,080.33	3,152.11	0.00	0
AMERICAN INTL GROUP INC	026874784	126.00	O'SHAUGHNESSY	11/04/2016	2.52	7,616.64	7,808.22	0.00	-191.58	0
AMERICAN INTL GROUP INC	026874784	21.00	O'SHAUGHNESSY	11/10/2016	0.21	1,241.08	1,301.37	0.00	-60.29	0
AMERICAN INTL GROUP INC	026874784	495.00	O'SHAUGHNESSY	11/14/2016	9.90	30,860.19	30,675.15	185.04	0.00	0
ANTHEM INC	036752103	219.00	O'SHAUGHNESSY	04/01/2016	4.38	30,557.41	30,537.36	20.05	0.00	0
ANTHEM INC	036752103	354.00	O'SHAUGHNESSY	04/29/2016	7.08	51,573.48	49,361.76	2,211.72	0.00	0
ASHLAND INC NEW	044209104	37.00	O'SHAUGHNESSY	07/01/2016	0.37	4,083.32	3,799.90	283.42	0.00	0
ASHLAND INC NEW	044209104	155.00	O'SHAUGHNESSY	07/05/2016	1.55	17,388.16	15,918.50	1,469.66	0.00	0
ASHLAND INC NEW	044209104	17.00	O'SHAUGHNESSY	07/06/2016	0.17	1,913.18	1,745.90	167.28	0.00	0
ASHLAND INC NEW	044209104	22.00	O'SHAUGHNESSY	07/08/2016	0.44	2,502.58	2,259.40	243.18	0.00	0
ASHLAND INC NEW	044209104	13.00	O'SHAUGHNESSY	07/11/2016	0.13	1,459.93	1,335.10	124.83	0.00	0
ASHLAND INC NEW	044209104	23.00	O'SHAUGHNESSY	07/14/2016	0.46	2,719.95	2,362.10	357.85	0.00	0
ASHLAND INC NEW	044209104	13.00	O'SHAUGHNESSY	08/05/2016	0.13	1,482.95	1,335.10	147.85	0.00	0
ASHLAND INC NEW	044209104	121.00	O'SHAUGHNESSY	08/05/2016	1.21	13,867.97	12,426.70	1,441.27	0.00	0
ASHLAND INC NEW	044209104	37.00	O'SHAUGHNESSY	08/05/2016	0.37	4,204.45	3,799.90	404.55	0.00	0
ASHLAND INC NEW	044209104	6.00	O'SHAUGHNESSY	08/10/2016	0.06	687.62	616.20	71.42	0.00	0
ASHLAND INC NEW	044209104	4.00	O'SHAUGHNESSY	08/11/2016	0.04	458.89	410.80	48.09	0.00	0
ASHLAND INC NEW	044209104	16.00	O'SHAUGHNESSY	08/12/2016	0.16	1,835.21	1,643.20	192.01	0.00	0
ASHLAND INC NEW	044209104	65.00	O'SHAUGHNESSY	08/15/2016	0.65	7,438.83	6,675.50	763.33	0.00	0
ASHLAND INC NEW	044209104	8.00	O'SHAUGHNESSY	08/16/2016	0.08	917.91	821.60	96.31	0.00	0
ASHLAND INC NEW	044209104	19.00	O'SHAUGHNESSY	08/18/2016	0.19	2,173.45	1,951.30	222.15	0.00	0
ASHLAND INC NEW	044209104	15.00	O'SHAUGHNESSY	08/19/2016	0.15	1,715.47	1,540.50	174.97	0.00	0
ASHLAND INC NEW	044209104	21.00	O'SHAUGHNESSY	08/22/2016	0.21	2,397.52	2,156.70	240.82	0.00	0
ASHLAND INC NEW	044209104	83.00	O'SHAUGHNESSY	08/23/2016	0.83	9,544.68	8,524.10	1,020.58	0.00	0
BED BATH & BEYOND INC	075896100	749.00	O'SHAUGHNESSY	10/07/2016	7.49	32,534.80	36,139.25	0.00	-3,604.45	0
BED BATH & BEYOND INC	075896100	569.00	O'SHAUGHNESSY	12/09/2016	5.69	26,072.03	27,454.25	0.00	-1,382.22	0
BED BATH & BEYOND INC	075896100	255.00	O'SHAUGHNESSY	12/12/2016	2.55	11,873.64	12,303.75	0.00	-430.11	0

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BED BATH & BEYOND INC	075896100	50.00	O'SHAUGHNESSY	12/13/2016	0.50	2,394.00	2,412.50	0.00	-18.50	0
BED BATH & BEYOND INC	075896100	40.00	O'SHAUGHNESSY	12/14/2016	0.40	1,920.92	1,930.00	0.00	-9.08	0
CBS CORP NEW CL B	124857202	1,057.00	O'SHAUGHNESSY	12/09/2016	21.14	64,567.23	49,816.41	14,750.82	0.00	0
CENTURYLINK INC	156700106	184.00	O'SHAUGHNESSY	08/05/2016	3.68	5,703.87	4,629.44	1,074.43	0.00	0
CF INDS HLDGS INC	125269100	917.00	O'SHAUGHNESSY	04/29/2016	9.17	30,603.75	37,422.77	0.00	-6,819.02	0
COCA-COLA ENTERPRISES INC NEW	19122T109	121.00	O'SHAUGHNESSY	01/29/2016	1.21	5,522.33	5,958.04	0.00	-435.71	0
COCA-COLA ENTERPRISES INC NEW	19122T109	60.00	O'SHAUGHNESSY	02/26/2016	0.60	2,954.22	2,954.40	0.00	-0.18	0
COCA-COLA ENTERPRISES INC NEW	19122T109	185.00	O'SHAUGHNESSY	04/29/2016	3.70	9,612.43	9,109.40	503.03	0.00	0
COCA-COLA ENTERPRISES INC NEW	19122T109	183.00	O'SHAUGHNESSY	05/02/2016	3.66	9,525.60	9,010.92	514.68	0.00	0
COCA-COLA EUROPEAN PARTNERS	G25839104	835.00	O'SHAUGHNESSY	06/06/2016	16.70	32,910.22	41,115.40	0.00	-8,205.18	0
COCA-COLA EUROPEAN PARTNERS	G25839104	489.00	O'SHAUGHNESSY	07/01/2016	9.78	16,640.45	24,078.36	0.00	-7,437.91	0
COCA-COLA EUROPEAN PARTNERS	G25839104	91.00	O'SHAUGHNESSY	07/05/2016	1.82	3,140.87	4,480.84	0.00	-1,339.97	0
COCA-COLA EUROPEAN PARTNERS	G25839104	118.00	O'SHAUGHNESSY	07/05/2016	1.18	4,063.83	5,810.32	0.00	-1,746.49	0
COCA-COLA EUROPEAN PARTNERS	G25839104	485.00	O'SHAUGHNESSY	08/05/2016	9.70	17,758.66	23,881.40	0.00	-6,122.74	0
COCA-COLA EUROPEAN PARTNERS	G25839104	107.00	O'SHAUGHNESSY	08/05/2016	1.07	3,918.92	5,268.68	0.00	-1,349.76	0
COCA-COLA EUROPEAN PARTNERS	G25839104	532.00	O'SHAUGHNESSY	08/05/2016	10.64	19,753.68	26,195.68	0.00	-6,442.00	0
COCA-COLA EUROPEAN PARTNERS	G25839104	38.00	O'SHAUGHNESSY	08/08/2016	0.76	1,401.86	1,871.12	0.00	-469.26	0
COCA-COLA EUROPEAN PARTNERS	G25839104	26.00	O'SHAUGHNESSY	08/11/2016	0.52	956.02	1,280.24	0.00	-324.22	0
COCA-COLA EUROPEAN PARTNERS	G25839104	65.00	O'SHAUGHNESSY	08/12/2016	1.30	2,420.32	3,200.60	0.00	-780.28	0
COCA-COLA EUROPEAN PARTNERS	G25839104	249.00	O'SHAUGHNESSY	09/01/2016	4.98	9,507.21	12,260.76	0.00	-2,753.55	0
COCA-COLA EUROPEAN PARTNERS	G25839104	38.00	O'SHAUGHNESSY	09/02/2016	0.38	1,464.51	1,871.12	0.00	-406.61	0
COCA-COLA EUROPEAN PARTNERS	G25839104	171.00	O'SHAUGHNESSY	09/07/2016	1.71	6,513.33	8,420.04	0.00	-1,906.71	0
COCA-COLA EUROPEAN PARTNERS	G25839104	648.00	O'SHAUGHNESSY	09/08/2016	6.48	25,134.66	31,907.52	0.00	-6,772.86	0
COCA-COLA EUROPEAN PARTNERS	G25839104	160.00	O'SHAUGHNESSY	09/09/2016	1.60	6,176.45	7,878.40	0.00	-1,701.95	0
COCA-COLA EUROPEAN PARTNERS	G25839104	82.00	O'SHAUGHNESSY	09/09/2016	1.64	3,183.99	4,037.68	0.00	-853.69	0
COCA-COLA EUROPEAN PARTNERS	G25839104	1,125.00	O'SHAUGHNESSY	10/07/2016	22.50	43,528.68	55,395.00	0.00	-11,866.32	0
COCA-COLA EUROPEAN PARTNERS	G25839104	108.00	O'SHAUGHNESSY	10/11/2016	2.16	4,199.19	5,317.92	0.00	-1,118.73	0
COCA-COLA EUROPEAN PARTNERS	G25839104	91.00	O'SHAUGHNESSY	10/12/2016	1.82	3,549.98	4,480.84	0.00	-930.86	0
COCA-COLA EUROPEAN PARTNERS	G25839104	34.00	O'SHAUGHNESSY	10/13/2016	0.68	1,326.07	1,674.16	0.00	-348.09	0
COCA-COLA EUROPEAN PARTNERS	G25839104	16.00	O'SHAUGHNESSY	10/17/2016	0.16	608.46	787.84	0.00	-179.38	0
CORNING INCORPORATED	219350105	648.00	O'SHAUGHNESSY	04/01/2016	12.96	13,102.66	11,845.44	1,257.22	0.00	0

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CORNING INCORPORATED	219350105	909.00	O'SHAUGHNESSY	05/04/2016	9.09	16,956.03	16,616.52	339.51	0.00	0
CORNING INCORPORATED	219350105	63.00	O'SHAUGHNESSY	05/05/2016	0.63	1,186.34	1,151.64	34.70	0.00	0
CORNING INCORPORATED	219350105	134.00	O'SHAUGHNESSY	05/13/2016	1.34	2,519.78	2,449.52	70.26	0.00	0
CORNING INCORPORATED	219350105	155.00	O'SHAUGHNESSY	05/16/2016	1.55	2,928.84	2,833.40	95.44	0.00	0
CORNING INCORPORATED	219350105	35.00	O'SHAUGHNESSY	05/17/2016	0.35	663.58	639.80	23.78	0.00	0
CORNING INCORPORATED	219350105	149.00	O'SHAUGHNESSY	05/19/2016	1.49	2,849.69	2,723.72	125.97	0.00	0
CORNING INCORPORATED	219350105	35.00	O'SHAUGHNESSY	05/20/2016	0.35	674.00	639.80	34.20	0.00	0
CORNING INCORPORATED	219350105	84.00	O'SHAUGHNESSY	05/23/2016	0.84	1,616.20	1,535.52	80.68	0.00	0
CORNING INCORPORATED	219350105	69.00	O'SHAUGHNESSY	05/25/2016	0.69	1,340.82	1,261.32	79.50	0.00	0
CORNING INCORPORATED	219350105	124.00	O'SHAUGHNESSY	05/26/2016	1.24	2,447.64	2,266.72	180.92	0.00	0
CORNING INCORPORATED	219350105	371.00	O'SHAUGHNESSY	05/27/2016	3.71	7,409.29	6,781.88	627.41	0.00	0
CORNING INCORPORATED	219350105	1,021.00	O'SHAUGHNESSY	06/06/2016	20.42	21,061.65	18,663.88	2,397.77	0.00	0
CORNING INCORPORATED	219350105	913.00	O'SHAUGHNESSY	06/06/2016	9.13	18,871.02	16,689.64	2,181.38	0.00	0
CORNING INCORPORATED	219350105	693.00	O'SHAUGHNESSY	10/07/2016	13.86	16,351.18	12,668.04	3,683.14	0.00	0
CORNING INCORPORATED	219350105	967.00	O'SHAUGHNESSY	12/09/2016	19.34	22,949.69	17,676.76	5,272.93	0.00	0
CORNING INCORPORATED	219350105	138.00	O'SHAUGHNESSY	12/09/2016	1.38	3,275.35	2,522.64	752.71	0.00	0
DARDEN RESTAURANTS INC	237194105	247.00	O'SHAUGHNESSY	04/01/2016	2.47	16,419.76	15,719.08	700.68	0.00	0
DARDEN RESTAURANTS INC	237194105	230.00	O'SHAUGHNESSY	04/01/2016	4.60	15,275.94	14,637.20	638.74	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	83.00	O'SHAUGHNESSY	11/04/2016	1.66	4,320.03	3,969.89	350.14	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	12.00	O'SHAUGHNESSY	11/08/2016	0.12	600.35	573.96	26.39	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	40.00	O'SHAUGHNESSY	11/15/2016	0.80	2,077.05	1,913.20	163.85	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	876.00	O'SHAUGHNESSY	12/09/2016	8.76	49,654.97	41,899.08	7,755.89	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	41.00	O'SHAUGHNESSY	12/12/2016	0.41	2,346.87	1,961.03	385.84	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	10.00	O'SHAUGHNESSY	12/19/2016	0.10	565.01	478.30	86.71	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	37.00	O'SHAUGHNESSY	12/23/2016	0.37	2,121.09	1,769.71	351.38	0.00	0
EXPRESS SCRIPTS HLDG CO	30219G108	292.00	O'SHAUGHNESSY	11/04/2016	5.83	19,671.97	25,523.72	0.00	-5,851.75	0
EXPRESS SCRIPTS HLDG CO	30219G108	27.00	O'SHAUGHNESSY	12/09/2016	0.54	2,061.11	2,360.07	0.00	-298.96	0
FEDEX CORP	31428X106	274.00	O'SHAUGHNESSY	01/29/2016	5.48	34,674.39	40,823.26	0.00	-6,148.87	0
FEDEX CORP	31428X106	288.00	O'SHAUGHNESSY	02/26/2016	5.76	38,576.17	42,909.12	0.00	-4,332.95	0
FEDEX CORP	31428X106	292.00	O'SHAUGHNESSY	04/01/2016	5.84	47,178.23	43,505.08	3,673.15	0.00	0
FLUOR CORP	343412102	372.00	O'SHAUGHNESSY	04/29/2016	7.44	20,073.39	17,565.84	2,507.55	0.00	0

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FLUOR CORP	343412102	972.00	O'SHAUGHNESSY	06/06/2016	9.72	50,406.82	45,897.84	4,508.98	0.00	0
FLUOR CORP	343412102	516.00	O'SHAUGHNESSY	07/01/2016	5.16	24,229.33	24,365.52	0.00	-136.19	0
FLUOR CORP	343412102	359.00	O'SHAUGHNESSY	07/05/2016	3.59	17,201.00	16,951.98	249.02	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	53.00	O'SHAUGHNESSY	09/02/2016	0.53	2,133.40	2,303.38	0.00	-169.98	0
HARTFORD FINL SVCS GROUP INC	416515104	545.00	O'SHAUGHNESSY	09/02/2016	10.90	21,922.85	23,685.70	0.00	-1,762.85	0
HARTFORD FINL SVCS GROUP INC	416515104	1,112.00	O'SHAUGHNESSY	10/07/2016	22.24	47,445.78	48,327.52	0.00	-881.74	0
HESS CORP COM	42809H107	718.00	O'SHAUGHNESSY	01/29/2016	14.36	25,211.74	34,808.64	0.00	-9,596.90	0
HESS CORP COM	42809H107	712.00	O'SHAUGHNESSY	04/01/2016	7.12	35,066.73	34,517.76	548.97	0.00	0
HESS CORP COM	42809H107	170.00	O'SHAUGHNESSY	04/29/2016	3.40	10,569.31	8,241.60	2,327.71	0.00	0
HESS CORP COM	42809H107	761.00	O'SHAUGHNESSY	06/06/2016	15.22	44,636.16	36,893.28	7,742.88	0.00	0
HESS CORP COM	42809H107	30.00	O'SHAUGHNESSY	06/07/2016	0.60	1,773.26	1,454.40	318.86	0.00	0
HESS CORP COM	42809H107	88.00	O'SHAUGHNESSY	06/08/2016	1.76	5,185.02	4,266.24	918.78	0.00	0
HESS CORP COM	42809H107	677.00	O'SHAUGHNESSY	07/01/2016	13.54	36,938.81	32,820.96	4,117.85	0.00	0
HESS CORP COM	42809H107	785.00	O'SHAUGHNESSY	08/05/2016	15.70	40,115.37	38,056.80	2,058.57	0.00	0
IBM CORP	459200101	247.00	O'SHAUGHNESSY	01/29/2016	4.94	30,222.53	33,992.14	0.00	-3,769.61	0
IBM CORP	459200101	312.00	O'SHAUGHNESSY	02/26/2016	3.12	41,571.41	42,937.44	0.00	-1,366.03	0
IBM CORP	459200101	26.00	O'SHAUGHNESSY	04/01/2016	0.26	3,842.58	3,578.12	264.46	0.00	0
IBM CORP	459200101	315.00	O'SHAUGHNESSY	04/01/2016	6.30	46,581.15	43,350.30	3,230.85	0.00	0
IBM CORP	459200101	340.00	O'SHAUGHNESSY	04/29/2016	6.80	50,558.86	46,790.80	3,768.06	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	132.00	O'SHAUGHNESSY	02/26/2016	2.64	12,703.57	12,233.76	469.81	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	56.00	O'SHAUGHNESSY	04/01/2016	0.56	5,623.44	5,190.08	433.36	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	75.00	O'SHAUGHNESSY	04/29/2016	1.50	7,857.94	6,951.00	906.94	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	60.00	O'SHAUGHNESSY	06/06/2016	0.60	6,320.26	5,560.80	759.46	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	83.00	O'SHAUGHNESSY	06/06/2016	1.66	8,700.25	7,692.44	1,007.81	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	316.00	O'SHAUGHNESSY	10/07/2016	6.32	37,786.48	29,286.88	8,499.60	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	44.00	O'SHAUGHNESSY	10/12/2016	0.88	5,264.96	4,077.92	1,187.04	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	12.00	O'SHAUGHNESSY	10/20/2016	0.23	1,397.38	1,112.16	285.22	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	382.00	O'SHAUGHNESSY	11/04/2016	7.64	43,165.28	35,403.76	7,761.52	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	496.00	O'SHAUGHNESSY	11/04/2016	9.92	55,772.44	45,969.28	9,803.16	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	348.00	O'SHAUGHNESSY	12/09/2016	6.95	43,870.89	32,252.64	11,618.25	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	20.00	O'SHAUGHNESSY	12/13/2016	0.20	2,552.14	1,853.60	698.54	0.00	0

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ILLINOIS TOOL WORKS INC WKS INC	452308109	7.00	O'SHAUGHNESSY	12/14/2016	0.07	888.79	648.76	240.03	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	21.00	O'SHAUGHNESSY	12/15/2016	0.21	2,662.24	1,946.28	715.96	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	49.00	O'SHAUGHNESSY	12/19/2016	0.97	6,191.76	4,541.32	1,650.44	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	9.00	O'SHAUGHNESSY	12/30/2016	0.09	1,127.62	834.12	293.50	0.00	0
INGERSOLL-RAND PLC	G47791101	743.00	O'SHAUGHNESSY	01/29/2016	7.43	36,787.55	41,080.47	0.00	-4,292.92	0
INGERSOLL-RAND PLC	G47791101	28.00	O'SHAUGHNESSY	02/02/2016	0.28	1,398.04	1,548.12	0.00	-150.08	0
INGERSOLL-RAND PLC	G47791101	22.00	O'SHAUGHNESSY	02/04/2016	0.22	1,110.70	1,216.38	0.00	-105.68	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	1,073.00	O'SHAUGHNESSY	01/29/2016	21.46	23,135.81	22,700.39	435.42	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	1,250.00	O'SHAUGHNESSY	02/26/2016	25.00	27,476.65	26,445.00	1,031.65	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	521.00	O'SHAUGHNESSY	02/29/2016	10.42	11,181.97	11,022.28	159.69	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	364.00	O'SHAUGHNESSY	04/01/2016	7.28	8,027.51	7,700.78	326.73	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	736.00	O'SHAUGHNESSY	04/29/2016	14.72	15,869.65	15,570.82	298.83	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	273.00	O'SHAUGHNESSY	05/02/2016	5.46	6,000.54	5,775.59	224.95	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	3,084.00	O'SHAUGHNESSY	06/06/2016	61.68	70,275.42	65,245.10	5,030.32	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	187.00	O'SHAUGHNESSY	06/07/2016	3.74	4,280.33	3,956.17	324.16	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	213.00	O'SHAUGHNESSY	06/08/2016	4.26	4,914.72	4,506.23	408.49	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	213.00	O'SHAUGHNESSY	06/09/2016	4.26	4,900.70	4,506.23	394.47	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	133.00	O'SHAUGHNESSY	06/10/2016	2.66	3,072.70	2,813.75	258.95	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467105	785.00	O'SHAUGHNESSY	07/01/2016	15.70	16,678.21	16,607.46	70.75	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467501	0.70	O'SHAUGHNESSY	07/25/2016	0.00	16.94	15.82	1.12	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467501	1,939.00	O'SHAUGHNESSY	08/05/2016	38.78	45,683.20	43,585.34	2,097.86	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467501	111.00	O'SHAUGHNESSY	08/05/2016	1.11	2,642.06	2,495.09	146.97	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467501	1,870.00	O'SHAUGHNESSY	09/02/2016	37.40	45,245.16	42,034.34	3,210.82	0.00	0
KONINKLIJKE AHOLD NV SPON ADR	500467501	660.00	O'SHAUGHNESSY	09/02/2016	13.20	15,836.68	14,835.65	1,001.03	0.00	0
L OREAL CO UNSPONSORED ADR	502117203	331.00	O'SHAUGHNESSY	08/05/2016	6.62	12,619.66	11,167.94	1,451.72	0.00	0
L OREAL CO UNSPONSORED ADR	502117203	1,345.00	O'SHAUGHNESSY	09/02/2016	26.90	51,288.57	45,191.48	6,097.09	0.00	0
MACYS INC	55616P104	551.00	O'SHAUGHNESSY	10/07/2016	11.01	20,004.12	19,273.98	730.14	0.00	0
MACYS INC	55616P104	437.00	O'SHAUGHNESSY	12/09/2016	8.74	18,344.46	15,286.26	3,058.20	0.00	0
MAGNA INTL INC CL A	559222401	132.00	O'SHAUGHNESSY	04/01/2016	2.64	5,484.59	5,353.92	130.67	0.00	0
MAGNA INTL INC CL A	559222401	1,004.00	O'SHAUGHNESSY	04/29/2016	20.08	43,525.26	39,117.12	4,408.14	0.00	0
MARATHON PETE CORP	56585A102	356.00	O'SHAUGHNESSY	01/29/2016	7.12	14,636.71	18,455.04	0.00	-3,818.33	0

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MARATHON PETE CORP	56585A102	69.00	O'SHAUGHNESSY	02/04/2016	1.38	2,854.08	3,576.96	0.00	-722.88	0
MARATHON PETE CORP	56585A102	190.00	O'SHAUGHNESSY	02/26/2016	3.80	6,187.99	9,849.60	0.00	-3,661.61	0
MARATHON PETE CORP	56585A102	66.00	O'SHAUGHNESSY	02/29/2016	1.32	2,192.31	3,421.44	0.00	-1,229.13	0
MARATHON PETE CORP	56585A102	1,084.00	O'SHAUGHNESSY	04/01/2016	21.68	39,156.36	56,194.56	0.00	-17,038.20	0
MARATHON PETE CORP	56585A102	582.00	O'SHAUGHNESSY	04/29/2016	11.64	24,136.35	30,170.88	0.00	-6,034.53	0
MARATHON PETE CORP	56585A102	284.00	O'SHAUGHNESSY	05/02/2016	5.68	11,907.58	14,722.56	0.00	-2,814.98	0
MARATHON PETE CORP	56585A102	227.00	O'SHAUGHNESSY	05/03/2016	4.54	9,668.35	11,767.68	0.00	-2,099.33	0
MARRIOTT INTL INC NEW CL A	571903202	682.00	O'SHAUGHNESSY	12/09/2016	13.64	55,263.30	45,721.28	9,542.02	0.00	0
MICHAEL KORS HOLDINGS LTD	G60754101	20.00	O'SHAUGHNESSY	12/09/2016	0.20	967.13	801.20	165.93	0.00	0
MICHAEL KORS HOLDINGS LTD	G60754101	17.00	O'SHAUGHNESSY	12/13/2016	0.17	857.95	681.02	176.93	0.00	0
MOBILE TELESYSTEMS SPON ADR	607409109	2,389.00	O'SHAUGHNESSY	04/29/2016	47.78	21,389.44	14,764.02	6,625.42	0.00	0
MOBILE TELESYSTEMS SPON ADR	607409109	4,039.00	O'SHAUGHNESSY	06/06/2016	80.78	34,954.35	24,961.02	9,993.33	0.00	0
MONSANTO CO	61166W101	366.00	O'SHAUGHNESSY	10/07/2016	7.32	37,506.97	36,058.32	1,448.65	0.00	0
MOSAIC CO NEW	61945C103	16.00	O'SHAUGHNESSY	02/29/2016	0.32	399.99	441.44	0.00	-41.45	0
MOSAIC CO NEW	61945C103	470.00	O'SHAUGHNESSY	03/01/2016	9.40	11,879.08	12,967.30	0.00	-1,088.22	0
MOSAIC CO NEW	61945C103	420.00	O'SHAUGHNESSY	03/02/2016	8.40	11,056.59	11,587.80	0.00	-531.21	0
MOSAIC CO NEW	61945C103	35.00	O'SHAUGHNESSY	03/02/2016	0.35	911.79	965.65	0.00	-53.86	0
MOSAIC CO NEW	61945C103	134.00	O'SHAUGHNESSY	04/01/2016	1.34	3,701.07	3,697.06	4.01	0.00	0
MOSAIC CO NEW	61945C103	311.00	O'SHAUGHNESSY	04/29/2016	6.22	8,807.32	8,580.49	226.83	0.00	0
MOSAIC CO NEW	61945C103	921.00	O'SHAUGHNESSY	06/06/2016	18.42	22,752.71	25,410.39	0.00	-2,657.68	0
MOSAIC CO NEW	61945C103	1,035.00	O'SHAUGHNESSY	10/07/2016	20.70	25,691.96	28,555.65	0.00	-2,863.69	0
MOSAIC CO NEW	61945C103	490.00	O'SHAUGHNESSY	11/04/2016	9.80	11,826.72	13,519.10	0.00	-1,692.38	0
MOSAIC CO NEW	61945C103	58.00	O'SHAUGHNESSY	12/09/2016	0.58	1,668.33	1,600.22	68.11	0.00	0
MOSAIC CO NEW	61945C103	1,526.00	O'SHAUGHNESSY	12/09/2016	30.52	44,208.62	42,102.34	2,106.28	0.00	0
NATIONAL OILWELL VARCO INC	637071101	261.00	O'SHAUGHNESSY	10/07/2016	5.22	9,362.15	8,740.89	621.26	0.00	0
NATIONAL OILWELL VARCO INC	637071101	1,176.00	O'SHAUGHNESSY	10/11/2016	23.52	42,953.75	39,384.24	3,569.51	0.00	0
NATIONAL OILWELL VARCO INC	637071101	1,460.00	O'SHAUGHNESSY	12/09/2016	29.20	55,701.58	48,895.40	6,806.18	0.00	0
NATIONAL OILWELL VARCO INC	637071101	31.00	O'SHAUGHNESSY	12/12/2016	0.61	1,225.73	1,038.19	187.54	0.00	0
NATIONAL OILWELL VARCO INC	637071101	75.00	O'SHAUGHNESSY	12/13/2016	1.50	2,962.84	2,511.75	451.09	0.00	0
NATIONAL OILWELL VARCO INC	637071101	25.00	O'SHAUGHNESSY	12/14/2016	0.25	1,003.45	837.25	166.20	0.00	0
NAVIENT CORP	63938C108	922.00	O'SHAUGHNESSY	01/22/2016	18.44	8,352.05	10,556.90	0.00	-2,204.85	0

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NAVIENT CORP	63938C108	89.00	O'SHAUGHNESSY	01/25/2016	0.89	797.87	1,019.05	0.00	-221.18	0
NAVIENT CORP	63938C108	514.00	O'SHAUGHNESSY	01/25/2016	10.28	4,560.94	5,885.30	0.00	-1,324.36	0
NAVIENT CORP	63938C108	758.00	O'SHAUGHNESSY	01/26/2016	15.16	6,951.72	8,679.10	0.00	-1,727.38	0
NETAPP INC	64110D104	128.00	O'SHAUGHNESSY	02/26/2016	1.28	3,170.62	3,395.84	0.00	-225.22	0
NETAPP INC	64110D104	24.00	O'SHAUGHNESSY	02/29/2016	0.24	588.39	636.72	0.00	-48.33	0
NETAPP INC	64110D104	929.00	O'SHAUGHNESSY	06/06/2016	18.58	22,853.27	24,646.37	0.00	-1,793.10	0
NETAPP INC	64110D104	99.00	O'SHAUGHNESSY	10/07/2016	0.99	3,509.97	2,626.47	883.50	0.00	0
NETAPP INC	64110D104	1,302.00	O'SHAUGHNESSY	10/07/2016	26.04	46,029.90	34,542.06	11,487.84	0.00	0
NETAPP INC	64110D104	74.00	O'SHAUGHNESSY	10/18/2016	0.74	2,491.99	1,963.22	528.77	0.00	0
NETAPP INC	64110D104	228.00	O'SHAUGHNESSY	11/02/2016	4.56	7,689.47	6,048.84	1,640.63	0.00	0
NETAPP INC	64110D104	106.00	O'SHAUGHNESSY	11/04/2016	2.12	3,524.88	2,812.18	712.70	0.00	0
NETAPP INC	64110D104	33.00	O'SHAUGHNESSY	11/15/2016	0.66	1,105.97	875.49	230.48	0.00	0
NETAPP INC	64110D104	58.00	O'SHAUGHNESSY	11/17/2016	1.16	1,983.79	1,538.74	445.05	0.00	0
NETAPP INC	64110D104	496.00	O'SHAUGHNESSY	12/09/2016	9.92	17,670.95	13,158.88	4,512.07	0.00	0
NORTHROP GRUMMAN CORP	666807102	111.00	O'SHAUGHNESSY	01/29/2016	2.22	20,152.89	20,957.91	0.00	-805.02	0
NORTHROP GRUMMAN CORP	666807102	30.00	O'SHAUGHNESSY	02/26/2016	0.60	5,754.97	5,664.30	90.67	0.00	0
NORTHROP GRUMMAN CORP	666807102	25.00	O'SHAUGHNESSY	04/01/2016	0.50	4,855.64	4,720.25	135.39	0.00	0
NORTHROP GRUMMAN CORP	666807102	175.00	O'SHAUGHNESSY	06/06/2016	3.50	37,122.05	33,041.75	4,080.30	0.00	0
NORTHROP GRUMMAN CORP	666807102	81.00	O'SHAUGHNESSY	07/01/2016	1.62	17,358.88	15,293.61	2,065.27	0.00	0
NORTHROP GRUMMAN CORP	666807102	36.00	O'SHAUGHNESSY	10/07/2016	0.72	7,722.95	6,797.16	925.79	0.00	0
NORTHROP GRUMMAN CORP	666807102	33.00	O'SHAUGHNESSY	10/13/2016	0.66	7,110.44	6,230.73	879.71	0.00	0
NORTHROP GRUMMAN CORP	666807102	26.00	O'SHAUGHNESSY	10/13/2016	0.26	5,627.80	4,909.06	718.74	0.00	0
NORTHROP GRUMMAN CORP	666807102	266.00	O'SHAUGHNESSY	12/09/2016	5.32	65,573.13	50,223.46	15,349.67	0.00	0
NTT DOCOMO INC ADR	62942M201	166.00	O'SHAUGHNESSY	11/02/2016	1.66	4,177.75	3,403.00	774.75	0.00	0
NTT DOCOMO INC ADR	62942M201	6.00	O'SHAUGHNESSY	12/09/2016	0.06	135.32	123.00	12.32	0.00	0
NTT DOCOMO INC ADR	62942M201	53.00	O'SHAUGHNESSY	12/13/2016	0.53	1,215.76	1,086.50	129.26	0.00	0
NTT DOCOMO INC ADR	62942M201	155.00	O'SHAUGHNESSY	12/15/2016	1.55	3,554.30	3,177.50	376.80	0.00	0
NTT DOCOMO INC ADR	62942M201	62.00	O'SHAUGHNESSY	12/16/2016	0.62	1,447.81	1,271.00	176.81	0.00	0
NTT DOCOMO INC ADR	62942M201	26.00	O'SHAUGHNESSY	12/16/2016	0.26	609.50	533.00	76.50	0.00	0
NTT DOCOMO INC ADR	62942M201	91.00	O'SHAUGHNESSY	12/19/2016	0.91	2,140.42	1,867.68	272.74	0.00	0
NTT DOCOMO INC ADR	62942M201	176.00	O'SHAUGHNESSY	12/22/2016	1.76	4,072.87	3,616.86	456.01	0.00	0

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NTT DOCOMO INC ADR	62942M201	23.00	O'SHAUGHNESSY	12/27/2016	0.23	532.11	473.33	58.78	0.00	0
NTT DOCOMO INC ADR	62942M201	113.00	O'SHAUGHNESSY	12/28/2016	1.13	2,622.56	2,309.10	313.46	0.00	0
NTT DOCOMO INC ADR	62942M201	88.00	O'SHAUGHNESSY	12/29/2016	0.88	2,046.31	1,794.03	252.28	0.00	0
PARKER HANNIFIN CORP	701094104	277.00	O'SHAUGHNESSY	10/07/2016	2.77	34,453.25	26,863.46	7,589.79	0.00	0
PARKER HANNIFIN CORP	701094104	482.00	O'SHAUGHNESSY	10/11/2016	4.82	60,937.69	46,744.36	14,193.33	0.00	0
PARKER HANNIFIN CORP	701094104	14.00	O'SHAUGHNESSY	11/04/2016	0.28	1,727.70	1,357.72	369.98	0.00	0
PARKER HANNIFIN CORP	701094104	52.00	O'SHAUGHNESSY	11/10/2016	1.04	6,464.40	5,042.96	1,421.44	0.00	0
PARKER HANNIFIN CORP	701094104	67.00	O'SHAUGHNESSY	12/09/2016	0.67	9,527.66	6,497.66	3,030.00	0.00	0
PARKER HANNIFIN CORP	701094104	291.00	O'SHAUGHNESSY	12/09/2016	5.82	41,346.58	28,221.18	13,125.40	0.00	0
PARKER HANNIFIN CORP	701094104	23.00	O'SHAUGHNESSY	12/12/2016	0.23	3,336.30	2,230.54	1,105.76	0.00	0
PARKER HANNIFIN CORP	701094104	56.00	O'SHAUGHNESSY	12/20/2016	1.12	8,004.62	5,430.88	2,573.74	0.00	0
PARKER HANNIFIN CORP	701094104	17.00	O'SHAUGHNESSY	12/22/2016	0.17	2,426.52	1,648.66	777.86	0.00	0
PARKER HANNIFIN CORP	701094104	21.00	O'SHAUGHNESSY	12/23/2016	0.21	3,024.80	2,036.58	988.22	0.00	0
PENTAIR PLC	G7500T104	37.00	O'SHAUGHNESSY	06/06/2016	0.74	2,208.72	1,832.61	376.11	0.00	0
PENTAIR PLC	G7500T104	419.00	O'SHAUGHNESSY	07/01/2016	4.19	23,888.13	20,753.07	3,135.06	0.00	0
PENTAIR PLC	G7500T104	216.00	O'SHAUGHNESSY	07/05/2016	2.16	12,410.28	10,698.48	1,711.80	0.00	0
PENTAIR PLC	G7500T104	60.00	O'SHAUGHNESSY	07/06/2016	0.60	3,450.42	2,971.80	478.62	0.00	0
PENTAIR PLC	G7500T104	20.00	O'SHAUGHNESSY	07/08/2016	0.40	1,157.97	990.60	167.37	0.00	0
PENTAIR PLC	G7500T104	20.00	O'SHAUGHNESSY	07/13/2016	0.20	1,228.59	990.60	237.99	0.00	0
PENTAIR PLC	G7500T104	21.00	O'SHAUGHNESSY	07/14/2016	0.21	1,305.93	1,040.13	265.80	0.00	0
PENTAIR PLC	G7500T104	39.00	O'SHAUGHNESSY	07/18/2016	0.39	2,462.93	1,931.67	531.26	0.00	0
PENTAIR PLC	G7500T104	532.00	O'SHAUGHNESSY	08/05/2016	10.64	32,557.32	26,349.96	6,207.36	0.00	0
PENTAIR PLC	G7500T104	228.00	O'SHAUGHNESSY	08/05/2016	4.56	14,025.43	10,546.26	3,479.17	0.00	0
PHILLIPS 66	718546104	400.00	O'SHAUGHNESSY	01/29/2016	8.00	30,703.55	32,720.00	0.00	-2,016.45	0
PHILLIPS 66	718546104	148.00	O'SHAUGHNESSY	02/26/2016	2.96	11,891.38	12,106.40	0.00	-215.02	0
PHILLIPS 66	718546104	23.00	O'SHAUGHNESSY	02/29/2016	0.46	1,816.99	1,881.40	0.00	-64.41	0
PHILLIPS 66	718546104	120.00	O'SHAUGHNESSY	03/04/2016	2.40	9,740.71	9,816.00	0.00	-75.29	0
PHILLIPS 66	718546104	37.00	O'SHAUGHNESSY	03/07/2016	0.74	3,109.32	3,026.60	82.72	0.00	0
PHILLIPS 66	718546104	14.00	O'SHAUGHNESSY	03/08/2016	0.28	1,200.06	1,145.20	54.86	0.00	0
PHILLIPS 66	718546104	726.00	O'SHAUGHNESSY	04/01/2016	7.26	62,937.59	59,386.80	3,550.79	0.00	0
PHILLIPS 66	718546104	338.00	O'SHAUGHNESSY	04/29/2016	3.38	29,898.89	27,648.40	2,250.49	0.00	0

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PHILLIPS 66	718546104	273.00	O'SHAUGHNESSY	05/02/2016	2.73	24,241.79	22,331.40	1,910.39	0.00	0
PHILLIPS 66	718546104	54.00	O'SHAUGHNESSY	05/03/2016	0.54	4,793.85	4,417.20	376.65	0.00	0
PHILLIPS 66	718546104	36.00	O'SHAUGHNESSY	06/06/2016	0.72	2,875.66	2,944.80	0.00	-69.14	0
SANDISK CORP	80004C101	1,697.00	O'SHAUGHNESSY	03/14/2016	33.94	129,689.55	128,955.03	734.52	0.00	0
SANDISK CORP	80004C101	303.00	O'SHAUGHNESSY	03/15/2016	3.03	23,074.91	23,024.97	49.94	0.00	0
SANDISK CORP	80004C101	136.00	O'SHAUGHNESSY	03/16/2016	2.72	10,407.70	10,334.64	73.06	0.00	0
SCRIPPS NETWORKS INTERACTIVE CL	811065101	316.00	O'SHAUGHNESSY	04/01/2016	6.32	20,315.19	17,446.36	2,868.83	0.00	0
SEAGATE TECHNOLOGY	G7945M107	218.00	O'SHAUGHNESSY	12/09/2016	2.18	8,548.22	7,991.88	556.34	0.00	0
SEAGATE TECHNOLOGY	G7945M107	106.00	O'SHAUGHNESSY	12/12/2016	1.06	4,235.34	3,885.96	349.38	0.00	0
SEAGATE TECHNOLOGY	G7945M107	43.00	O'SHAUGHNESSY	12/14/2016	0.43	1,690.37	1,576.38	113.99	0.00	0
SEAGATE TECHNOLOGY	G7945M107	89.00	O'SHAUGHNESSY	12/16/2016	0.89	3,585.74	3,262.74	323.00	0.00	0
SIRIUS XM HLDGS INC	82968B103	5,228.00	O'SHAUGHNESSY	06/06/2016	104.56	20,713.92	21,277.96	0.00	-564.04	0
SIRIUS XM HLDGS INC	82968B103	8,766.00	O'SHAUGHNESSY	07/01/2016	175.32	33,346.89	35,677.62	0.00	-2,330.73	0
SIRIUS XM HLDGS INC	82968B103	8,212.00	O'SHAUGHNESSY	08/05/2016	164.24	34,923.22	33,422.84	1,500.38	0.00	0
SIRIUS XM HLDGS INC	82968B103	79.00	O'SHAUGHNESSY	08/05/2016	0.79	332.98	321.53	11.45	0.00	0
SIRIUS XM HLDGS INC	82968B103	3,449.00	O'SHAUGHNESSY	08/08/2016	68.98	14,607.23	14,037.43	569.80	0.00	0
SIRIUS XM HLDGS INC	82968B103	364.00	O'SHAUGHNESSY	10/07/2016	7.28	1,523.52	1,481.48	42.04	0.00	0
SIRIUS XM HLDGS INC	82968B103	305.00	O'SHAUGHNESSY	11/04/2016	6.10	1,265.32	1,241.35	23.97	0.00	0
TIME WARNER INC	887317303	638.00	O'SHAUGHNESSY	02/26/2016	12.76	41,877.40	41,259.46	617.94	0.00	0
TRAVELERS COS INC	89417E109	32.00	O'SHAUGHNESSY	01/29/2016	0.64	3,271.61	3,611.52	0.00	-339.91	0
TRAVELERS COS INC	89417E109	50.00	O'SHAUGHNESSY	04/01/2016	0.50	5,809.87	5,643.00	166.87	0.00	0
TRAVELERS COS INC	89417E109	29.00	O'SHAUGHNESSY	06/06/2016	0.58	3,294.45	3,272.94	21.51	0.00	0
TRAVELERS COS INC	89417E109	48.00	O'SHAUGHNESSY	07/01/2016	0.96	5,368.68	5,417.28	0.00	-48.60	0
TYCO INTERNATIONAL PLC	G91442106	1,912.00	O'SHAUGHNESSY	01/29/2016	38.24	64,635.11	60,973.68	3,661.43	0.00	0
TYCO INTERNATIONAL PLC	G91442106	218.00	O'SHAUGHNESSY	01/29/2016	2.18	7,363.36	6,952.02	411.34	0.00	0
TYCO INTERNATIONAL PLC	G91442106	461.00	O'SHAUGHNESSY	02/01/2016	9.22	15,763.33	14,701.29	1,062.04	0.00	0
TYCO INTERNATIONAL PLC	G91442106	51.00	O'SHAUGHNESSY	02/02/2016	1.02	1,731.96	1,626.39	105.57	0.00	0
TYCO INTERNATIONAL PLC	G91442106	134.00	O'SHAUGHNESSY	02/03/2016	2.68	4,607.97	4,273.26	334.71	0.00	0
TYCO INTERNATIONAL PLC	G91442106	428.00	O'SHAUGHNESSY	02/04/2016	8.56	14,554.13	13,648.92	905.21	0.00	0
VIACOM INC CL B	92553P201	940.00	O'SHAUGHNESSY	02/16/2016	18.80	30,748.32	38,690.40	0.00	-7,942.08	0
VIACOM INC CL B	92553P201	940.00	O'SHAUGHNESSY	02/17/2016	18.80	29,381.78	38,690.40	0.00	-9,308.62	0

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VIACOM INC CL B	92553P201	78.00	O'SHAUGHNESSY	08/05/2016	1.56	3,405.02	3,210.48	194.54	0.00	0
VIACOM INC CL B	92553P201	127.00	O'SHAUGHNESSY	09/01/2016	2.54	5,171.32	5,227.32	0.00	-56.00	0
VIACOM INC CL B	92553P201	517.00	O'SHAUGHNESSY	09/02/2016	10.34	21,346.98	21,279.72	67.26	0.00	0
VIACOM INC CL B	92553P201	67.00	O'SHAUGHNESSY	09/12/2016	0.67	2,717.49	2,757.72	0.00	-40.23	0
VIACOM INC CL B	92553P201	60.00	O'SHAUGHNESSY	10/04/2016	0.60	2,262.86	2,469.60	0.00	-206.74	0
VIACOM INC CL B	92553P201	442.00	O'SHAUGHNESSY	10/07/2016	8.84	16,634.34	18,192.72	0.00	-1,558.38	0
VIACOM INC CL B	92553P201	541.00	O'SHAUGHNESSY	11/04/2016	10.82	19,886.88	22,267.56	0.00	-2,380.68	0
VIACOM INC CL B	92553P201	322.00	O'SHAUGHNESSY	11/08/2016	3.22	11,798.66	13,253.52	0.00	-1,454.86	0
VIACOM INC CL B	92553P201	110.00	O'SHAUGHNESSY	11/08/2016	2.20	4,090.29	4,527.60	0.00	-437.31	0
VIACOM INC CL B	92553P201	39.00	O'SHAUGHNESSY	11/09/2016	0.39	1,449.64	1,605.24	0.00	-155.60	0
VOYA FINL INC	929089100	1,037.00	O'SHAUGHNESSY	10/07/2016	10.37	30,041.54	38,275.67	0.00	-8,234.13	0
VOYA FINL INC	929089100	380.00	O'SHAUGHNESSY	11/04/2016	3.80	11,573.86	14,025.80	0.00	-2,451.94	0
VOYA FINL INC	929089100	854.00	O'SHAUGHNESSY	11/04/2016	8.54	25,804.58	31,521.14	0.00	-5,716.56	0
XEROX CORP	984121103	1,009.00	O'SHAUGHNESSY	02/04/2016	10.09	9,554.04	10,725.67	0.00	-1,171.63	0
XEROX CORP	984121103	2,800.00	O'SHAUGHNESSY	02/05/2016	28.00	25,271.21	29,764.00	0.00	-4,492.79	0
XEROX CORP	984121103	2,169.00	O'SHAUGHNESSY	02/08/2016	21.69	19,752.71	23,056.47	0.00	-3,303.76	0
XEROX CORP	984121103	753.00	O'SHAUGHNESSY	02/09/2016	7.53	7,096.51	8,004.39	0.00	-907.88	0
XEROX CORP	984121103	972.00	O'SHAUGHNESSY	02/10/2016	9.72	9,261.91	10,332.36	0.00	-1,070.45	0
XEROX CORP	984121103	209.00	O'SHAUGHNESSY	02/19/2016	2.09	1,880.59	2,221.67	0.00	-341.08	0
XEROX CORP	984121103	332.00	O'SHAUGHNESSY	02/23/2016	3.32	3,084.21	3,529.16	0.00	-444.95	0
XEROX CORP	984121103	477.00	O'SHAUGHNESSY	02/24/2016	4.77	4,466.53	5,070.51	0.00	-603.98	0
XEROX CORP	984121103	3,551.00	O'SHAUGHNESSY	02/26/2016	35.51	33,864.44	37,666.18	0.00	-3,801.74	0
XEROX CORP	984121103	544.00	O'SHAUGHNESSY	02/29/2016	10.88	5,172.34	5,023.46	148.88	0.00	0
XEROX CORP	984121103	512.00	O'SHAUGHNESSY	02/29/2016	5.12	4,804.40	4,727.96	76.44	0.00	0
XEROX CORP	984121103	355.00	O'SHAUGHNESSY	03/01/2016	7.10	3,399.23	3,279.81	119.42	0.00	0
XEROX CORP	984121103	252.00	O'SHAUGHNESSY	03/02/2016	5.04	2,438.65	2,337.09	101.56	0.00	0
XEROX CORP	984121103	31.00	O'SHAUGHNESSY	03/03/2016	0.31	298.64	288.92	9.72	0.00	0
XEROX CORP	984121103	168.00	O'SHAUGHNESSY	03/04/2016	3.36	1,647.69	1,565.78	81.91	0.00	0
XEROX CORP	984121103	32.00	O'SHAUGHNESSY	03/07/2016	0.32	326.16	298.24	27.92	0.00	0
XEROX CORP	984121103	32.00	O'SHAUGHNESSY	03/07/2016	0.64	318.82	298.24	20.58	0.00	0
XEROX CORP	984121103	64.00	O'SHAUGHNESSY	03/08/2016	1.28	661.75	596.49	65.26	0.00	0

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XEROX CORP	984121103	144.00	O'SHAUGHNESSY	03/14/2016	1.44	1,491.94	1,342.10	149.84	0.00	0
XL GROUP PLC	G98290102	339.00	O'SHAUGHNESSY	04/01/2016	3.39	12,502.41	13,282.02	0.00	-779.61	0
XL GROUP PLC	G98290102	258.00	O'SHAUGHNESSY	04/04/2016	2.58	9,533.41	10,108.44	0.00	-575.03	0
XL GROUP PLC	G98290102	354.00	O'SHAUGHNESSY	04/05/2016	3.54	13,027.48	13,869.72	0.00	-842.24	0
XL GROUP PLC	G98290102	347.00	O'SHAUGHNESSY	04/06/2016	3.47	12,816.27	13,595.46	0.00	-779.19	0
XL GROUP PLC	G98290102	873.00	O'SHAUGHNESSY	04/29/2016	17.46	31,303.61	34,204.14	0.00	-2,900.53	0
XL GROUP PLC	G98290102	102.00	O'SHAUGHNESSY	05/02/2016	2.04	3,657.14	3,996.36	0.00	-339.22	0
XL GROUP PLC	G98290102	250.00	O'SHAUGHNESSY	05/04/2016	2.50	8,221.02	9,795.00	0.00	-1,573.98	0
XL GROUP PLC	G98290102	23.00	O'SHAUGHNESSY	05/10/2016	0.23	761.58	901.14	0.00	-139.56	0
XL GROUP PLC	G98290102	77.00	O'SHAUGHNESSY	05/11/2016	1.54	2,539.97	3,016.86	0.00	-476.89	0
XL GROUP PLC	G98290102	19.00	O'SHAUGHNESSY	05/12/2016	0.19	636.39	744.42	0.00	-108.03	0
XL GROUP PLC	G98290102	97.00	O'SHAUGHNESSY	05/13/2016	1.94	3,286.28	3,800.46	0.00	-514.18	0
YUM CHINA HLDGS INC	98850P109	612.00	O'SHAUGHNESSY	12/14/2016	12.24	17,179.07	0.00	17,179.07	0.00	0
YUM CHINA HLDGS INC	98850P109	13.00	O'SHAUGHNESSY	12/14/2016	0.26	366.85	0.00	366.85	0.00	0
TOTAL FOR: O'SHAUGHNESSY					2,594.76	4,588,410.66	4,467,178.32	364,293.20	-243,060.86	
ABBOTT LABS	002824100	1,268.00	POLEN	01/22/2016	33.55	51,288.31	56,945.88	0.00	-5,657.57	0
ABBOTT LABS	002824100	855.00	POLEN	01/22/2016	12.83	34,818.71	38,398.05	0.00	-3,579.34	0
ABBOTT LABS	002824100	837.00	POLEN	01/25/2016	21.54	33,061.61	37,589.67	0.00	-4,528.06	0
ABBOTT LABS	002824100	933.00	POLEN	03/03/2016	27.99	36,360.92	41,901.03	0.00	-5,540.11	0
ABBOTT LABS	002824100	1,323.00	POLEN	03/04/2016	39.69	51,677.63	59,415.93	0.00	-7,738.30	0
ABBOTT LABS	002824100	591.00	POLEN	05/04/2016	11.82	23,077.45	26,541.81	0.00	-3,464.36	0
ABBOTT LABS	002824100	2,051.00	POLEN	05/04/2016	61.53	80,059.24	92,110.41	0.00	-12,051.17	0
ABBOTT LABS	002824100	1,877.00	POLEN	05/05/2016	56.31	72,535.08	84,296.07	0.00	-11,760.99	0
ACCENTURE PLC CL A	G1151C101	325.00	POLEN	01/22/2016	4.88	32,955.26	33,962.50	0.00	-1,007.24	0
ADOBE SYS INC	00724F101	335.00	POLEN	01/22/2016	5.03	30,249.30	31,469.90	0.00	-1,220.60	0
ALPHABET INC CL A	02079K305	25.00	POLEN	01/22/2016	0.38	17,968.78	19,450.25	0.00	-1,481.47	0
ALPHABET INC CL C	02079K107	60.00	POLEN	01/22/2016	0.90	42,239.52	45,532.80	0.00	-3,293.28	0
APPLE INC	037833100	255.00	POLEN	01/22/2016	3.83	24,643.45	26,841.30	0.00	-2,197.85	0
APPLE INC	037833100	2,600.00	POLEN	11/10/2016	78.00	285,779.52	273,676.00	12,103.52	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	385.00	POLEN	01/22/2016	5.78	30,352.76	32,617.20	0.00	-2,264.44	0
FACEBOOK INC	30303M102	250.00	POLEN	01/22/2016	3.75	23,853.31	26,165.00	0.00	-2,311.69	0

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FASTENAL CO	311900104	615.00	POLEN	01/22/2016	9.23	22,776.10	25,104.30	0.00	-2,328.20	0
FASTENAL CO	311900104	344.00	POLEN	07/21/2016	10.32	14,836.11	14,042.08	794.03	0.00	0
FASTENAL CO	311900104	121.00	POLEN	07/22/2016	3.63	5,127.60	4,939.22	188.38	0.00	0
FASTENAL CO	311900104	689.00	POLEN	07/22/2016	20.67	29,287.37	28,124.98	1,162.39	0.00	0
FASTENAL CO	311900104	277.00	POLEN	07/25/2016	2.77	11,802.79	11,307.14	495.65	0.00	0
FASTENAL CO	311900104	548.00	POLEN	07/25/2016	16.44	23,316.62	22,369.36	947.26	0.00	0
FASTENAL CO	311900104	472.00	POLEN	07/26/2016	14.16	19,791.84	19,267.04	524.80	0.00	0
FASTENAL CO	311900104	55.00	POLEN	07/26/2016	1.65	2,336.63	2,245.10	91.53	0.00	0
FASTENAL CO	311900104	359.00	POLEN	07/27/2016	3.59	14,932.81	14,654.38	278.43	0.00	0
FASTENAL CO	311900104	307.00	POLEN	07/27/2016	9.21	12,783.84	12,531.74	252.10	0.00	0
FASTENAL CO	311900104	84.00	POLEN	09/14/2016	2.52	3,510.29	3,428.88	81.41	0.00	0
FASTENAL CO	311900104	596.00	POLEN	09/14/2016	17.88	24,609.43	24,328.72	280.71	0.00	0
FASTENAL CO	311900104	929.00	POLEN	09/15/2016	27.87	37,751.13	37,921.78	0.00	-170.65	0
FASTENAL CO	311900104	1,512.00	POLEN	09/16/2016	45.36	61,326.44	61,719.84	0.00	-393.40	0
FASTENAL CO	311900104	132.00	POLEN	09/16/2016	2.64	5,334.50	5,388.24	0.00	-53.74	0
GARTNER INC CL A	366651107	280.00	POLEN	01/22/2016	4.20	23,864.97	25,396.00	0.00	-1,531.03	0
MASTERCARD INC	57636Q104	145.00	POLEN	01/22/2016	2.18	12,576.33	14,117.20	0.00	-1,540.87	0
NESTLE SA SPONSORED ADR REPSTG	641069406	415.00	POLEN	01/22/2016	6.23	29,430.37	30,907.54	0.00	-1,477.17	0
NIKE INC CL B	654106103	830.00	POLEN	01/22/2016	12.45	48,430.35	51,875.00	0.00	-3,444.65	0
O REILLY AUTOMOTIVE INC NEW	67103H107	115.00	POLEN	01/22/2016	1.73	27,006.72	29,143.30	0.00	-2,136.58	0
ORACLE CORPORATION	68389X105	845.00	POLEN	01/22/2016	12.68	29,199.95	30,867.85	0.00	-1,667.90	0
PRICELINE.COM	741503403	30.00	POLEN	01/22/2016	0.45	32,953.94	38,248.50	0.00	-5,294.56	0
PRICELINE.COM	741503403	42.00	POLEN	12/28/2016	1.26	62,313.27	53,547.90	8,765.37	0.00	0
PRICELINE.COM	741503403	13.00	POLEN	12/28/2016	0.20	19,345.53	16,574.35	2,771.18	0.00	0
PRICELINE.COM	741503403	21.00	POLEN	12/29/2016	0.63	30,954.07	26,773.95	4,180.12	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	65.00	POLEN	01/22/2016	0.98	29,535.12	35,286.55	0.00	-5,751.43	0
STARBUCKS CORP	855244109	755.00	POLEN	01/22/2016	11.33	44,129.15	45,322.65	0.00	-1,193.50	0
TJX COMPANIES INC NEW	872540109	485.00	POLEN	01/22/2016	7.28	33,019.45	34,391.35	0.00	-1,371.90	0
VISA INC CL A	92826C839	720.00	POLEN	01/22/2016	10.80	51,432.97	55,836.00	0.00	-4,403.03	0
			TOTAL FOR: POLEN		628.15	1,634,636.54	1,702,574.74	32,916.88	-100,855.08	
AGCO CORP	001084102	450.00	SEIZERT	05/24/2016	9.00	22,925.65	20,425.50	2,500.15	0.00	0

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AGCO CORP	001084102	284.00	SEIZERT	06/20/2016	8.52	14,939.83	12,890.76	2,049.07	0.00	0
AMERICAN CAP AGY CORP	02503X105	288.00	SEIZERT	09/01/2016	5.40	5,623.98	4,993.92	630.06	0.00	0
AMERICAN CAP AGY CORP	02503X105	490.00	SEIZERT	09/01/2016	14.70	9,572.28	8,496.60	1,075.68	0.00	0
AMERICAN CAP AGY CORP	02503X105	917.00	SEIZERT	09/01/2016	18.34	17,905.69	15,900.78	2,004.91	0.00	0
AMERICAN CAP AGY CORP	02503X105	107.00	SEIZERT	09/16/2016	3.21	2,053.82	1,855.38	198.44	0.00	0
AMERICAN CAP AGY CORP	02503X105	894.00	SEIZERT	09/16/2016	26.82	17,116.23	15,501.96	1,614.27	0.00	0
AMERICAN CAP AGY CORP	02503X105	591.00	SEIZERT	09/16/2016	17.73	11,337.43	10,247.94	1,089.49	0.00	0
AMERICAN CAP AGY CORP	02503X105	52.00	SEIZERT	09/19/2016	0.98	1,005.05	901.68	103.37	0.00	0
AMERICAN CAP AGY CORP	02503X105	1,549.00	SEIZERT	09/19/2016	46.47	29,848.88	26,859.66	2,989.22	0.00	0
AMERICAN CAP AGY CORP	02503X105	117.00	SEIZERT	09/19/2016	3.51	2,259.86	2,028.78	231.08	0.00	0
AMERICAN CAP AGY CORP	02503X105	320.00	SEIZERT	09/20/2016	9.60	6,193.17	5,548.80	644.37	0.00	0
AMERICAN CAP AGY CORP	02503X105	248.00	SEIZERT	09/20/2016	4.65	4,804.48	4,300.32	504.16	0.00	0
AMERICAN CAP AGY CORP	02503X105	331.00	SEIZERT	09/20/2016	9.93	6,397.56	5,739.54	658.02	0.00	0
AMERICAN CAP AGY CORP	02503X105	540.00	SEIZERT	09/21/2016	16.20	10,353.46	9,363.60	989.86	0.00	0
AMERICAN CAP AGY CORP	02503X105	235.00	SEIZERT	09/21/2016	4.41	4,500.11	4,074.90	425.21	0.00	0
AMERICAN CAP AGY CORP	02503X105	596.00	SEIZERT	09/28/2016	17.88	11,726.04	10,334.64	1,391.40	0.00	0
AMERICAN CAP AGY CORP	02503X105	2,553.00	SEIZERT	09/28/2016	51.06	50,239.90	45,823.54	4,416.36	0.00	0
AMERICAN CAP AGY CORP	02503X105	253.00	SEIZERT	09/29/2016	5.06	4,979.28	4,922.12	57.16	0.00	0
CUMMINS INC	231021106	215.00	SEIZERT	09/01/2016	3.88	26,965.24	18,922.15	8,043.09	0.00	0
CUMMINS INC	231021106	363.00	SEIZERT	09/02/2016	6.54	45,576.62	31,947.63	13,628.99	0.00	0
DILLARDS INC	254067101	141.00	SEIZERT	05/19/2016	4.23	8,310.01	9,265.11	0.00	-955.10	0
DILLARDS INC	254067101	548.00	SEIZERT	05/19/2016	16.44	32,252.82	36,009.08	0.00	-3,756.26	0
DILLARDS INC	254067101	635.00	SEIZERT	05/20/2016	19.05	36,843.92	41,725.85	0.00	-4,881.93	0
DILLARDS INC	254067101	280.00	SEIZERT	05/23/2016	8.40	15,857.93	18,398.80	0.00	-2,540.87	0
DILLARDS INC	254067101	347.00	SEIZERT	05/24/2016	10.41	19,351.79	25,841.70	0.00	-6,489.91	0
ENDO INTERNATIONAL PLC	G30401106	151.00	SEIZERT	03/03/2016	3.02	7,616.27	9,244.22	0.00	-1,627.95	0
ENDO INTERNATIONAL PLC	G30401106	1,766.00	SEIZERT	03/03/2016	52.98	76,998.39	108,114.52	0.00	-31,116.13	0
ENSCO PLC	G3157S106	427.00	SEIZERT	04/20/2016	8.54	4,079.17	6,571.53	0.00	-2,492.36	0
ENSCO PLC	G3157S106	769.00	SEIZERT	04/20/2016	23.07	7,339.24	11,834.91	0.00	-4,495.67	0
ENSCO PLC	G3157S106	615.00	SEIZERT	04/20/2016	18.45	5,879.82	9,464.85	0.00	-3,585.03	0
ENSCO PLC	G3157S106	5,172.00	SEIZERT	04/20/2016	155.16	49,399.79	79,597.08	0.00	-30,197.29	0

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ENSCO PLC	G3157S106	213.00	SEIZERT	04/20/2016	3.84	2,034.88	3,278.07	0.00	-1,243.19	0
FIFTH THIRD BANCORP COM	316773100	2,626.00	SEIZERT	12/07/2016	78.78	68,069.68	52,782.60	15,287.08	0.00	0
FIFTH THIRD BANCORP COM	316773100	175.00	SEIZERT	12/07/2016	3.16	4,547.07	3,517.50	1,029.57	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-A	531229706	0.10	SEIZERT	04/20/2016	0.00	1.83	0.00	1.83	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-A	531229706	117.00	SEIZERT	04/29/2016	3.51	1,797.02	0.00	1,797.02	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-A	531229706	216.00	SEIZERT	05/02/2016	6.48	3,140.87	0.00	3,140.87	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-A	531229706	86.00	SEIZERT	05/03/2016	2.58	1,261.44	0.00	1,261.44	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-C	531229888	0.10	SEIZERT	04/20/2016	0.00	1.71	0.00	1.71	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-C	531229888	27.00	SEIZERT	04/29/2016	0.81	390.41	0.00	390.41	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-C	531229888	127.00	SEIZERT	04/29/2016	3.81	1,857.60	0.00	1,857.60	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-C	531229888	101.00	SEIZERT	05/02/2016	3.03	1,413.71	0.00	1,413.71	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-C	531229888	288.00	SEIZERT	05/02/2016	8.64	4,057.02	0.00	4,057.02	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-C	531229888	30.00	SEIZERT	05/02/2016	0.90	423.59	0.00	423.59	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-C	531229888	57.00	SEIZERT	05/03/2016	1.71	802.26	0.00	802.26	0.00	0
LIBERTY MEDIA CORP BRAVES GROUP-C	531229888	78.00	SEIZERT	05/03/2016	2.33	1,096.02	0.00	1,096.02	0.00	0
LIBERTY MEDIA CORP GROUP-A	531229870	0.75	SEIZERT	04/20/2016	0.00	14.11	0.00	14.11	0.00	0
LIBERTY MEDIA CORP GROUP-A	531229870	912.00	SEIZERT	04/29/2016	27.36	16,958.17	0.00	16,958.17	0.00	0
LIBERTY MEDIA CORP GROUP-A	531229870	32.00	SEIZERT	04/29/2016	0.96	595.98	0.00	595.98	0.00	0
LIBERTY MEDIA CORP GROUP-A	531229870	103.00	SEIZERT	05/02/2016	3.09	1,906.94	0.00	1,906.94	0.00	0
LIBERTY MEDIA CORP GROUP-C	531229854	0.25	SEIZERT	04/20/2016	0.00	4.49	0.00	4.49	0.00	0
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	40.00	SEIZERT	06/07/2016	1.20	1,263.17	1,523.20	0.00	-260.03	0
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	68.00	SEIZERT	06/07/2016	2.04	2,147.37	2,589.44	0.00	-442.07	0
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	1,114.00	SEIZERT	06/08/2016	33.42	35,041.66	42,421.12	0.00	-7,379.46	0
LIBERTY MEDIA CORP SIRIUS GROUP-C	531229607	305.00	SEIZERT	06/09/2016	9.15	9,645.65	11,614.40	0.00	-1,968.75	0

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LIBERTY MEDIA CORP SIRIUSXM GROUP	531229409	78.00	SEIZERT	05/20/2016	2.34	2,452.93	3,061.50	0.00	-608.57	0
LIBERTY MEDIA CORP SIRIUSXM GROUP	531229409	371.00	SEIZERT	05/20/2016	7.42	11,619.01	14,561.75	0.00	-2,942.74	0
LIBERTY MEDIA CORP SIRIUSXM GROUP	531229409	362.00	SEIZERT	05/23/2016	10.86	11,305.95	14,208.50	0.00	-2,902.55	0
LIBERTY MEDIA CORP SIRIUSXM GROUP	531229409	432.00	SEIZERT	05/23/2016	8.64	13,479.87	16,956.00	0.00	-3,476.13	0
LIBERTY MEDIA CORP SIRIUSXM GROUP	531229409	212.00	SEIZERT	05/23/2016	6.36	6,628.03	8,321.00	0.00	-1,692.97	0
LIBERTY MEDIA CORP SIRIUSXM GROUP	531229409	2,276.00	SEIZERT	05/24/2016	68.28	70,795.93	89,333.00	0.00	-18,537.07	0
LIBERTY MEDIA CORP SIRIUSXM GROUP	531229409	167.00	SEIZERT	05/24/2016	5.01	5,210.18	6,554.75	0.00	-1,344.57	0
LIBERTY MEDIA CORP SIRIUSXM GROUP	531229409	293.00	SEIZERT	05/24/2016	8.79	9,118.87	11,500.25	0.00	-2,381.38	0
MALLINCKRODT PLC	G5785G107	247.00	SEIZERT	08/08/2016	4.94	19,724.86	18,433.61	1,291.25	0.00	0
MALLINCKRODT PLC	G5785G107	298.00	SEIZERT	08/09/2016	8.94	23,607.64	22,239.74	1,367.90	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	1,735.00	SEIZERT	04/20/2016	34.70	17,839.92	15,302.70	2,537.22	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	1,766.00	SEIZERT	04/21/2016	52.98	17,509.50	15,576.12	1,933.38	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	3,489.00	SEIZERT	04/21/2016	69.78	34,705.02	30,772.98	3,932.04	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	1,564.00	SEIZERT	04/28/2016	46.92	15,538.47	13,794.48	1,743.99	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	3,389.00	SEIZERT	04/29/2016	101.67	33,974.65	29,890.98	4,083.67	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	1,733.00	SEIZERT	05/02/2016	51.99	17,377.97	15,285.06	2,092.91	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	697.00	SEIZERT	05/02/2016	20.91	7,023.16	6,147.54	875.62	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	3,216.00	SEIZERT	05/02/2016	96.48	32,378.94	28,365.12	4,013.82	0.00	0
NETAPP INC	64110D104	127.00	SEIZERT	09/01/2016	2.28	4,462.27	3,369.31	1,092.96	0.00	0
NETAPP INC	64110D104	232.00	SEIZERT	09/02/2016	6.96	8,068.94	6,154.96	1,913.98	0.00	0
NETAPP INC	64110D104	640.00	SEIZERT	09/02/2016	11.52	22,441.62	16,979.20	5,462.42	0.00	0
NETAPP INC	64110D104	997.00	SEIZERT	09/06/2016	29.91	34,405.01	26,450.41	7,954.60	0.00	0
REGIONS FINL CORP	7591EP100	2,448.00	SEIZERT	12/07/2016	73.44	33,633.56	23,500.80	10,132.76	0.00	0
REGIONS FINL CORP	7591EP100	681.00	SEIZERT	12/07/2016	20.43	9,336.30	6,537.60	2,798.70	0.00	0
REGIONS FINL CORP	7591EP100	2,225.00	SEIZERT	12/08/2016	44.50	30,980.44	21,360.00	9,620.44	0.00	0
SYMANTEC CORP	871503108	2,661.00	SEIZERT	06/22/2016	79.83	52,874.24	55,881.00	0.00	-3,006.76	0

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SYMANTEC CORP	871503108	398.00	SEIZERT	07/01/2016	7.16	8,027.60	8,358.00	0.00	-330.40	0
SYMANTEC CORP	871503108	914.00	SEIZERT	07/01/2016	27.42	18,421.99	19,194.00	0.00	-772.01	0
SYMANTEC CORP	871503108	968.00	SEIZERT	08/02/2016	29.04	19,782.77	20,328.00	0.00	-545.23	0
SYMANTEC CORP	871503108	1,747.00	SEIZERT	08/02/2016	52.41	35,742.83	36,687.00	0.00	-944.17	0
SYMANTEC CORP	871503108	645.00	SEIZERT	08/03/2016	19.35	13,135.14	13,545.00	0.00	-409.86	0
SYMANTEC CORP	871503108	6,943.00	SEIZERT	08/03/2016	208.29	141,559.81	145,457.86	0.00	-3,898.05	0
SYMANTEC CORP	871503108	322.00	SEIZERT	08/03/2016	5.80	6,561.24	6,547.87	13.37	0.00	0
SYMANTEC CORP	871503108	186.00	SEIZERT	08/04/2016	5.58	3,823.81	3,782.32	41.49	0.00	0
VALMONT INDS INC	920253101	86.00	SEIZERT	05/10/2016	2.58	11,467.49	9,117.72	2,349.77	0.00	0
VALMONT INDS INC	920253101	49.00	SEIZERT	05/11/2016	1.47	6,513.18	5,194.98	1,318.20	0.00	0
VALMONT INDS INC	920253101	90.00	SEIZERT	05/12/2016	1.80	11,846.43	9,541.80	2,304.63	0.00	0
VALMONT INDS INC	920253101	203.00	SEIZERT	05/24/2016	3.66	26,702.43	21,522.06	5,180.37	0.00	0
VALMONT INDS INC	920253101	34.00	SEIZERT	06/20/2016	0.68	4,553.66	3,604.68	948.98	0.00	0
VALMONT INDS INC	920253101	62.00	SEIZERT	06/21/2016	1.86	8,170.04	6,573.24	1,596.80	0.00	0
VISTEON CORP	92839U206	54.00	SEIZERT	05/10/2016	1.62	4,024.53	6,183.00	0.00	-2,158.47	0
VISTEON CORP	92839U206	105.00	SEIZERT	05/10/2016	3.15	7,865.09	12,022.50	0.00	-4,157.41	0
VISTEON CORP	92839U206	118.00	SEIZERT	05/11/2016	3.54	8,754.64	13,511.00	0.00	-4,756.36	0
VISTEON CORP	92839U206	32.00	SEIZERT	05/12/2016	0.96	2,380.96	3,664.00	0.00	-1,283.04	0
VISTEON CORP	92839U206	215.00	SEIZERT	05/12/2016	6.45	16,065.75	24,617.50	0.00	-8,551.75	0
VISTEON CORP	92839U206	267.00	SEIZERT	05/16/2016	8.01	19,968.84	30,571.50	0.00	-10,602.66	0
VISTEON CORP	92839U206	151.00	SEIZERT	06/07/2016	4.53	11,252.48	17,289.50	0.00	-6,037.02	0
VISTEON CORP	92839U206	174.00	SEIZERT	06/08/2016	5.22	12,825.10	19,923.00	0.00	-7,097.90	0
VISTEON CORP	92839U206	149.00	SEIZERT	07/20/2016	2.68	10,055.27	17,060.50	0.00	-7,005.23	0
VISTEON CORP	92839U206	992.00	SEIZERT	07/21/2016	29.76	66,960.91	113,584.00	0.00	-46,623.09	0
WABTEC CORP	929740108	893.00	SEIZERT	12/13/2016	26.79	75,909.68	63,694.45	12,215.23	0.00	0
WABTEC CORP	929740108	1,418.00	SEIZERT	12/14/2016	42.54	118,315.76	103,024.56	15,291.20	0.00	0
WABTEC CORP	929740108	235.00	SEIZERT	12/15/2016	7.05	19,552.91	18,048.08	1,504.83	0.00	0
WABTEC CORP	929740108	46.00	SEIZERT	12/15/2016	1.38	3,830.81	3,551.43	279.38	0.00	0
ZIONS BANCORP	989701107	1,010.00	SEIZERT	12/07/2016	30.30	40,665.65	27,573.00	13,092.65	0.00	0
ZIONS BANCORP	989701107	163.00	SEIZERT	12/07/2016	2.94	6,565.45	4,449.90	2,115.55	0.00	0
ZIONS BANCORP	989701107	579.00	SEIZERT	12/08/2016	17.37	23,629.80	15,806.70	7,823.10	0.00	0

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TOTAL FOR:				SEIZERT	2,237.71	2,040,151.69	2,059,441.69	226,207.39	-245,497.39	
AARON'S INC	002535300	685.00	SYSTEMATIC	04/15/2016	6.17	17,926.32	15,337.15	2,589.17	0.00	0
AARON'S INC	002535300	160.00	SYSTEMATIC	04/18/2016	1.44	4,388.08	3,582.40	805.68	0.00	0
AARON'S INC	002535300	155.00	SYSTEMATIC	12/02/2016	1.40	4,547.65	3,679.64	868.01	0.00	0
ABERCROMBIE & FITCH CO CL A	002896207	100.00	SYSTEMATIC	03/07/2016	0.90	2,933.14	2,700.00	233.14	0.00	0
ABM INDS INC	000957100	335.00	SYSTEMATIC	01/29/2016	2.35	9,785.49	9,537.45	248.04	0.00	0
ABM INDS INC	000957100	345.00	SYSTEMATIC	02/01/2016	2.42	10,140.89	9,822.15	318.74	0.00	0
ABM INDS INC	000957100	95.00	SYSTEMATIC	12/02/2016	0.86	4,246.23	3,527.81	718.42	0.00	0
ACCO BRANDS CORP	00081T108	230.00	SYSTEMATIC	05/20/2016	2.07	2,247.76	1,639.90	607.86	0.00	0
ACCO BRANDS CORP	00081T108	180.00	SYSTEMATIC	05/23/2016	1.62	1,733.20	1,283.40	449.80	0.00	0
ACCO BRANDS CORP	00081T108	375.00	SYSTEMATIC	12/02/2016	3.38	4,797.67	2,673.75	2,123.92	0.00	0
ACETO CORPORATION	004446100	130.00	SYSTEMATIC	08/05/2016	1.17	3,281.62	2,876.97	404.65	0.00	0
ADDUS HOMECARE CORP	006739106	155.00	SYSTEMATIC	03/07/2016	1.40	3,707.67	3,608.40	99.27	0.00	0
ADDUS HOMECARE CORP	006739106	115.00	SYSTEMATIC	06/29/2016	1.04	2,058.71	2,677.20	0.00	-618.49	0
ADDUS HOMECARE CORP	006739106	230.00	SYSTEMATIC	06/30/2016	2.07	4,025.97	5,293.45	0.00	-1,267.48	0
ADDUS HOMECARE CORP	006739106	270.00	SYSTEMATIC	07/01/2016	2.43	4,882.43	5,465.16	0.00	-582.73	0
ADDUS HOMECARE CORP	006739106	155.00	SYSTEMATIC	07/05/2016	1.40	2,646.66	2,899.66	0.00	-253.00	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	55.00	SYSTEMATIC	06/29/2016	0.50	1,719.63	1,651.65	67.98	0.00	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	110.00	SYSTEMATIC	12/02/2016	0.99	4,035.55	3,303.30	732.25	0.00	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	25.00	SYSTEMATIC	12/05/2016	0.23	915.01	750.75	164.26	0.00	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	15.00	SYSTEMATIC	12/06/2016	0.14	554.38	450.45	103.93	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	670.00	SYSTEMATIC	08/05/2016	6.03	4,226.00	5,601.20	0.00	-1,375.20	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	225.00	SYSTEMATIC	09/12/2016	2.03	2,332.68	1,881.00	451.68	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	145.00	SYSTEMATIC	10/18/2016	1.31	1,391.13	1,212.20	178.93	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	80.00	SYSTEMATIC	10/19/2016	0.72	762.23	668.80	93.43	0.00	0

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AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	110.00	SYSTEMATIC	10/20/2016	0.99	1,025.45	919.60	105.85	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	65.00	SYSTEMATIC	10/21/2016	0.59	608.03	543.40	64.63	0.00	0
AEGION CORP	00770F104	95.00	SYSTEMATIC	06/29/2016	0.86	1,746.61	1,834.45	0.00	-87.84	0
AEGION CORP	00770F104	300.00	SYSTEMATIC	12/02/2016	2.70	7,368.07	5,793.00	1,575.07	0.00	0
AFFYMETRIX INC	00826T108	2,125.00	SYSTEMATIC	01/14/2016	21.25	29,165.09	21,441.25	7,723.84	0.00	0
AGCO CORP	001084102	490.00	SYSTEMATIC	12/02/2016	4.41	27,415.92	22,556.59	4,859.33	0.00	0
AGREE REALTY CORP	008492100	390.00	SYSTEMATIC	01/29/2016	2.73	13,543.51	13,256.10	287.41	0.00	0
AGREE REALTY CORP	008492100	170.00	SYSTEMATIC	02/01/2016	1.19	5,947.90	5,778.30	169.60	0.00	0
AGREE REALTY CORP	008492100	45.00	SYSTEMATIC	06/29/2016	0.41	2,030.35	1,745.45	284.90	0.00	0
AGREE REALTY CORP	008492100	235.00	SYSTEMATIC	10/18/2016	2.12	11,074.72	9,115.12	1,959.60	0.00	0
AGREE REALTY CORP	008492100	270.00	SYSTEMATIC	10/19/2016	2.43	12,672.56	10,976.30	1,696.26	0.00	0
ALAMO GROUP INC	011311107	55.00	SYSTEMATIC	05/20/2016	0.50	2,935.01	2,869.80	65.21	0.00	0
ALAMO GROUP INC	011311107	55.00	SYSTEMATIC	08/05/2016	0.50	3,643.94	2,961.54	682.40	0.00	0
ALAMO GROUP INC	011311107	55.00	SYSTEMATIC	08/08/2016	0.50	3,592.55	3,235.44	357.11	0.00	0
ALAMO GROUP INC	011311107	55.00	SYSTEMATIC	08/09/2016	0.50	3,607.82	3,227.68	380.14	0.00	0
ALAMO GROUP INC	011311107	185.00	SYSTEMATIC	08/10/2016	1.67	11,677.26	11,303.81	373.45	0.00	0
ALERE INC	01449J105	410.00	SYSTEMATIC	02/05/2016	4.10	22,127.99	16,026.90	6,101.09	0.00	0
ALLIED WORLD ASSURANCE CO	H01531104	515.00	SYSTEMATIC	12/29/2016	6.70	27,558.78	24,190.76	3,368.02	0.00	0
ALMOST FAMILY INC	020409108	60.00	SYSTEMATIC	03/07/2016	0.54	2,270.13	2,293.80	0.00	-23.67	0
ALMOST FAMILY INC	020409108	155.00	SYSTEMATIC	09/12/2016	1.40	5,584.57	5,925.65	0.00	-341.08	0
ALMOST FAMILY INC	020409108	290.00	SYSTEMATIC	09/13/2016	2.61	10,436.91	11,173.50	0.00	-736.59	0
ALON USA ENERGY INC	020520102	320.00	SYSTEMATIC	09/12/2016	2.88	2,640.30	4,748.80	0.00	-2,108.50	0
ALON USA ENERGY INC	020520102	360.00	SYSTEMATIC	10/18/2016	3.24	3,121.70	5,342.40	0.00	-2,220.70	0
ALON USA ENERGY INC	020520102	530.00	SYSTEMATIC	12/02/2016	4.77	5,031.33	7,816.51	0.00	-2,785.18	0
ALON USA ENERGY INC	020520102	1,255.00	SYSTEMATIC	12/05/2016	11.30	11,822.15	11,739.54	82.61	0.00	0
ALON USA ENERGY INC	020520102	845.00	SYSTEMATIC	12/06/2016	7.61	8,133.58	5,689.05	2,444.53	0.00	0
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	30.00	SYSTEMATIC	05/20/2016	0.27	394.47	385.01	9.46	0.00	0
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	55.00	SYSTEMATIC	05/23/2016	0.50	719.19	705.85	13.34	0.00	0

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ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	120.00	SYSTEMATIC	05/24/2016	1.08	1,514.81	1,540.03	0.00	-25.22	0
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	100.00	SYSTEMATIC	05/25/2016	0.90	1,270.00	1,283.36	0.00	-13.36	0
ALTRA HLDGS INC	02208R106	140.00	SYSTEMATIC	08/05/2016	1.26	3,924.54	3,072.37	852.17	0.00	0
ALTRA HLDGS INC	02208R106	60.00	SYSTEMATIC	12/02/2016	0.54	2,080.89	1,315.12	765.77	0.00	0
ALTRA HLDGS INC	02208R106	120.00	SYSTEMATIC	12/05/2016	1.08	4,202.75	2,628.64	1,574.11	0.00	0
ALTRA HLDGS INC	02208R106	270.00	SYSTEMATIC	12/06/2016	2.43	9,537.82	5,915.58	3,622.24	0.00	0
ALTRA HLDGS INC	02208R106	245.00	SYSTEMATIC	12/07/2016	2.21	8,690.70	6,482.56	2,208.14	0.00	0
AMAG PHARMACEUTICALS INC	00163U106	210.00	SYSTEMATIC	06/29/2016	1.89	5,026.78	6,339.90	0.00	-1,313.12	0
AMAG PHARMACEUTICALS INC	00163U106	70.00	SYSTEMATIC	06/30/2016	0.63	1,559.03	2,113.30	0.00	-554.27	0
AMAG PHARMACEUTICALS INC	00163U106	280.00	SYSTEMATIC	12/02/2016	2.52	9,333.00	8,453.20	879.80	0.00	0
AMEDISYS INC	023436108	40.00	SYSTEMATIC	06/29/2016	0.36	1,982.59	1,572.80	409.79	0.00	0
AMERICAN AXLE & MFG HLDGS INC	024061103	150.00	SYSTEMATIC	03/07/2016	1.35	2,310.28	1,981.65	328.63	0.00	0
AMERICAN AXLE & MFG HLDGS INC	024061103	515.00	SYSTEMATIC	05/20/2016	4.64	8,091.18	6,803.67	1,287.51	0.00	0
AMERICAN AXLE & MFG HLDGS INC	024061103	365.00	SYSTEMATIC	05/23/2016	3.29	5,659.44	4,821.35	838.09	0.00	0
AMERICAN AXLE & MFG HLDGS INC	024061103	335.00	SYSTEMATIC	05/24/2016	3.02	5,026.01	4,466.63	559.38	0.00	0
AMERICAN AXLE & MFG HLDGS INC	024061103	125.00	SYSTEMATIC	05/25/2016	1.13	1,894.44	1,818.30	76.14	0.00	0
AMERICAN AXLE & MFG HLDGS INC	024061103	15.00	SYSTEMATIC	05/26/2016	0.14	223.69	218.20	5.49	0.00	0
AMERICAN EAGLE OUTFITTERS	02553E106	110.00	SYSTEMATIC	06/29/2016	0.99	1,672.60	1,705.00	0.00	-32.40	0
AMERICAN EAGLE OUTFITTERS	02553E106	140.00	SYSTEMATIC	09/12/2016	1.26	2,576.08	2,170.00	406.08	0.00	0
AMERICAN EQUITY INVT LIFE HLDG	025676206	1,250.00	SYSTEMATIC	04/15/2016	11.25	17,506.05	20,624.83	0.00	-3,118.78	0
AMERICAN PUB ED INC	02913V103	100.00	SYSTEMATIC	06/29/2016	0.90	2,639.34	1,898.60	740.74	0.00	0
AMERICAN PUB ED INC	02913V103	150.00	SYSTEMATIC	10/18/2016	1.35	2,958.41	2,847.90	110.51	0.00	0
AMSURG CORP	03232P405	25.00	SYSTEMATIC	06/29/2016	0.23	1,974.76	1,900.00	74.76	0.00	0
AMSURG CORP	03232P405	370.00	SYSTEMATIC	12/05/2016	4.81	24,927.82	27,532.35	0.00	-2,604.53	0
ANGIODYNAMICS INC	03475V101	180.00	SYSTEMATIC	09/12/2016	1.62	3,082.33	2,185.20	897.13	0.00	0
ANGIODYNAMICS INC	03475V101	80.00	SYSTEMATIC	09/13/2016	0.72	1,369.43	971.20	398.23	0.00	0
ANIKA THERAPEUTICS INC	035255108	45.00	SYSTEMATIC	03/07/2016	0.41	2,062.67	1,717.20	345.47	0.00	0
ANIKA THERAPEUTICS INC	035255108	55.00	SYSTEMATIC	06/29/2016	0.50	2,785.52	2,098.80	686.72	0.00	0
ANIKA THERAPEUTICS INC	035255108	110.00	SYSTEMATIC	09/12/2016	0.99	5,322.80	4,197.60	1,125.20	0.00	0
ANIKA THERAPEUTICS INC	035255108	65.00	SYSTEMATIC	09/13/2016	0.59	3,107.79	2,480.40	627.39	0.00	0

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ANIKA THERAPEUTICS INC	035255108	205.00	SYSTEMATIC	09/14/2016	1.85	9,474.56	8,020.34	1,454.22	0.00	0
ANIKA THERAPEUTICS INC	035255108	65.00	SYSTEMATIC	09/15/2016	0.59	3,002.40	3,236.24	0.00	-233.84	0
ANIXTER INTERNATIONAL INC	035290105	85.00	SYSTEMATIC	03/07/2016	0.77	3,721.54	5,133.15	0.00	-1,411.61	0
ANIXTER INTERNATIONAL INC	035290105	45.00	SYSTEMATIC	03/08/2016	0.41	2,007.14	2,717.55	0.00	-710.41	0
ANIXTER INTERNATIONAL INC	035290105	175.00	SYSTEMATIC	03/09/2016	1.58	7,982.72	10,568.25	0.00	-2,585.53	0
ANIXTER INTERNATIONAL INC	035290105	30.00	SYSTEMATIC	12/02/2016	0.27	2,369.36	1,724.84	644.52	0.00	0
ANIXTER INTERNATIONAL INC	035290105	35.00	SYSTEMATIC	12/05/2016	0.32	2,751.75	2,012.31	739.44	0.00	0
ANIXTER INTERNATIONAL INC	035290105	20.00	SYSTEMATIC	12/06/2016	0.18	1,573.70	1,149.89	423.81	0.00	0
APOLLO GROUP INC CL A	037604105	1,765.00	SYSTEMATIC	01/29/2016	12.36	13,906.19	13,537.55	368.64	0.00	0
APOLLO GROUP INC CL A	037604105	870.00	SYSTEMATIC	02/01/2016	6.09	6,789.97	6,672.90	117.07	0.00	0
APPLIED INDUSTRIAL TECH INC	03820C105	35.00	SYSTEMATIC	06/29/2016	0.32	1,555.88	1,417.15	138.73	0.00	0
APPLIED INDUSTRIAL TECH INC	03820C105	50.00	SYSTEMATIC	12/02/2016	0.45	2,967.77	2,024.50	943.27	0.00	0
APPLIED INDUSTRIAL TECH INC	03820C105	70.00	SYSTEMATIC	12/05/2016	0.63	4,188.25	2,834.30	1,353.95	0.00	0
APTEVO THERAPEUTICS INC	03835L108	260.00	SYSTEMATIC	09/12/2016	2.34	605.03	0.00	605.03	0.00	0
APTEVO THERAPEUTICS INC	03835L108	100.00	SYSTEMATIC	09/13/2016	0.90	224.12	0.00	224.12	0.00	0
ARCBEST CORP	03937C105	185.00	SYSTEMATIC	06/29/2016	1.67	2,925.98	3,957.15	0.00	-1,031.17	0
ARCBEST CORP	03937C105	60.00	SYSTEMATIC	06/30/2016	0.54	906.05	1,283.40	0.00	-377.35	0
ARCBEST CORP	03937C105	310.00	SYSTEMATIC	12/02/2016	2.79	9,365.47	6,630.90	2,734.57	0.00	0
ARCBEST CORP	03937C105	20.00	SYSTEMATIC	12/05/2016	0.18	614.80	427.80	187.00	0.00	0
ARGO GROUP INTL HOLDINGS LTD	G0464B107	25.00	SYSTEMATIC	05/20/2016	0.23	1,451.81	1,496.00	0.00	-44.19	0
ARGO GROUP INTL HOLDINGS LTD	G0464B107	90.00	SYSTEMATIC	05/23/2016	0.81	5,204.94	5,385.60	0.00	-180.66	0
ARGO GROUP INTL HOLDINGS LTD	G0464B107	215.00	SYSTEMATIC	05/24/2016	1.94	12,337.82	12,865.60	0.00	-527.78	0
ARMOUR RESIDENTIAL REIT INC	042315507	105.00	SYSTEMATIC	09/12/2016	0.95	2,400.99	2,284.80	116.19	0.00	0
ASHFORD HOSPITALITY TRUST	044103109	430.00	SYSTEMATIC	09/12/2016	3.87	2,842.58	2,713.30	129.28	0.00	0
ASHFORD HOSPITALITY TRUST	044103109	945.00	SYSTEMATIC	09/13/2016	8.51	6,069.43	5,962.95	106.48	0.00	0
ASHFORD HOSPITALITY TRUST	044103109	1,795.00	SYSTEMATIC	09/14/2016	16.16	10,900.75	10,773.43	127.32	0.00	0
ASHFORD HOSPITALITY TRUST	044103109	510.00	SYSTEMATIC	09/15/2016	4.59	3,067.87	2,853.70	214.17	0.00	0
ASSURANT INC	04621X108	35.00	SYSTEMATIC	01/29/2016	0.25	2,785.56	2,818.90	0.00	-33.34	0
ASSURANT INC	04621X108	125.00	SYSTEMATIC	05/20/2016	1.13	10,850.64	10,067.50	783.14	0.00	0
ASSURANT INC	04621X108	125.00	SYSTEMATIC	05/23/2016	1.13	10,865.49	9,786.77	1,078.72	0.00	0
ASSURED GUARANTY LTD	G0585R106	315.00	SYSTEMATIC	03/07/2016	2.84	7,999.46	8,325.45	0.00	-325.99	0

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ASSURED GUARANTY LTD	G0585R106	385.00	SYSTEMATIC	03/08/2016	3.47	9,804.04	10,175.55	0.00	-371.51	0
ATLANTIC TELE-NETWORK INC	049079205	25.00	SYSTEMATIC	03/07/2016	0.23	1,837.82	1,955.75	0.00	-117.93	0
ATLANTIC TELE-NETWORK INC	049079205	15.00	SYSTEMATIC	03/08/2016	0.14	1,101.89	1,173.45	0.00	-71.56	0
ATLANTIC TELE-NETWORK INC	049079205	30.00	SYSTEMATIC	03/09/2016	0.27	2,179.44	2,346.90	0.00	-167.46	0
ATLANTIC TELE-NETWORK INC	049079205	95.00	SYSTEMATIC	03/10/2016	0.86	6,955.28	7,431.85	0.00	-476.57	0
ATLANTIC TELE-NETWORK INC	049079205	75.00	SYSTEMATIC	03/11/2016	0.68	5,507.74	5,867.25	0.00	-359.51	0
ATLAS AIR INC	049164205	130.00	SYSTEMATIC	08/05/2016	1.17	5,523.91	5,374.20	149.71	0.00	0
ATLAS AIR INC	049164205	175.00	SYSTEMATIC	08/08/2016	1.58	6,591.11	7,234.50	0.00	-643.39	0
ATLAS AIR INC	049164205	190.00	SYSTEMATIC	08/09/2016	1.71	6,982.01	7,893.30	0.00	-911.29	0
AVERY DENNISON CORP	053611109	45.00	SYSTEMATIC	01/29/2016	0.32	2,672.98	2,819.70	0.00	-146.72	0
AVERY DENNISON CORP	053611109	285.00	SYSTEMATIC	04/15/2016	2.57	20,388.78	17,858.10	2,530.68	0.00	0
AVISTA CORP	05379B107	85.00	SYSTEMATIC	01/29/2016	0.60	3,016.23	3,006.45	9.78	0.00	0
AVISTA CORP	05379B107	40.00	SYSTEMATIC	02/01/2016	0.28	1,420.98	1,414.80	6.18	0.00	0
AVON PRODS INC	054303102	1,450.00	SYSTEMATIC	03/07/2016	13.05	5,340.23	5,872.50	0.00	-532.27	0
AVON PRODS INC	054303102	4,880.00	SYSTEMATIC	04/15/2016	43.92	23,961.73	18,196.50	5,765.23	0.00	0
AVX CORP NEW	002444107	380.00	SYSTEMATIC	04/15/2016	3.42	4,641.10	4,613.20	27.90	0.00	0
AVX CORP NEW	002444107	170.00	SYSTEMATIC	09/12/2016	1.53	2,339.43	2,063.80	275.63	0.00	0
AVX CORP NEW	002444107	75.00	SYSTEMATIC	09/13/2016	0.68	1,028.94	910.50	118.44	0.00	0
BANC CALIF INC	05990K106	120.00	SYSTEMATIC	06/29/2016	1.08	2,255.97	1,914.06	341.91	0.00	0
BANC CALIF INC	05990K106	200.00	SYSTEMATIC	08/05/2016	1.80	4,312.94	2,990.36	1,322.58	0.00	0
BANC CALIF INC	05990K106	955.00	SYSTEMATIC	08/08/2016	8.60	20,738.00	14,785.43	5,952.57	0.00	0
BANKRATE INC DEL	06647F102	325.00	SYSTEMATIC	09/12/2016	2.93	2,675.35	2,470.33	205.02	0.00	0
BANKRATE INC DEL	06647F102	90.00	SYSTEMATIC	09/13/2016	0.81	731.13	684.09	47.04	0.00	0
BANKRATE INC DEL	06647F102	185.00	SYSTEMATIC	12/02/2016	1.67	1,949.08	1,406.19	542.89	0.00	0
BANKRATE INC DEL	06647F102	410.00	SYSTEMATIC	12/05/2016	3.69	4,240.97	3,102.31	1,138.66	0.00	0
BANKRATE INC DEL	06647F102	135.00	SYSTEMATIC	12/06/2016	1.22	1,407.77	978.55	429.22	0.00	0
BANKUNITED INC COM	06652K103	260.00	SYSTEMATIC	05/20/2016	2.34	8,583.22	8,763.78	0.00	-180.56	0
BANKUNITED INC COM	06652K103	320.00	SYSTEMATIC	05/23/2016	2.88	10,605.58	10,786.19	0.00	-180.61	0
BANNER CORPORATION	06652V208	65.00	SYSTEMATIC	12/02/2016	0.59	3,380.20	2,837.32	542.88	0.00	0
BARNES & NOBLE INC	067774109	305.00	SYSTEMATIC	12/02/2016	2.75	3,840.53	3,218.59	621.94	0.00	0
BBCN BANCORP INC	073295107	1,195.00	SYSTEMATIC	05/20/2016	10.76	18,254.75	20,577.90	0.00	-2,323.15	0

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BENCHMARK ELECTRONICS INC	08160H101	80.00	SYSTEMATIC	06/29/2016	0.72	1,717.65	1,653.60	64.05	0.00	0
BENCHMARK ELECTRONICS INC	08160H101	25.00	SYSTEMATIC	06/30/2016	0.23	507.81	516.75	0.00	-8.94	0
BENCHMARK ELECTRONICS INC	08160H101	165.00	SYSTEMATIC	12/02/2016	1.49	4,761.69	3,410.55	1,351.14	0.00	0
BIG 5 SPORTING GOODS CORP	08915P101	360.00	SYSTEMATIC	10/18/2016	3.24	5,970.38	4,815.37	1,155.01	0.00	0
BIG LOTS INC	089302103	55.00	SYSTEMATIC	03/07/2016	0.50	2,263.99	2,119.70	144.29	0.00	0
BIO RAD LABORATORIES INC CL A	090572207	60.00	SYSTEMATIC	08/05/2016	0.54	8,761.58	8,319.60	441.98	0.00	0
BIO RAD LABORATORIES INC CL A	090572207	85.00	SYSTEMATIC	08/08/2016	0.77	12,334.91	11,849.60	485.31	0.00	0
BLACKSTONE MTG TR INC	09257W100	175.00	SYSTEMATIC	05/20/2016	1.58	4,932.78	4,459.37	473.41	0.00	0
BLACKSTONE MTG TR INC	09257W100	230.00	SYSTEMATIC	05/23/2016	2.07	6,349.47	5,964.75	384.72	0.00	0
BLACKSTONE MTG TR INC	09257W100	325.00	SYSTEMATIC	05/24/2016	2.93	8,884.83	8,514.71	370.12	0.00	0
BLUCORA INC	095229100	275.00	SYSTEMATIC	12/02/2016	2.48	3,989.56	3,150.60	838.96	0.00	0
BLUCORA INC	095229100	75.00	SYSTEMATIC	12/05/2016	0.68	1,067.64	859.26	208.38	0.00	0
BLUCORA INC	095229100	40.00	SYSTEMATIC	12/06/2016	0.36	567.63	458.27	109.36	0.00	0
BLUE NILE INC	09578R103	35.00	SYSTEMATIC	05/20/2016	0.32	894.22	1,299.55	0.00	-405.33	0
BLUE NILE INC	09578R103	40.00	SYSTEMATIC	05/23/2016	0.36	978.57	1,485.20	0.00	-506.63	0
BLUE NILE INC	09578R103	65.00	SYSTEMATIC	05/24/2016	0.59	1,607.51	2,413.45	0.00	-805.94	0
BLUE NILE INC	09578R103	85.00	SYSTEMATIC	08/05/2016	0.77	2,426.28	3,156.05	0.00	-729.77	0
BLUE NILE INC	09578R103	115.00	SYSTEMATIC	08/08/2016	1.04	3,199.02	4,269.95	0.00	-1,070.93	0
BLUE NILE INC	09578R103	270.00	SYSTEMATIC	08/09/2016	2.43	7,730.05	9,209.39	0.00	-1,479.34	0
BLUE NILE INC	09578R103	230.00	SYSTEMATIC	08/10/2016	2.07	6,759.92	6,239.28	520.64	0.00	0
BOB EVANS FARMS	096761101	55.00	SYSTEMATIC	03/07/2016	0.50	2,474.06	2,136.75	337.31	0.00	0
BOB EVANS FARMS	096761101	230.00	SYSTEMATIC	10/18/2016	2.07	8,995.43	8,935.50	59.93	0.00	0
BOB EVANS FARMS	096761101	340.00	SYSTEMATIC	10/19/2016	3.06	13,288.46	13,081.97	206.49	0.00	0
BRADY CORPORATION CL A	104674106	85.00	SYSTEMATIC	10/18/2016	0.77	2,903.55	2,250.38	653.17	0.00	0
BRIGGS & STRATTON CORP	109043109	650.00	SYSTEMATIC	01/29/2016	4.55	12,560.05	11,245.00	1,315.05	0.00	0
BRIGGS & STRATTON CORP	109043109	440.00	SYSTEMATIC	02/01/2016	3.08	8,498.60	7,612.00	886.60	0.00	0
BRIGGS & STRATTON CORP	109043109	145.00	SYSTEMATIC	12/02/2016	1.31	3,048.04	3,125.97	0.00	-77.93	0
BRIGGS & STRATTON CORP	109043109	300.00	SYSTEMATIC	12/05/2016	2.70	6,230.99	6,468.98	0.00	-237.99	0
BRIGGS & STRATTON CORP	109043109	455.00	SYSTEMATIC	12/06/2016	4.10	9,406.21	9,651.48	0.00	-245.27	0
BRIGGS & STRATTON CORP	109043109	320.00	SYSTEMATIC	12/07/2016	2.88	6,619.26	6,689.34	0.00	-70.08	0
BRIGGS & STRATTON CORP	109043109	40.00	SYSTEMATIC	12/08/2016	0.36	846.21	791.13	55.08	0.00	0

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BRINK'S CO	109696104	90.00	SYSTEMATIC	10/18/2016	0.81	3,356.38	2,597.40	758.98	0.00	0
BRINK'S CO	109696104	160.00	SYSTEMATIC	12/02/2016	1.44	6,695.73	4,617.60	2,078.13	0.00	0
BRINK'S CO	109696104	210.00	SYSTEMATIC	12/05/2016	1.89	8,521.85	6,060.60	2,461.25	0.00	0
BRINK'S CO	109696104	250.00	SYSTEMATIC	12/06/2016	2.25	9,780.27	7,413.25	2,367.02	0.00	0
BROCADE COMMUNICATIONS SYS INC	111621306	355.00	SYSTEMATIC	03/07/2016	3.20	3,601.90	3,258.90	343.00	0.00	0
BROCADE COMMUNICATIONS SYS INC	111621306	415.00	SYSTEMATIC	06/29/2016	3.74	3,729.16	3,809.70	0.00	-80.54	0
BROCADE COMMUNICATIONS SYS INC	111621306	2,725.00	SYSTEMATIC	10/18/2016	24.53	24,001.62	24,077.70	0.00	-76.08	0
BROOKLINE BANCORP INC	11373M107	125.00	SYSTEMATIC	05/20/2016	1.13	1,399.26	1,437.50	0.00	-38.24	0
BROOKLINE BANCORP INC	11373M107	230.00	SYSTEMATIC	05/23/2016	2.07	2,579.74	2,645.00	0.00	-65.26	0
BROOKLINE BANCORP INC	11373M107	695.00	SYSTEMATIC	05/24/2016	6.26	7,716.63	7,992.50	0.00	-275.87	0
BROOKLINE BANCORP INC	11373M107	235.00	SYSTEMATIC	05/25/2016	2.12	2,640.59	2,702.50	0.00	-61.91	0
BROOKLINE BANCORP INC	11373M107	135.00	SYSTEMATIC	05/26/2016	1.22	1,515.30	1,552.50	0.00	-37.20	0
BRUKER BIOSCIENCES CORP	116794108	170.00	SYSTEMATIC	01/29/2016	1.19	3,936.60	4,125.90	0.00	-189.30	0
BRUNSWICK CORP	117043109	420.00	SYSTEMATIC	06/29/2016	3.78	18,714.51	18,607.00	107.51	0.00	0
BRYN MAWR BK CORP	117665109	80.00	SYSTEMATIC	08/05/2016	0.72	2,323.22	2,293.60	29.62	0.00	0
BRYN MAWR BK CORP	117665109	415.00	SYSTEMATIC	08/08/2016	3.74	12,017.67	12,009.49	8.18	0.00	0
BRYN MAWR BK CORP	117665109	55.00	SYSTEMATIC	08/09/2016	0.50	1,592.53	1,639.90	0.00	-47.37	0
BUILD-A-BEAR WORKSHOP INC	120076104	60.00	SYSTEMATIC	03/07/2016	0.54	825.78	734.40	91.38	0.00	0
BUILD-A-BEAR WORKSHOP INC	120076104	200.00	SYSTEMATIC	03/08/2016	1.80	2,742.70	2,448.00	294.70	0.00	0
BUILD-A-BEAR WORKSHOP INC	120076104	335.00	SYSTEMATIC	03/09/2016	3.02	4,581.46	4,100.40	481.06	0.00	0
BUILD-A-BEAR WORKSHOP INC	120076104	730.00	SYSTEMATIC	03/10/2016	6.57	9,968.28	8,935.20	1,033.08	0.00	0
CABOT CORP	127055101	85.00	SYSTEMATIC	01/29/2016	0.60	3,247.87	3,474.80	0.00	-226.93	0
CABOT MICROELECTRONICS CORP	12709P103	185.00	SYSTEMATIC	01/29/2016	1.30	7,542.28	8,099.30	0.00	-557.02	0
CABOT MICROELECTRONICS CORP	12709P103	150.00	SYSTEMATIC	02/01/2016	1.05	6,106.74	6,567.00	0.00	-460.26	0
CABOT MICROELECTRONICS CORP	12709P103	110.00	SYSTEMATIC	02/02/2016	0.77	4,441.77	4,815.80	0.00	-374.03	0
CACI INTL INC CL A	127190304	35.00	SYSTEMATIC	05/20/2016	0.32	3,289.18	3,247.30	41.88	0.00	0
CACI INTL INC CL A	127190304	160.00	SYSTEMATIC	05/23/2016	1.44	14,738.74	14,844.80	0.00	-106.06	0
CALERES INC	129500104	105.00	SYSTEMATIC	10/18/2016	0.95	2,753.03	2,816.10	0.00	-63.07	0
CALERES INC	129500104	75.00	SYSTEMATIC	12/02/2016	0.68	2,444.06	2,011.50	432.56	0.00	0
CALERES INC	129500104	50.00	SYSTEMATIC	12/05/2016	0.45	1,640.46	1,341.00	299.46	0.00	0
CALERES INC	129500104	25.00	SYSTEMATIC	12/06/2016	0.23	830.58	670.50	160.08	0.00	0

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CAMBREX CORP	132011107	70.00	SYSTEMATIC	12/02/2016	0.63	3,523.56	3,296.30	227.26	0.00	0
CAPELLA ED CO	139594105	45.00	SYSTEMATIC	12/02/2016	0.41	3,915.15	2,079.90	1,835.25	0.00	0
CAPELLA ED CO	139594105	50.00	SYSTEMATIC	12/05/2016	0.45	4,393.17	2,311.00	2,082.17	0.00	0
CAPELLA ED CO	139594105	30.00	SYSTEMATIC	12/06/2016	0.27	2,629.85	1,386.60	1,243.25	0.00	0
CARDINAL FINANCIAL CORP	14149F109	300.00	SYSTEMATIC	01/29/2016	2.10	5,383.57	6,825.00	0.00	-1,441.43	0
CARDINAL FINANCIAL CORP	14149F109	490.00	SYSTEMATIC	02/01/2016	3.43	8,796.00	11,147.50	0.00	-2,351.50	0
CARDTRONICS PLC-A	G1991C105	75.00	SYSTEMATIC	10/18/2016	0.68	3,715.48	3,345.29	370.19	0.00	0
CARPENTER TECHNOLOGY CORP	144285103	70.00	SYSTEMATIC	06/29/2016	0.63	2,210.21	2,147.19	63.02	0.00	0
CARPENTER TECHNOLOGY CORP	144285103	160.00	SYSTEMATIC	12/02/2016	1.44	5,778.64	4,887.12	891.52	0.00	0
CARPENTER TECHNOLOGY CORP	144285103	185.00	SYSTEMATIC	12/05/2016	1.67	6,637.10	5,599.50	1,037.60	0.00	0
CARPENTER TECHNOLOGY CORP	144285103	315.00	SYSTEMATIC	12/06/2016	2.84	11,184.84	9,987.12	1,197.72	0.00	0
CASH AMER INTL INC	14754D100	90.00	SYSTEMATIC	03/07/2016	0.81	3,070.40	2,695.50	374.90	0.00	0
CASH AMER INTL INC	14754D100	126.00	SYSTEMATIC	05/03/2016	1.26	5,497.70	3,773.70	1,724.00	0.00	0
CASH AMER INTL INC	14754D100	414.00	SYSTEMATIC	05/03/2016	5.38	17,023.89	12,399.30	4,624.59	0.00	0
CATHAY BANCORP INC	149150104	435.00	SYSTEMATIC	01/29/2016	3.05	11,378.05	13,628.55	0.00	-2,250.50	0
CATHAY BANCORP INC	149150104	180.00	SYSTEMATIC	02/01/2016	1.26	4,823.06	5,639.40	0.00	-816.34	0
CATHAY BANCORP INC	149150104	215.00	SYSTEMATIC	10/18/2016	1.94	6,482.87	6,011.02	471.85	0.00	0
CATHAY BANCORP INC	149150104	550.00	SYSTEMATIC	10/19/2016	4.95	16,711.25	15,559.85	1,151.40	0.00	0
CBL & ASSOC PPTYS INC	124830100	300.00	SYSTEMATIC	09/12/2016	2.70	4,219.87	3,382.76	837.11	0.00	0
CELADON GROUP INC	150838100	1,160.00	SYSTEMATIC	06/29/2016	10.44	10,270.14	10,719.70	0.00	-449.56	0
CELADON GROUP INC	150838100	520.00	SYSTEMATIC	06/30/2016	4.68	4,367.59	4,929.50	0.00	-561.91	0
CELADON GROUP INC	150838100	170.00	SYSTEMATIC	07/01/2016	1.53	1,370.22	1,611.57	0.00	-241.35	0
CELESTICA INC	15101Q108	295.00	SYSTEMATIC	01/29/2016	2.07	2,958.23	3,253.85	0.00	-295.62	0
CELESTICA INC	15101Q108	315.00	SYSTEMATIC	06/29/2016	2.84	3,094.26	3,474.45	0.00	-380.19	0
CELESTICA INC	15101Q108	295.00	SYSTEMATIC	09/12/2016	2.66	3,212.19	3,253.85	0.00	-41.66	0
CENTRAL GARDEN & PET CO	153527106	75.00	SYSTEMATIC	12/02/2016	0.68	2,218.43	1,927.50	290.93	0.00	0
CENTRAL GARDEN & PET CO	153527106	90.00	SYSTEMATIC	12/05/2016	0.81	2,592.45	2,311.73	280.72	0.00	0
CENTRAL GARDEN & PET CO	153527106	45.00	SYSTEMATIC	12/06/2016	0.41	1,292.93	1,153.64	139.29	0.00	0
CENTRAL GARDEN & PET CO	153527205	45.00	SYSTEMATIC	05/20/2016	0.41	802.77	612.00	190.77	0.00	0
CENTRAL GARDEN & PET CO	153527205	160.00	SYSTEMATIC	05/23/2016	1.44	2,783.56	2,176.00	607.56	0.00	0
CENTRAL GARDEN & PET CO	153527205	565.00	SYSTEMATIC	06/29/2016	5.09	11,710.86	7,684.00	4,026.86	0.00	0

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CENTRAL GARDEN & PET CO	153527205	350.00	SYSTEMATIC	06/30/2016	3.15	7,224.35	4,766.15	2,458.20	0.00	0
CENTRAL GARDEN & PET CO	153527205	205.00	SYSTEMATIC	07/01/2016	1.85	4,159.95	2,872.33	1,287.62	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	75.00	SYSTEMATIC	03/07/2016	0.68	1,538.28	1,651.50	0.00	-113.22	0
CENTRAL PACIFIC FINANCIAL CO	154760409	90.00	SYSTEMATIC	03/08/2016	0.81	1,870.97	1,981.80	0.00	-110.83	0
CENTRAL PACIFIC FINANCIAL CO	154760409	395.00	SYSTEMATIC	03/09/2016	3.56	8,269.55	8,697.90	0.00	-428.35	0
CENTRAL PACIFIC FINANCIAL CO	154760409	305.00	SYSTEMATIC	03/10/2016	2.75	6,442.07	6,716.10	0.00	-274.03	0
CENTRAL PACIFIC FINANCIAL CO	154760409	75.00	SYSTEMATIC	06/29/2016	0.68	1,735.08	1,706.48	28.60	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	135.00	SYSTEMATIC	09/12/2016	1.22	3,416.90	3,100.46	316.44	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	45.00	SYSTEMATIC	10/18/2016	0.41	1,115.27	1,032.48	82.79	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	195.00	SYSTEMATIC	10/19/2016	1.76	4,826.79	4,486.84	339.95	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	130.00	SYSTEMATIC	10/20/2016	1.17	3,211.09	3,000.20	210.89	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	415.00	SYSTEMATIC	10/21/2016	3.74	10,257.47	9,685.30	572.17	0.00	0
CHARLES RIVER LABORATORIES	159864107	35.00	SYSTEMATIC	01/29/2016	0.25	2,668.94	2,813.65	0.00	-144.71	0
CHECKPOINT SYS INC	162825103	2,165.00	SYSTEMATIC	03/07/2016	19.49	21,733.66	13,574.55	8,159.11	0.00	0
CHICOS FAS INC	168615102	165.00	SYSTEMATIC	03/07/2016	1.49	2,089.11	1,760.55	328.56	0.00	0
CHICOS FAS INC	168615102	300.00	SYSTEMATIC	12/02/2016	2.70	4,545.69	3,201.00	1,344.69	0.00	0
CHICOS FAS INC	168615102	90.00	SYSTEMATIC	12/05/2016	0.81	1,382.67	960.30	422.37	0.00	0
CHICOS FAS INC	168615102	50.00	SYSTEMATIC	12/06/2016	0.45	770.00	533.50	236.50	0.00	0
CHILDRENS PLACE RETAIL STS INC	168905107	60.00	SYSTEMATIC	01/29/2016	0.42	3,854.87	3,312.00	542.87	0.00	0
CHILDRENS PLACE RETAIL STS INC	168905107	60.00	SYSTEMATIC	12/02/2016	0.54	6,286.35	3,312.00	2,974.35	0.00	0
CIENA CORP	171779309	825.00	SYSTEMATIC	01/29/2016	5.78	14,745.48	17,069.25	0.00	-2,323.77	0
CIRRUS LOGIC INC	172755100	105.00	SYSTEMATIC	06/29/2016	0.95	4,048.35	3,386.28	662.07	0.00	0
CIRRUS LOGIC INC	172755100	35.00	SYSTEMATIC	06/30/2016	0.32	1,290.39	1,128.76	161.63	0.00	0
CIRRUS LOGIC INC	172755100	555.00	SYSTEMATIC	08/05/2016	5.00	26,939.14	18,748.03	8,191.11	0.00	0
CITI TRENDS INC	17306X102	340.00	SYSTEMATIC	01/29/2016	2.38	6,720.39	7,225.00	0.00	-504.61	0
CLOUD PEAK ENERGY INC	18911Q102	4,550.00	SYSTEMATIC	01/25/2016	40.95	5,184.22	9,464.00	0.00	-4,279.78	0
CLOUD PEAK ENERGY INC	18911Q102	2,400.00	SYSTEMATIC	01/25/2016	24.00	2,794.28	4,992.00	0.00	-2,197.72	0
CLOUD PEAK ENERGY INC	18911Q102	1,265.00	SYSTEMATIC	01/25/2016	12.65	1,446.67	2,631.20	0.00	-1,184.53	0
COHERENT INC	192479103	40.00	SYSTEMATIC	01/29/2016	0.28	2,441.27	2,604.40	0.00	-163.13	0
COHERENT INC	192479103	55.00	SYSTEMATIC	03/07/2016	0.50	4,662.61	3,581.05	1,081.56	0.00	0
COHERENT INC	192479103	25.00	SYSTEMATIC	10/18/2016	0.23	2,648.19	1,627.75	1,020.44	0.00	0

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COHERENT INC	192479103	170.00	SYSTEMATIC	12/02/2016	1.53	22,556.52	11,068.70	11,487.82	0.00	0
COHERENT INC	192479103	45.00	SYSTEMATIC	12/05/2016	0.41	5,975.09	3,789.95	2,185.14	0.00	0
COHU INC	192576106	220.00	SYSTEMATIC	04/15/2016	1.98	2,451.49	2,655.40	0.00	-203.91	0
COHU INC	192576106	295.00	SYSTEMATIC	04/18/2016	2.66	3,322.77	3,560.65	0.00	-237.88	0
COHU INC	192576106	180.00	SYSTEMATIC	04/19/2016	1.62	2,032.31	2,172.60	0.00	-140.29	0
COHU INC	192576106	90.00	SYSTEMATIC	04/20/2016	0.81	1,011.93	1,086.30	0.00	-74.37	0
COHU INC	192576106	410.00	SYSTEMATIC	04/21/2016	3.69	4,484.48	4,948.70	0.00	-464.22	0
COMFORT SYSTEM USA INC	199908104	70.00	SYSTEMATIC	05/20/2016	0.63	2,157.52	1,989.40	168.12	0.00	0
COMFORT SYSTEM USA INC	199908104	95.00	SYSTEMATIC	05/23/2016	0.86	2,889.38	2,699.90	189.48	0.00	0
COMFORT SYSTEM USA INC	199908104	105.00	SYSTEMATIC	05/24/2016	0.95	3,142.08	2,984.10	157.98	0.00	0
COMFORT SYSTEM USA INC	199908104	205.00	SYSTEMATIC	05/25/2016	1.85	6,291.50	5,826.10	465.40	0.00	0
COMFORT SYSTEM USA INC	199908104	155.00	SYSTEMATIC	05/26/2016	1.40	4,790.63	4,405.10	385.53	0.00	0
COMMERCIAL METAL CO	201723103	290.00	SYSTEMATIC	12/02/2016	2.61	6,369.09	3,970.10	2,398.99	0.00	0
COMMERCIAL METAL CO	201723103	125.00	SYSTEMATIC	12/05/2016	1.13	2,747.05	1,711.25	1,035.80	0.00	0
COMMERCIAL METAL CO	201723103	65.00	SYSTEMATIC	12/06/2016	0.59	1,442.58	889.85	552.73	0.00	0
COMMUNITY HEALTH SYS INC NEW	203668108	165.00	SYSTEMATIC	06/29/2016	1.49	2,157.06	2,214.93	0.00	-57.87	0
COMPASS DIVERSIFIED TR	20451Q104	290.00	SYSTEMATIC	06/29/2016	2.61	4,820.52	4,608.10	212.42	0.00	0
COMPASS DIVERSIFIED TR	20451Q104	660.00	SYSTEMATIC	06/30/2016	5.94	10,721.77	10,487.40	234.37	0.00	0
COMPUTER PROGRAMS & SYS INC	205306103	75.00	SYSTEMATIC	01/29/2016	0.53	3,710.19	3,731.25	0.00	-21.06	0
COMPUTER PROGRAMS & SYS INC	205306103	90.00	SYSTEMATIC	05/20/2016	0.81	3,910.17	4,477.50	0.00	-567.33	0
COMPUTER PROGRAMS & SYS INC	205306103	120.00	SYSTEMATIC	05/23/2016	1.08	5,052.90	5,970.00	0.00	-917.10	0
COMPUTER PROGRAMS & SYS INC	205306103	120.00	SYSTEMATIC	05/24/2016	1.08	5,029.53	5,970.00	0.00	-940.47	0
COMTECH TELECOMMUNICATIONS	205826209	215.00	SYSTEMATIC	03/07/2016	1.94	4,514.13	4,319.35	194.78	0.00	0
COMTECH TELECOMMUNICATIONS	205826209	350.00	SYSTEMATIC	06/29/2016	3.15	4,362.35	7,031.50	0.00	-2,669.15	0
COMTECH TELECOMMUNICATIONS	205826209	270.00	SYSTEMATIC	06/30/2016	2.43	3,120.92	5,424.30	0.00	-2,303.38	0
CONMED CORP	207410101	60.00	SYSTEMATIC	05/20/2016	0.54	2,414.39	2,643.00	0.00	-228.61	0
CONMED CORP	207410101	45.00	SYSTEMATIC	05/23/2016	0.41	1,787.66	1,982.25	0.00	-194.59	0
CONMED CORP	207410101	65.00	SYSTEMATIC	05/24/2016	0.59	2,541.05	2,863.25	0.00	-322.20	0
CONMED CORP	207410101	235.00	SYSTEMATIC	05/25/2016	2.12	9,160.62	10,351.75	0.00	-1,191.13	0
CONMED CORP	207410101	50.00	SYSTEMATIC	05/26/2016	0.45	1,971.01	2,202.50	0.00	-231.49	0
CONSOLIDATED COMMUNICATIONS	209034107	190.00	SYSTEMATIC	12/02/2016	1.71	5,676.56	5,218.11	458.45	0.00	0

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CONVERGYS CORP	212485106	95.00	SYSTEMATIC	03/07/2016	0.86	2,490.11	2,364.55	125.56	0.00	0
CONVERGYS CORP	212485106	80.00	SYSTEMATIC	09/12/2016	0.72	2,462.40	1,991.20	471.20	0.00	0
COOPER STD HLDGS INC	21676P103	25.00	SYSTEMATIC	09/12/2016	0.23	2,538.15	2,204.97	333.18	0.00	0
COOPER TIRE & RUBBER	216831107	420.00	SYSTEMATIC	10/18/2016	3.78	15,780.91	15,612.40	168.51	0.00	0
COOPER TIRE & RUBBER	216831107	285.00	SYSTEMATIC	10/19/2016	2.57	10,650.40	9,694.67	955.73	0.00	0
CORPORATE OFFICE PPTYS TR	22002T108	335.00	SYSTEMATIC	03/07/2016	3.02	8,134.29	7,313.05	821.24	0.00	0
CORPORATE OFFICE PPTYS TR	22002T108	465.00	SYSTEMATIC	03/08/2016	4.19	11,368.72	10,150.95	1,217.77	0.00	0
CORPORATE OFFICE PPTYS TR	22002T108	810.00	SYSTEMATIC	12/02/2016	7.29	23,659.83	22,808.14	851.69	0.00	0
CORRECTIONS CORP OF AMERICA	22025Y407	165.00	SYSTEMATIC	01/29/2016	1.16	4,595.32	4,370.85	224.47	0.00	0
CORRECTIONS CORP OF AMERICA	22025Y407	175.00	SYSTEMATIC	06/29/2016	1.58	6,030.43	4,635.75	1,394.68	0.00	0
CORRECTIONS CORP OF AMERICA	22025Y407	435.00	SYSTEMATIC	06/30/2016	3.92	14,844.61	11,523.15	3,321.46	0.00	0
CORRECTIONS CORP OF AMERICA	22025Y407	740.00	SYSTEMATIC	08/23/2016	9.62	10,329.08	23,682.04	0.00	-13,352.96	0
COUSINS PROPERTIES INC	222795106	1,910.00	SYSTEMATIC	04/15/2016	17.19	19,726.00	18,011.30	1,714.70	0.00	0
COUSINS PROPERTIES INC	222795106	180.00	SYSTEMATIC	04/18/2016	1.62	1,863.54	1,697.40	166.14	0.00	0
COWEN GROUP INC NEW CL A	223622101	700.00	SYSTEMATIC	03/07/2016	6.30	2,439.62	2,681.00	0.00	-241.38	0
COWEN GROUP INC NEW CL A	223622101	2,065.00	SYSTEMATIC	03/08/2016	18.59	7,257.03	7,908.95	0.00	-651.92	0
COWEN GROUP INC NEW CL A	223622101	3,055.00	SYSTEMATIC	03/09/2016	27.50	11,080.88	10,667.18	413.70	0.00	0
CRAY INC	225223304	320.00	SYSTEMATIC	09/12/2016	2.88	7,546.26	13,646.89	0.00	-6,100.63	0
CRAY INC	225223304	395.00	SYSTEMATIC	09/13/2016	3.56	9,174.53	13,558.68	0.00	-4,384.15	0
CROSS COUNTRY HEALTHCARE INC	227483104	130.00	SYSTEMATIC	05/20/2016	1.17	1,764.67	2,130.70	0.00	-366.03	0
CROSS COUNTRY HEALTHCARE INC	227483104	215.00	SYSTEMATIC	05/23/2016	1.94	2,875.40	3,523.85	0.00	-648.45	0
CROSS COUNTRY HEALTHCARE INC	227483104	375.00	SYSTEMATIC	05/24/2016	3.38	4,908.67	6,146.25	0.00	-1,237.58	0
CROSS COUNTRY HEALTHCARE INC	227483104	325.00	SYSTEMATIC	05/25/2016	2.93	4,344.14	5,326.75	0.00	-982.61	0
CROSS COUNTRY HEALTHCARE INC	227483104	215.00	SYSTEMATIC	05/26/2016	1.94	2,835.19	3,049.37	0.00	-214.18	0
CROSS COUNTRY HEALTHCARE INC	227483104	420.00	SYSTEMATIC	05/27/2016	3.78	5,692.38	5,173.90	518.48	0.00	0
CSG SYSTEMS INTL INC	126349109	135.00	SYSTEMATIC	01/29/2016	0.95	4,798.35	4,857.30	0.00	-58.95	0
CTS CORP	126501105	50.00	SYSTEMATIC	05/20/2016	0.45	863.48	882.00	0.00	-18.52	0
CTS CORP	126501105	155.00	SYSTEMATIC	05/23/2016	1.40	2,652.78	2,734.20	0.00	-81.42	0
CTS CORP	126501105	185.00	SYSTEMATIC	05/24/2016	1.67	3,173.36	3,263.40	0.00	-90.04	0
CTS CORP	126501105	110.00	SYSTEMATIC	05/25/2016	0.99	1,938.03	1,940.40	0.00	-2.37	0
CTS CORP	126501105	230.00	SYSTEMATIC	05/26/2016	2.07	4,017.09	4,013.07	4.02	0.00	0

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CTS CORP	126501105	165.00	SYSTEMATIC	05/27/2016	1.49	2,927.76	2,429.26	498.50	0.00	0
CULP INC	230215105	30.00	SYSTEMATIC	05/20/2016	0.27	806.44	764.10	42.34	0.00	0
CULP INC	230215105	25.00	SYSTEMATIC	05/23/2016	0.23	665.82	636.75	29.07	0.00	0
CULP INC	230215105	85.00	SYSTEMATIC	05/24/2016	0.77	2,261.02	2,164.95	96.07	0.00	0
CULP INC	230215105	70.00	SYSTEMATIC	05/25/2016	0.63	1,863.83	1,782.90	80.93	0.00	0
CULP INC	230215105	50.00	SYSTEMATIC	05/26/2016	0.45	1,352.51	1,273.50	79.01	0.00	0
CULP INC	230215105	295.00	SYSTEMATIC	05/27/2016	2.66	7,897.09	7,513.65	383.44	0.00	0
CURTISS WRIGHT CORP	231561101	260.00	SYSTEMATIC	05/20/2016	2.34	21,168.06	19,748.81	1,419.25	0.00	0
CUSTOMERS BANCORP INC	23204G100	105.00	SYSTEMATIC	08/05/2016	0.95	2,664.71	2,576.37	88.34	0.00	0
CUSTOMERS BANCORP INC	23204G100	150.00	SYSTEMATIC	08/08/2016	1.35	3,804.97	3,648.75	156.22	0.00	0
CUSTOMERS BANCORP INC	23204G100	615.00	SYSTEMATIC	08/09/2016	5.54	15,705.24	15,474.97	230.27	0.00	0
CVB FINANCIAL CORP	126600105	1,035.00	SYSTEMATIC	04/15/2016	9.32	17,252.75	15,014.37	2,238.38	0.00	0
CVB FINANCIAL CORP	126600105	105.00	SYSTEMATIC	04/18/2016	0.95	1,804.32	1,523.20	281.12	0.00	0
CVR ENERGY INC	12662P108	795.00	SYSTEMATIC	09/12/2016	7.16	11,431.21	16,487.49	0.00	-5,056.28	0
CVR ENERGY INC	12662P108	945.00	SYSTEMATIC	09/13/2016	8.51	13,936.35	14,999.62	0.00	-1,063.27	0
DANA HOLDING CORP	235825205	220.00	SYSTEMATIC	09/12/2016	1.98	3,261.33	2,869.18	392.15	0.00	0
DANA HOLDING CORP	235825205	235.00	SYSTEMATIC	12/02/2016	2.12	3,962.21	3,076.98	885.23	0.00	0
DARLING INTL INC	237266101	1,725.00	SYSTEMATIC	04/15/2016	15.53	22,891.71	19,987.05	2,904.66	0.00	0
DARLING INTL INC	237266101	330.00	SYSTEMATIC	04/18/2016	2.97	4,404.78	3,936.81	467.97	0.00	0
DEAN FOODS CO	242370203	275.00	SYSTEMATIC	01/29/2016	1.93	5,221.42	4,716.25	505.17	0.00	0
DEAN FOODS CO	242370203	645.00	SYSTEMATIC	09/12/2016	5.81	10,856.43	11,061.75	0.00	-205.32	0
DEAN FOODS CO	242370203	605.00	SYSTEMATIC	09/13/2016	5.45	9,993.94	10,494.87	0.00	-500.93	0
DENBURY RESOURCES INC COM NEW	247916208	5,665.00	SYSTEMATIC	01/25/2016	50.99	5,309.42	11,443.30	0.00	-6,133.88	0
DENBURY RESOURCES INC COM NEW	247916208	1,265.00	SYSTEMATIC	01/25/2016	12.65	1,136.77	2,555.30	0.00	-1,418.53	0
DEVRY INC DEL	251893103	120.00	SYSTEMATIC	01/29/2016	0.84	2,823.50	3,037.20	0.00	-213.70	0
DEVRY INC DEL	251893103	245.00	SYSTEMATIC	12/02/2016	2.21	7,231.60	6,200.95	1,030.65	0.00	0
DHI GROUP INC	23331S100	200.00	SYSTEMATIC	08/05/2016	1.80	1,433.94	1,834.00	0.00	-400.06	0
DHI GROUP INC	23331S100	265.00	SYSTEMATIC	08/08/2016	2.39	1,868.24	2,430.05	0.00	-561.81	0
DHT MARITIME INC	Y2065G121	4,030.00	SYSTEMATIC	08/05/2016	36.27	18,339.24	28,096.90	0.00	-9,757.66	0
DIAMOND OFFSHORE DRILLING INC	25271C102	80.00	SYSTEMATIC	06/29/2016	0.72	1,980.66	1,970.25	10.41	0.00	0
DIAMOND OFFSHORE DRILLING INC	25271C102	150.00	SYSTEMATIC	10/18/2016	1.35	2,561.69	3,694.22	0.00	-1,132.53	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
DILLARDS INC	254067101	65.00	SYSTEMATIC	10/18/2016	0.59	4,216.18	3,844.22	371.96	0.00	0
DSW INC COMMON STOCK CL A	23334L102	735.00	SYSTEMATIC	01/29/2016	5.15	16,901.59	17,537.10	0.00	-635.51	0
DTS INC	23335C101	145.00	SYSTEMATIC	03/07/2016	1.31	3,485.18	3,274.10	211.08	0.00	0
DTS INC	23335C101	295.00	SYSTEMATIC	04/15/2016	2.66	6,355.46	6,661.10	0.00	-305.64	0
DTS INC	23335C101	145.00	SYSTEMATIC	04/18/2016	1.31	3,183.84	3,274.10	0.00	-90.26	0
DTS INC	23335C101	105.00	SYSTEMATIC	04/19/2016	0.95	2,320.26	2,370.90	0.00	-50.64	0
DUCOMMUN INC	264147109	40.00	SYSTEMATIC	06/29/2016	0.36	781.27	648.80	132.47	0.00	0
DUCOMMUN INC	264147109	130.00	SYSTEMATIC	06/30/2016	1.17	2,418.21	2,108.60	309.61	0.00	0
DUCOMMUN INC	264147109	80.00	SYSTEMATIC	09/12/2016	0.72	1,864.27	1,297.60	566.67	0.00	0
DUCOMMUN INC	264147109	130.00	SYSTEMATIC	09/13/2016	1.17	2,999.28	2,108.60	890.68	0.00	0
DUCOMMUN INC	264147109	175.00	SYSTEMATIC	09/14/2016	1.58	3,965.60	2,838.50	1,127.10	0.00	0
DUCOMMUN INC	264147109	385.00	SYSTEMATIC	09/15/2016	3.47	8,353.64	6,546.40	1,807.24	0.00	0
DUPONT FABROS TECHNOLOGY INC	26613Q106	115.00	SYSTEMATIC	01/29/2016	0.81	3,628.71	3,655.85	0.00	-27.14	0
DUPONT FABROS TECHNOLOGY INC	26613Q106	535.00	SYSTEMATIC	04/15/2016	4.82	22,474.19	17,007.65	5,466.54	0.00	0
DXP ENTERPRISES INC	233377407	150.00	SYSTEMATIC	04/15/2016	1.35	2,697.46	2,405.43	292.03	0.00	0
DXP ENTERPRISES INC	233377407	115.00	SYSTEMATIC	04/18/2016	1.04	2,150.55	1,844.16	306.39	0.00	0
DXP ENTERPRISES INC	233377407	150.00	SYSTEMATIC	09/12/2016	1.35	4,131.22	2,405.43	1,725.79	0.00	0
DXP ENTERPRISES INC	233377407	320.00	SYSTEMATIC	09/13/2016	2.88	8,855.96	5,115.18	3,740.78	0.00	0
DXP ENTERPRISES INC	233377407	605.00	SYSTEMATIC	10/18/2016	5.45	17,230.04	9,097.37	8,132.67	0.00	0
DXP ENTERPRISES INC	233377407	280.00	SYSTEMATIC	10/19/2016	2.52	8,115.38	4,049.33	4,066.05	0.00	0
DYNEX CAP INC	26817Q506	395.00	SYSTEMATIC	03/07/2016	3.56	2,515.18	2,508.25	6.93	0.00	0
EAGLE BANCORP INC MD	268948106	30.00	SYSTEMATIC	05/20/2016	0.27	1,485.40	1,514.10	0.00	-28.70	0
EAGLE BANCORP INC MD	268948106	130.00	SYSTEMATIC	05/23/2016	1.17	6,463.26	6,561.10	0.00	-97.84	0
EAGLE BANCORP INC MD	268948106	160.00	SYSTEMATIC	05/24/2016	1.44	7,987.06	8,075.20	0.00	-88.14	0
EAGLE BANCORP INC MD	268948106	40.00	SYSTEMATIC	05/25/2016	0.36	1,993.43	2,018.80	0.00	-25.37	0
EAGLE BANCORP INC MD	268948106	65.00	SYSTEMATIC	05/26/2016	0.59	3,220.03	3,022.46	197.57	0.00	0
EAGLE BANCORP INC MD	268948106	70.00	SYSTEMATIC	12/02/2016	0.63	3,973.03	3,568.37	404.66	0.00	0
EAGLE BANCORP INC MD	268948106	390.00	SYSTEMATIC	12/05/2016	3.51	22,401.71	20,189.92	2,211.79	0.00	0
EARTHLINK HLDGS CORP	27033X101	505.00	SYSTEMATIC	06/29/2016	4.55	3,146.17	2,922.88	223.29	0.00	0
EARTHLINK HLDGS CORP	27033X101	820.00	SYSTEMATIC	12/02/2016	7.38	4,506.32	4,812.03	0.00	-305.71	0
EARTHLINK HLDGS CORP	27033X101	2,630.00	SYSTEMATIC	12/05/2016	23.67	14,283.14	15,492.44	0.00	-1,209.30	0

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EMCOR GROUP INC	29084Q100	90.00	SYSTEMATIC	12/02/2016	0.81	6,391.14	4,323.60	2,067.54	0.00	0
EMERGENT BIOSOLUTIONS INC	29089Q105	140.00	SYSTEMATIC	10/18/2016	1.26	4,268.19	4,163.01	105.18	0.00	0
EMPLOYERS HLDGS INC	292218104	385.00	SYSTEMATIC	01/29/2016	2.70	9,389.12	10,510.50	0.00	-1,121.38	0
EMPLOYERS HLDGS INC	292218104	210.00	SYSTEMATIC	02/01/2016	1.47	5,095.47	5,733.00	0.00	-637.53	0
EMPLOYERS HLDGS INC	292218104	135.00	SYSTEMATIC	02/02/2016	0.95	3,251.82	3,685.50	0.00	-433.68	0
EMPLOYERS HLDGS INC	292218104	90.00	SYSTEMATIC	10/18/2016	0.81	2,744.77	2,555.08	189.69	0.00	0
EMPLOYERS HLDGS INC	292218104	25.00	SYSTEMATIC	12/02/2016	0.23	907.25	707.96	199.29	0.00	0
EMPLOYERS HLDGS INC	292218104	45.00	SYSTEMATIC	12/05/2016	0.41	1,598.74	1,271.02	327.72	0.00	0
EMPLOYERS HLDGS INC	292218104	30.00	SYSTEMATIC	12/06/2016	0.27	1,065.90	839.60	226.30	0.00	0
ENDURANCE SPECIALITY HOLDINGS	G30397106	370.00	SYSTEMATIC	10/11/2016	3.70	33,885.49	24,742.42	9,143.07	0.00	0
ENNIS INC	293389102	75.00	SYSTEMATIC	01/29/2016	0.53	1,459.46	1,443.75	15.71	0.00	0
ENNIS INC	293389102	40.00	SYSTEMATIC	02/01/2016	0.28	782.21	770.00	12.21	0.00	0
ENNIS INC	293389102	50.00	SYSTEMATIC	06/29/2016	0.45	915.71	962.50	0.00	-46.79	0
ENNIS INC	293389102	165.00	SYSTEMATIC	06/30/2016	1.49	2,927.00	3,176.25	0.00	-249.25	0
ENNIS INC	293389102	195.00	SYSTEMATIC	09/12/2016	1.76	3,312.24	3,753.75	0.00	-441.51	0
ENSCO PLC	G3157S106	190.00	SYSTEMATIC	06/29/2016	1.71	1,909.60	2,924.10	0.00	-1,014.50	0
ENSCO PLC	G3157S106	480.00	SYSTEMATIC	10/18/2016	4.32	3,937.60	7,387.20	0.00	-3,449.60	0
EPR PPTYS	26884U109	75.00	SYSTEMATIC	01/29/2016	0.53	4,388.67	4,383.75	4.92	0.00	0
EPR PPTYS	26884U109	320.00	SYSTEMATIC	08/05/2016	2.88	26,428.52	19,405.10	7,023.42	0.00	0
ESSENDANT INC	296689102	50.00	SYSTEMATIC	06/29/2016	0.45	1,518.95	1,625.50	0.00	-106.55	0
ETHAN ALLEN INTERIORS INC	297602104	70.00	SYSTEMATIC	03/07/2016	0.63	2,040.79	1,947.40	93.39	0.00	0
EXPRESS INC	30219E103	240.00	SYSTEMATIC	10/18/2016	2.16	2,961.97	4,147.20	0.00	-1,185.23	0
EXTREME NETWORKS INC	30226D106	1,325.00	SYSTEMATIC	05/20/2016	11.93	4,470.21	5,137.59	0.00	-667.38	0
FAIRPOINT COMMUNICATIONS INC	305560302	895.00	SYSTEMATIC	12/09/2016	11.64	17,114.86	12,454.05	4,660.81	0.00	0
FAIRPOINT COMMUNICATIONS INC	305560302	270.00	SYSTEMATIC	12/12/2016	3.51	5,129.11	3,741.02	1,388.09	0.00	0
FARO TECHNOLOGIES INC	311642102	45.00	SYSTEMATIC	10/18/2016	0.41	1,546.21	1,530.72	15.49	0.00	0
FARO TECHNOLOGIES INC	311642102	140.00	SYSTEMATIC	10/19/2016	1.26	4,826.21	4,762.25	63.96	0.00	0
FARO TECHNOLOGIES INC	311642102	90.00	SYSTEMATIC	12/02/2016	0.81	3,324.21	3,061.44	262.77	0.00	0
FARO TECHNOLOGIES INC	311642102	175.00	SYSTEMATIC	12/05/2016	1.58	6,350.36	5,971.30	379.06	0.00	0
FARO TECHNOLOGIES INC	311642102	215.00	SYSTEMATIC	12/06/2016	1.94	7,821.43	7,392.93	428.50	0.00	0
FARO TECHNOLOGIES INC	311642102	70.00	SYSTEMATIC	12/07/2016	0.63	2,546.05	2,407.00	139.05	0.00	0

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FEDERAL SIGNAL CORP	313855108	140.00	SYSTEMATIC	01/29/2016	0.98	1,993.34	2,219.00	0.00	-225.66	0
FEDERAL SIGNAL CORP	313855108	165.00	SYSTEMATIC	02/01/2016	1.16	2,335.91	2,615.25	0.00	-279.34	0
FEDERAL SIGNAL CORP	313855108	615.00	SYSTEMATIC	04/15/2016	5.54	8,009.75	9,747.75	0.00	-1,738.00	0
FEDERAL SIGNAL CORP	313855108	450.00	SYSTEMATIC	04/18/2016	4.05	5,975.48	7,001.19	0.00	-1,025.71	0
FEDERAL SIGNAL CORP	313855108	330.00	SYSTEMATIC	04/19/2016	2.97	4,402.53	3,841.86	560.67	0.00	0
FINISH LINE INC CL A	317923100	255.00	SYSTEMATIC	01/29/2016	1.79	4,688.02	4,610.40	77.62	0.00	0
FINISH LINE INC CL A	317923100	255.00	SYSTEMATIC	08/05/2016	2.30	5,470.38	4,610.40	859.98	0.00	0
FIRST BANCORP	318672706	1,950.00	SYSTEMATIC	03/07/2016	17.55	5,550.57	6,337.50	0.00	-786.93	0
FIRST BANCORP	318672706	1,765.00	SYSTEMATIC	03/08/2016	15.89	5,147.98	5,736.25	0.00	-588.27	0
FIRST BANCORP	318672706	2,250.00	SYSTEMATIC	03/09/2016	20.25	6,534.94	6,590.52	0.00	-55.58	0
FIRST BANCORP	318672706	1,980.00	SYSTEMATIC	03/10/2016	17.82	5,838.38	4,353.22	1,485.16	0.00	0
FIRST BUSEY CORP	319383204	40.00	SYSTEMATIC	10/18/2016	0.36	876.13	904.45	0.00	-28.32	0
FIRST BUSEY CORP	319383204	90.00	SYSTEMATIC	10/19/2016	0.81	2,001.67	2,036.54	0.00	-34.87	0
FIRST MERCHANTS CORP	320817109	45.00	SYSTEMATIC	03/07/2016	0.41	1,016.82	1,143.90	0.00	-127.08	0
FIRST MERCHANTS CORP	320817109	55.00	SYSTEMATIC	03/08/2016	0.50	1,257.76	1,398.10	0.00	-140.34	0
FIRST MERCHANTS CORP	320817109	590.00	SYSTEMATIC	03/09/2016	5.31	13,547.76	14,997.80	0.00	-1,450.04	0
FIRST MIDWEST BANCORP INC DEL	320867104	265.00	SYSTEMATIC	12/02/2016	2.39	6,385.30	4,914.96	1,470.34	0.00	0
FIRST NBC BK HLDG CO	32115D106	40.00	SYSTEMATIC	03/21/2016	0.40	872.54	1,495.60	0.00	-623.06	0
FIRST NBC BK HLDG CO	32115D106	465.00	SYSTEMATIC	03/21/2016	6.05	9,007.65	17,386.35	0.00	-8,378.70	0
FIRST NBC BK HLDG CO	32115D106	225.00	SYSTEMATIC	03/22/2016	2.93	4,024.89	5,797.22	0.00	-1,772.33	0
FIRST POTOMAC REALTY TR	33610F109	220.00	SYSTEMATIC	06/29/2016	1.98	2,020.57	2,508.00	0.00	-487.43	0
FIRST POTOMAC REALTY TR	33610F109	70.00	SYSTEMATIC	06/30/2016	0.63	640.69	798.00	0.00	-157.31	0
FIRST POTOMAC REALTY TR	33610F109	450.00	SYSTEMATIC	08/05/2016	4.05	4,510.07	5,130.00	0.00	-619.93	0
FIRST POTOMAC REALTY TR	33610F109	260.00	SYSTEMATIC	08/08/2016	2.34	2,580.40	2,964.00	0.00	-383.60	0
FIRST POTOMAC REALTY TR	33610F109	325.00	SYSTEMATIC	08/09/2016	2.93	3,161.44	3,705.00	0.00	-543.56	0
FIRST POTOMAC REALTY TR	33610F109	660.00	SYSTEMATIC	08/10/2016	5.94	6,325.79	6,606.00	0.00	-280.21	0
FLAGSTAR BANCORP INC	337930705	150.00	SYSTEMATIC	01/29/2016	1.05	2,752.42	3,466.50	0.00	-714.08	0
FLAGSTAR BANCORP INC	337930705	625.00	SYSTEMATIC	02/01/2016	4.38	11,020.22	14,443.75	0.00	-3,423.53	0
FLAGSTAR BANCORP INC	337930705	125.00	SYSTEMATIC	02/02/2016	0.88	2,207.24	2,888.75	0.00	-681.51	0
FLAGSTAR BANCORP INC	337930705	35.00	SYSTEMATIC	10/18/2016	0.32	945.38	925.25	20.13	0.00	0
FLAGSTAR BANCORP INC	337930705	75.00	SYSTEMATIC	10/19/2016	0.68	2,034.51	1,982.68	51.83	0.00	0

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FLAGSTAR BANCORP INC	337930705	80.00	SYSTEMATIC	10/20/2016	0.72	2,159.58	2,119.66	39.92	0.00	0
FORMFACTOR INC	346375108	430.00	SYSTEMATIC	01/29/2016	3.01	3,599.00	3,870.00	0.00	-271.00	0
FORMFACTOR INC	346375108	385.00	SYSTEMATIC	06/29/2016	3.47	3,419.43	3,465.00	0.00	-45.57	0
FORMFACTOR INC	346375108	775.00	SYSTEMATIC	09/12/2016	6.98	8,135.71	6,975.00	1,160.71	0.00	0
FORMFACTOR INC	346375108	455.00	SYSTEMATIC	09/13/2016	4.10	4,729.55	3,761.56	967.99	0.00	0
FORMFACTOR INC	346375108	1,300.00	SYSTEMATIC	09/14/2016	11.70	12,848.74	11,391.53	1,457.21	0.00	0
FRANCESSAS HLDGS CORP	351793104	1,105.00	SYSTEMATIC	06/29/2016	9.95	11,755.75	19,561.47	0.00	-7,805.72	0
FRANKLIN FINL NETWORK INC	35352P104	40.00	SYSTEMATIC	10/18/2016	0.36	1,442.20	1,299.12	143.08	0.00	0
FRANKLIN FINL NETWORK INC	35352P104	90.00	SYSTEMATIC	10/19/2016	0.81	3,240.23	2,923.02	317.21	0.00	0
FRANKLIN FINL NETWORK INC	35352P104	195.00	SYSTEMATIC	10/20/2016	1.76	6,955.38	6,284.76	670.62	0.00	0
FRANKLIN FINL NETWORK INC	35352P104	50.00	SYSTEMATIC	10/21/2016	0.45	1,784.29	1,599.68	184.61	0.00	0
FRANKLIN FINL NETWORK INC	35352P104	115.00	SYSTEMATIC	10/24/2016	1.04	4,003.51	3,768.54	234.97	0.00	0
FREDS INC CL A	356108100	225.00	SYSTEMATIC	10/18/2016	2.03	2,023.42	3,451.20	0.00	-1,427.78	0
FREDS INC CL A	356108100	485.00	SYSTEMATIC	10/19/2016	4.37	4,301.16	7,577.56	0.00	-3,276.40	0
FREDS INC CL A	356108100	220.00	SYSTEMATIC	10/20/2016	1.98	1,931.06	3,437.24	0.00	-1,506.18	0
FREDS INC CL A	356108100	275.00	SYSTEMATIC	10/21/2016	2.48	2,427.59	3,566.90	0.00	-1,139.31	0
FREDS INC CL A	356108100	335.00	SYSTEMATIC	10/24/2016	3.02	2,961.36	3,599.15	0.00	-637.79	0
FREIGHTCAR AMER INC	357023100	325.00	SYSTEMATIC	05/20/2016	2.93	4,471.23	5,152.11	0.00	-680.88	0
FREIGHTCAR AMER INC	357023100	895.00	SYSTEMATIC	05/23/2016	8.06	12,263.56	14,971.44	0.00	-2,707.88	0
FRESH DEL MONTE PRODUCE INC	G36738105	45.00	SYSTEMATIC	06/29/2016	0.41	2,402.15	1,784.05	618.10	0.00	0
FRESH MKT INC	35804H106	800.00	SYSTEMATIC	03/17/2016	8.00	22,707.83	18,736.00	3,971.83	0.00	0
FTI CONSULTING INC	302941109	65.00	SYSTEMATIC	06/29/2016	0.59	2,634.81	2,272.45	362.36	0.00	0
FULLER H B CO	359694106	35.00	SYSTEMATIC	06/29/2016	0.32	1,542.83	1,358.38	184.45	0.00	0
FULLER H B CO	359694106	180.00	SYSTEMATIC	10/18/2016	1.62	7,965.96	7,055.38	910.58	0.00	0
FULLER H B CO	359694106	170.00	SYSTEMATIC	10/19/2016	1.53	7,504.64	6,774.08	730.56	0.00	0
FULLER H B CO	359694106	135.00	SYSTEMATIC	10/20/2016	1.22	5,937.39	5,690.23	247.16	0.00	0
FULTON FINL CORP PA	360271100	1,180.00	SYSTEMATIC	04/15/2016	10.62	15,579.92	14,303.75	1,276.17	0.00	0
FULTON FINL CORP PA	360271100	220.00	SYSTEMATIC	04/18/2016	1.98	3,004.16	2,717.55	286.61	0.00	0
GENERAL CABLE CORP	369300108	430.00	SYSTEMATIC	04/15/2016	3.87	5,313.34	5,774.90	0.00	-461.56	0
GENERAL CABLE CORP	369300108	180.00	SYSTEMATIC	06/29/2016	1.62	2,364.61	2,417.40	0.00	-52.79	0
GENERAL CABLE CORP	369300108	105.00	SYSTEMATIC	12/02/2016	0.95	1,954.83	1,410.15	544.68	0.00	0

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GENERAL CABLE CORP	369300108	120.00	SYSTEMATIC	12/05/2016	1.08	2,257.12	1,611.60	645.52	0.00	0
GENERAL CABLE CORP	369300108	65.00	SYSTEMATIC	12/06/2016	0.59	1,223.02	872.95	350.07	0.00	0
GENESCO INC	371532102	90.00	SYSTEMATIC	10/18/2016	0.81	4,959.53	5,582.38	0.00	-622.85	0
GENESCO INC	371532102	30.00	SYSTEMATIC	12/02/2016	0.27	1,929.77	1,834.45	95.32	0.00	0
GENESCO INC	371532102	20.00	SYSTEMATIC	12/05/2016	0.18	1,259.46	1,222.96	36.50	0.00	0
GENWORTH FINL INC CL A	37247D106	565.00	SYSTEMATIC	10/18/2016	5.09	2,820.92	2,654.44	166.48	0.00	0
GEO GROUP INC NEW	36162J106	70.00	SYSTEMATIC	06/29/2016	0.63	2,342.20	2,023.70	318.50	0.00	0
GEO GROUP INC NEW	36162J106	665.00	SYSTEMATIC	08/23/2016	8.65	11,449.64	19,549.75	0.00	-8,100.11	0
GETTY REALTY NEW	374297109	185.00	SYSTEMATIC	10/18/2016	1.67	4,146.71	3,713.30	433.41	0.00	0
GETTY REALTY NEW	374297109	265.00	SYSTEMATIC	10/19/2016	2.39	5,934.02	5,382.65	551.37	0.00	0
GETTY REALTY NEW	374297109	300.00	SYSTEMATIC	10/20/2016	2.70	6,714.75	6,170.45	544.30	0.00	0
GETTY REALTY NEW	374297109	160.00	SYSTEMATIC	10/21/2016	1.44	3,590.49	3,456.13	134.36	0.00	0
GLADSTONE COML CORP COMMON STOCK	376536108	410.00	SYSTEMATIC	10/18/2016	3.69	7,297.51	5,981.90	1,315.61	0.00	0
GLADSTONE COML CORP COMMON STOCK	376536108	345.00	SYSTEMATIC	10/19/2016	3.11	6,181.13	5,033.55	1,147.58	0.00	0
GLADSTONE COML CORP COMMON STOCK	376536108	245.00	SYSTEMATIC	10/20/2016	2.21	4,390.82	3,911.80	479.02	0.00	0
GLATFELTER	377316104	110.00	SYSTEMATIC	06/29/2016	0.99	2,195.56	2,242.65	0.00	-47.09	0
GLATFELTER	377316104	35.00	SYSTEMATIC	06/30/2016	0.32	662.89	713.57	0.00	-50.68	0
GLATFELTER	377316104	280.00	SYSTEMATIC	12/02/2016	2.52	6,564.82	5,929.98	634.84	0.00	0
GLATFELTER	377316104	90.00	SYSTEMATIC	12/05/2016	0.81	2,065.78	1,952.85	112.93	0.00	0
GLATFELTER	377316104	315.00	SYSTEMATIC	12/06/2016	2.84	7,183.53	6,876.31	307.22	0.00	0
GLATFELTER	377316104	165.00	SYSTEMATIC	12/07/2016	1.49	3,749.55	3,586.17	163.38	0.00	0
GLATFELTER	377316104	50.00	SYSTEMATIC	12/08/2016	0.45	1,163.73	1,061.00	102.73	0.00	0
GOVERNMENT PPTYS INCOME TR	38376A103	520.00	SYSTEMATIC	03/07/2016	4.68	7,935.02	8,252.40	0.00	-317.38	0
GOVERNMENT PPTYS INCOME TR	38376A103	365.00	SYSTEMATIC	03/08/2016	3.29	5,658.93	5,792.55	0.00	-133.62	0
GOVERNMENT PPTYS INCOME TR	38376A103	370.00	SYSTEMATIC	03/09/2016	3.33	5,730.30	5,436.94	293.36	0.00	0
GREAT PLAINS ENERGY INC	391164100	620.00	SYSTEMATIC	06/03/2016	8.06	18,493.63	18,243.40	250.23	0.00	0
GREAT WESTN BANCORP INC	391416104	85.00	SYSTEMATIC	05/20/2016	0.77	2,687.53	2,153.86	533.67	0.00	0
GREAT WESTN BANCORP INC	391416104	155.00	SYSTEMATIC	10/18/2016	1.40	5,061.35	3,999.47	1,061.88	0.00	0
GREAT WESTN BANCORP INC	391416104	140.00	SYSTEMATIC	10/19/2016	1.26	4,615.83	3,666.68	949.15	0.00	0
GREAT WESTN BANCORP INC	391416104	140.00	SYSTEMATIC	10/20/2016	1.26	4,575.95	3,672.38	903.57	0.00	0

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GREAT WESTN BANCORP INC	391416104	275.00	SYSTEMATIC	10/21/2016	2.48	9,041.94	7,745.35	1,296.59	0.00	0
GREIF INC CL A	397624107	90.00	SYSTEMATIC	05/20/2016	0.81	3,205.79	2,772.90	432.89	0.00	0
GREIF INC CL A	397624107	60.00	SYSTEMATIC	06/29/2016	0.54	2,268.58	1,848.60	419.98	0.00	0
GREIF INC CL A	397624107	45.00	SYSTEMATIC	09/12/2016	0.41	2,180.70	1,386.45	794.25	0.00	0
GREIF INC CL A	397624107	50.00	SYSTEMATIC	12/02/2016	0.45	2,606.07	1,540.50	1,065.57	0.00	0
GREIF INC CL A	397624107	25.00	SYSTEMATIC	12/05/2016	0.23	1,294.15	770.25	523.90	0.00	0
GUESS INC	401617105	120.00	SYSTEMATIC	03/07/2016	1.08	2,524.46	2,265.60	258.86	0.00	0
GUESS INC	401617105	910.00	SYSTEMATIC	09/12/2016	8.19	14,205.97	17,092.92	0.00	-2,886.95	0
GUESS INC	401617105	700.00	SYSTEMATIC	09/13/2016	6.30	10,795.31	10,755.72	39.59	0.00	0
HACKETT GROUP INC	404609109	100.00	SYSTEMATIC	01/29/2016	0.70	1,498.12	1,607.00	0.00	-108.88	0
HACKETT GROUP INC	404609109	25.00	SYSTEMATIC	02/01/2016	0.18	369.86	401.75	0.00	-31.89	0
HACKETT GROUP INC	404609109	55.00	SYSTEMATIC	02/02/2016	0.39	802.56	883.85	0.00	-81.29	0
HACKETT GROUP INC	404609109	185.00	SYSTEMATIC	05/20/2016	1.67	2,710.03	2,972.95	0.00	-262.92	0
HACKETT GROUP INC	404609109	375.00	SYSTEMATIC	09/12/2016	3.38	6,200.38	6,026.25	174.13	0.00	0
HAEMONETICS CORP MASS	405024100	45.00	SYSTEMATIC	06/29/2016	0.41	1,308.20	1,569.78	0.00	-261.58	0
HAEMONETICS CORP MASS	405024100	15.00	SYSTEMATIC	06/30/2016	0.14	428.06	523.26	0.00	-95.20	0
HAEMONETICS CORP MASS	405024100	100.00	SYSTEMATIC	09/12/2016	0.90	3,773.60	3,490.72	282.88	0.00	0
HANMI FINANCIAL CORP	410495204	85.00	SYSTEMATIC	06/29/2016	0.77	1,933.48	2,016.20	0.00	-82.72	0
HANMI FINANCIAL CORP	410495204	30.00	SYSTEMATIC	06/30/2016	0.27	661.53	711.60	0.00	-50.07	0
HANMI FINANCIAL CORP	410495204	230.00	SYSTEMATIC	12/02/2016	2.07	7,127.45	5,455.60	1,671.85	0.00	0
HANMI FINANCIAL CORP	410495204	130.00	SYSTEMATIC	12/05/2016	1.17	4,014.17	3,083.60	930.57	0.00	0
HANMI FINANCIAL CORP	410495204	575.00	SYSTEMATIC	12/06/2016	5.18	17,878.84	13,895.99	3,982.85	0.00	0
HANOVER INS GROUP INC	410867105	160.00	SYSTEMATIC	04/15/2016	1.44	14,060.71	13,014.40	1,046.31	0.00	0
HANOVER INS GROUP INC	410867105	65.00	SYSTEMATIC	04/18/2016	0.59	5,728.13	5,287.10	441.03	0.00	0
HARMONIC INC	413160102	4,695.00	SYSTEMATIC	04/15/2016	42.26	14,981.41	17,706.36	0.00	-2,724.95	0
HARSCO CORP	415864107	545.00	SYSTEMATIC	03/07/2016	4.91	1,993.55	4,294.60	0.00	-2,301.05	0
HARSCO CORP	415864107	2,330.00	SYSTEMATIC	03/08/2016	20.97	9,266.75	17,100.48	0.00	-7,833.73	0
HARTE-HANKS INC	416196103	1,720.00	SYSTEMATIC	06/07/2016	8.60	1,594.47	5,572.80	0.00	-3,978.33	0
HARTE-HANKS INC	416196103	915.00	SYSTEMATIC	06/07/2016	4.58	833.93	2,964.60	0.00	-2,130.67	0
HARTE-HANKS INC	416196103	630.00	SYSTEMATIC	06/08/2016	3.15	560.96	2,041.20	0.00	-1,480.24	0
HARTE-HANKS INC	416196103	380.00	SYSTEMATIC	06/08/2016	1.90	337.68	1,231.20	0.00	-893.52	0

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HARTE-HANKS INC	416196103	225.00	SYSTEMATIC	06/09/2016	1.13	194.69	601.89	0.00	-407.20	0
HARTE-HANKS INC	416196103	720.00	SYSTEMATIC	06/09/2016	3.60	624.08	1,857.21	0.00	-1,233.13	0
HARTE-HANKS INC	416196103	740.00	SYSTEMATIC	06/10/2016	3.70	635.91	1,989.49	0.00	-1,353.58	0
HARTE-HANKS INC	416196103	330.00	SYSTEMATIC	06/13/2016	2.97	341.35	894.37	0.00	-553.02	0
HAVERTY FURNITURE COS INC	419596101	60.00	SYSTEMATIC	06/29/2016	0.54	1,069.84	1,128.48	0.00	-58.64	0
HAVERTY FURNITURE COS INC	419596101	360.00	SYSTEMATIC	06/30/2016	3.24	6,131.46	6,770.89	0.00	-639.43	0
HAVERTY FURNITURE COS INC	419596101	335.00	SYSTEMATIC	07/01/2016	3.02	5,749.99	6,323.14	0.00	-573.15	0
HAYNES INTL INC	420877201	70.00	SYSTEMATIC	09/12/2016	0.63	2,654.90	2,568.30	86.60	0.00	0
HAYNES INTL INC	420877201	50.00	SYSTEMATIC	12/02/2016	0.45	2,174.90	1,834.50	340.40	0.00	0
HAYNES INTL INC	420877201	60.00	SYSTEMATIC	12/05/2016	0.54	2,624.62	2,201.40	423.22	0.00	0
HAYNES INTL INC	420877201	225.00	SYSTEMATIC	12/06/2016	2.03	9,741.03	8,255.25	1,485.78	0.00	0
HAYNES INTL INC	420877201	180.00	SYSTEMATIC	12/07/2016	1.62	7,960.62	6,703.36	1,257.26	0.00	0
HEALTHWAYS INC COM	422245100	155.00	SYSTEMATIC	01/29/2016	1.09	1,822.89	1,994.85	0.00	-171.96	0
HEALTHWAYS INC COM	422245100	170.00	SYSTEMATIC	02/01/2016	1.19	1,978.42	2,187.90	0.00	-209.48	0
HEALTHWAYS INC COM	422245100	145.00	SYSTEMATIC	02/02/2016	1.02	1,637.97	1,866.15	0.00	-228.18	0
HEALTHWAYS INC COM	422245100	135.00	SYSTEMATIC	06/30/2016	1.22	1,607.21	1,737.45	0.00	-130.24	0
HEALTHWAYS INC COM	422245100	195.00	SYSTEMATIC	06/30/2016	1.76	2,242.64	2,509.65	0.00	-267.01	0
HEALTHWAYS INC COM	422245100	225.00	SYSTEMATIC	07/01/2016	2.03	2,567.84	2,895.75	0.00	-327.91	0
HEALTHWAYS INC COM	422245100	285.00	SYSTEMATIC	09/12/2016	2.57	7,222.60	3,667.95	3,554.65	0.00	0
HEALTHWAYS INC COM	422245100	35.00	SYSTEMATIC	09/13/2016	0.32	886.32	450.45	435.87	0.00	0
HEALTHWAYS INC COM	422245100	490.00	SYSTEMATIC	12/02/2016	4.41	11,320.43	6,005.95	5,314.48	0.00	0
HEALTHWAYS INC COM	422245100	480.00	SYSTEMATIC	12/05/2016	4.32	11,256.08	5,434.00	5,822.08	0.00	0
HEARTLAND FINANCIAL USA INC	42234Q102	50.00	SYSTEMATIC	08/05/2016	0.45	1,803.04	1,535.07	267.97	0.00	0
HEARTLAND FINANCIAL USA INC	42234Q102	80.00	SYSTEMATIC	08/08/2016	0.72	2,884.68	2,557.35	327.33	0.00	0
HEARTLAND FINANCIAL USA INC	42234Q102	160.00	SYSTEMATIC	08/09/2016	1.44	5,800.18	5,084.19	715.99	0.00	0
HEARTLAND FINANCIAL USA INC	42234Q102	190.00	SYSTEMATIC	08/10/2016	1.71	6,962.72	6,276.95	685.77	0.00	0
HERITAGE FINL CORP WASH	42722X106	140.00	SYSTEMATIC	08/05/2016	1.26	2,423.57	2,494.01	0.00	-70.44	0
HERITAGE FINL CORP WASH	42722X106	145.00	SYSTEMATIC	08/08/2016	1.31	2,492.71	2,582.01	0.00	-89.30	0
HERITAGE FINL CORP WASH	42722X106	95.00	SYSTEMATIC	08/09/2016	0.86	1,639.94	1,692.49	0.00	-52.55	0
HERITAGE FINL CORP WASH	42722X106	420.00	SYSTEMATIC	08/10/2016	3.78	7,328.95	7,474.60	0.00	-145.65	0
HIBBETT SPORTS INC	428567101	65.00	SYSTEMATIC	09/12/2016	0.59	2,541.70	1,965.60	576.10	0.00	0

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HMS HLDGS CORP	40425J101	155.00	SYSTEMATIC	03/07/2016	1.40	2,157.91	1,912.70	245.21	0.00	0
HMS HLDGS CORP	40425J101	160.00	SYSTEMATIC	06/29/2016	1.44	2,827.78	1,974.40	853.38	0.00	0
HMS HLDGS CORP	40425J101	55.00	SYSTEMATIC	06/30/2016	0.50	926.19	678.70	247.49	0.00	0
HMS HLDGS CORP	40425J101	120.00	SYSTEMATIC	09/12/2016	1.08	2,666.47	1,480.80	1,185.67	0.00	0
HOMESTREET INC	43785V102	135.00	SYSTEMATIC	08/05/2016	1.22	3,051.45	2,775.73	275.72	0.00	0
HOMESTREET INC	43785V102	45.00	SYSTEMATIC	12/02/2016	0.41	1,390.82	925.24	465.58	0.00	0
HOMESTREET INC	43785V102	70.00	SYSTEMATIC	12/05/2016	0.63	2,053.93	1,467.71	586.22	0.00	0
HOMESTREET INC	43785V102	35.00	SYSTEMATIC	12/06/2016	0.32	1,006.50	748.08	258.42	0.00	0
HORACE MANN EDUCATORS CORP NEW	440327104	80.00	SYSTEMATIC	03/07/2016	0.72	2,503.97	2,654.40	0.00	-150.43	0
HORACE MANN EDUCATORS CORP NEW	440327104	70.00	SYSTEMATIC	03/08/2016	0.63	2,196.08	2,322.60	0.00	-126.52	0
HORACE MANN EDUCATORS CORP NEW	440327104	70.00	SYSTEMATIC	03/09/2016	0.63	2,198.71	2,322.60	0.00	-123.89	0
HORACE MANN EDUCATORS CORP NEW	440327104	115.00	SYSTEMATIC	03/10/2016	1.04	3,646.41	3,815.70	0.00	-169.29	0
HORACE MANN EDUCATORS CORP NEW	440327104	225.00	SYSTEMATIC	03/11/2016	2.03	7,020.11	7,465.50	0.00	-445.39	0
HORNBECK OFFSHORE SERVICES	440543106	410.00	SYSTEMATIC	05/20/2016	3.69	4,131.76	4,075.40	56.36	0.00	0
HORNBECK OFFSHORE SERVICES	440543106	555.00	SYSTEMATIC	05/23/2016	5.00	5,182.33	5,516.70	0.00	-334.37	0
HORNBECK OFFSHORE SERVICES	440543106	730.00	SYSTEMATIC	05/24/2016	6.57	6,444.81	7,256.20	0.00	-811.39	0
HORNBECK OFFSHORE SERVICES	440543106	245.00	SYSTEMATIC	05/25/2016	2.21	2,171.59	2,435.30	0.00	-263.71	0
HORNBECK OFFSHORE SERVICES	440543106	30.00	SYSTEMATIC	05/26/2016	0.27	262.80	298.20	0.00	-35.40	0
HOSPITALITY PROPERTIES TRUST	44106M102	225.00	SYSTEMATIC	05/20/2016	2.03	5,889.38	5,883.75	5.63	0.00	0
HOSPITALITY PROPERTIES TRUST	44106M102	180.00	SYSTEMATIC	05/23/2016	1.62	4,657.71	4,707.00	0.00	-49.29	0
HOSPITALITY PROPERTIES TRUST	44106M102	285.00	SYSTEMATIC	05/24/2016	2.57	7,116.58	7,452.75	0.00	-336.17	0
HUB GROUP INC CL A	443320106	135.00	SYSTEMATIC	03/07/2016	1.22	5,016.93	4,448.25	568.68	0.00	0
HUB GROUP INC CL A	443320106	55.00	SYSTEMATIC	03/08/2016	0.50	2,075.76	1,812.25	263.51	0.00	0
HUB GROUP INC CL A	443320106	255.00	SYSTEMATIC	03/09/2016	2.30	9,496.04	8,402.25	1,093.79	0.00	0
HUB GROUP INC CL A	443320106	95.00	SYSTEMATIC	03/10/2016	0.86	3,566.42	3,130.25	436.17	0.00	0
HUB GROUP INC CL A	443320106	150.00	SYSTEMATIC	12/02/2016	1.35	6,429.21	5,675.68	753.53	0.00	0
HUB GROUP INC CL A	443320106	215.00	SYSTEMATIC	12/05/2016	1.94	9,197.76	8,106.69	1,091.07	0.00	0
HUB GROUP INC CL A	443320106	230.00	SYSTEMATIC	12/06/2016	2.07	9,926.77	8,924.65	1,002.12	0.00	0

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HUNTSMAN CORP	447011107	140.00	SYSTEMATIC	09/12/2016	1.26	2,424.36	2,122.53	301.83	0.00	0
ICF INTL INC	44925C103	35.00	SYSTEMATIC	06/29/2016	0.32	1,418.53	1,243.66	174.87	0.00	0
ICF INTL INC	44925C103	95.00	SYSTEMATIC	06/30/2016	0.86	3,705.13	3,391.31	313.82	0.00	0
ICF INTL INC	44925C103	140.00	SYSTEMATIC	12/02/2016	1.26	7,709.69	5,084.21	2,625.48	0.00	0
ICON PLC	G4705A100	45.00	SYSTEMATIC	08/05/2016	0.41	3,457.72	3,496.50	0.00	-38.78	0
ICU MED INC	44930G107	15.00	SYSTEMATIC	06/29/2016	0.14	1,584.06	1,691.70	0.00	-107.64	0
ICU MED INC	44930G107	45.00	SYSTEMATIC	10/18/2016	0.41	6,736.97	5,075.10	1,661.87	0.00	0
II-VI INC	902104108	250.00	SYSTEMATIC	03/07/2016	2.25	5,427.02	4,640.00	787.02	0.00	0
II-VI INC	902104108	320.00	SYSTEMATIC	06/29/2016	2.88	6,059.09	5,939.20	119.89	0.00	0
II-VI INC	902104108	395.00	SYSTEMATIC	06/30/2016	3.56	7,139.91	7,331.20	0.00	-191.29	0
II-VI INC	902104108	335.00	SYSTEMATIC	07/01/2016	3.02	6,073.92	6,360.69	0.00	-286.77	0
IMPAX LABORATORIES INC	45256B101	1,010.00	SYSTEMATIC	12/02/2016	9.09	15,532.61	28,489.80	0.00	-12,957.19	0
INDEPENDENT BK GROUP INC	45384B106	455.00	SYSTEMATIC	08/05/2016	4.10	18,447.98	17,068.27	1,379.71	0.00	0
INGRAM MICRO INC CL A	457153104	655.00	SYSTEMATIC	03/07/2016	5.90	23,595.13	19,898.90	3,696.23	0.00	0
INNERWORKINGS INC	45773Y105	160.00	SYSTEMATIC	12/02/2016	1.44	1,508.70	1,416.16	92.54	0.00	0
INNERWORKINGS INC	45773Y105	320.00	SYSTEMATIC	12/05/2016	2.88	2,962.60	2,831.71	130.89	0.00	0
INNERWORKINGS INC	45773Y105	670.00	SYSTEMATIC	12/06/2016	6.03	6,014.59	5,991.77	22.82	0.00	0
INNERWORKINGS INC	45773Y105	470.00	SYSTEMATIC	12/07/2016	4.23	4,238.92	4,250.56	0.00	-11.64	0
INNERWORKINGS INC	45773Y105	615.00	SYSTEMATIC	12/08/2016	5.54	5,675.74	5,565.32	110.42	0.00	0
INNOSPEC INC	45768S105	70.00	SYSTEMATIC	05/20/2016	0.63	3,349.99	3,314.66	35.33	0.00	0
INNOSPEC INC	45768S105	100.00	SYSTEMATIC	05/23/2016	0.90	4,734.87	4,735.24	0.00	-0.37	0
INNOSPEC INC	45768S105	70.00	SYSTEMATIC	05/24/2016	0.63	3,303.54	3,314.66	0.00	-11.12	0
INNOSPEC INC	45768S105	105.00	SYSTEMATIC	05/25/2016	0.95	4,989.45	4,972.00	17.45	0.00	0
INNOSPEC INC	45768S105	70.00	SYSTEMATIC	05/26/2016	0.63	3,349.20	3,082.36	266.84	0.00	0
INSIGHT ENTERPRISES INC	45765U103	70.00	SYSTEMATIC	06/29/2016	0.63	1,839.55	1,758.40	81.15	0.00	0
INSIGHT ENTERPRISES INC	45765U103	110.00	SYSTEMATIC	10/18/2016	0.99	3,587.44	2,763.20	824.24	0.00	0
INSPERITY INC	45778Q107	100.00	SYSTEMATIC	03/07/2016	0.90	4,890.68	4,815.00	75.68	0.00	0
INSPERITY INC	45778Q107	35.00	SYSTEMATIC	03/08/2016	0.32	1,719.55	1,685.25	34.30	0.00	0
INSPERITY INC	45778Q107	85.00	SYSTEMATIC	03/09/2016	0.77	4,160.58	4,092.75	67.83	0.00	0
INSPERITY INC	45778Q107	195.00	SYSTEMATIC	03/10/2016	1.76	9,671.95	9,389.25	282.70	0.00	0
INSPERITY INC	45778Q107	30.00	SYSTEMATIC	06/29/2016	0.27	2,231.54	2,068.56	162.98	0.00	0

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INSPERITY INC	45778Q107	40.00	SYSTEMATIC	10/18/2016	0.36	2,954.70	2,758.08	196.62	0.00	0
INTELIQUENT INC	45825N107	185.00	SYSTEMATIC	06/29/2016	1.67	3,438.77	3,287.45	151.32	0.00	0
INTELIQUENT INC	45825N107	35.00	SYSTEMATIC	06/30/2016	0.32	642.81	621.95	20.86	0.00	0
INTELIQUENT INC	45825N107	405.00	SYSTEMATIC	11/08/2016	5.27	9,148.40	7,196.85	1,951.55	0.00	0
INTELIQUENT INC	45825N107	1,095.00	SYSTEMATIC	11/08/2016	14.24	24,733.87	18,930.12	5,803.75	0.00	0
INVESCO MORTGAGE CAPITAL INC	46131B100	230.00	SYSTEMATIC	09/12/2016	2.07	3,723.60	2,716.13	1,007.47	0.00	0
INVESTORS REAL ESTATE TR	461730103	890.00	SYSTEMATIC	01/29/2016	6.23	5,719.52	6,185.50	0.00	-465.98	0
INVESTORS REAL ESTATE TR	461730103	1,045.00	SYSTEMATIC	02/01/2016	7.32	6,574.66	7,262.75	0.00	-688.09	0
INVESTORS REAL ESTATE TR	461730103	450.00	SYSTEMATIC	02/02/2016	3.15	2,846.94	3,127.50	0.00	-280.56	0
INVESTORS REAL ESTATE TR	461730103	1,080.00	SYSTEMATIC	08/05/2016	9.72	7,018.80	6,859.31	159.49	0.00	0
INVESTORS REAL ESTATE TR	461730103	635.00	SYSTEMATIC	08/08/2016	5.72	4,088.30	4,027.70	60.60	0.00	0
INVESTORS REAL ESTATE TR	461730103	1,345.00	SYSTEMATIC	08/09/2016	12.11	8,634.62	8,719.62	0.00	-85.00	0
IROBOT CORP	462726100	80.00	SYSTEMATIC	10/18/2016	0.72	3,389.06	2,840.92	548.14	0.00	0
IROBOT CORP	462726100	110.00	SYSTEMATIC	12/02/2016	0.99	6,294.72	3,906.26	2,388.46	0.00	0
ISLE OF CAPRIS CASINOS INC COM	464592104	80.00	SYSTEMATIC	05/20/2016	0.72	1,212.00	1,114.40	97.60	0.00	0
ISLE OF CAPRIS CASINOS INC COM	464592104	275.00	SYSTEMATIC	05/23/2016	2.48	4,113.05	3,830.75	282.30	0.00	0
ISLE OF CAPRIS CASINOS INC COM	464592104	1,150.00	SYSTEMATIC	05/24/2016	10.35	17,210.32	15,612.33	1,597.99	0.00	0
ITRON INC	465741106	50.00	SYSTEMATIC	12/02/2016	0.45	3,270.72	2,772.68	498.04	0.00	0
IXIA	45071R109	240.00	SYSTEMATIC	08/05/2016	2.16	2,755.22	2,983.20	0.00	-227.98	0
IXIA	45071R109	375.00	SYSTEMATIC	08/08/2016	3.38	4,323.52	4,661.25	0.00	-337.73	0
JABIL CIRCUIT INC	466313103	830.00	SYSTEMATIC	01/29/2016	5.81	15,999.83	19,330.70	0.00	-3,330.87	0
JACOBS ENGR GROUP INC	469814107	450.00	SYSTEMATIC	05/20/2016	4.05	22,304.86	18,877.50	3,427.36	0.00	0
JANUS CAPITAL GROUP INC	47102X105	1,240.00	SYSTEMATIC	04/15/2016	11.16	17,817.22	17,471.60	345.62	0.00	0
JOY GLOBAL INC	481165108	470.00	SYSTEMATIC	03/07/2016	4.23	6,237.56	4,455.38	1,782.18	0.00	0
JOY GLOBAL INC	481165108	455.00	SYSTEMATIC	06/29/2016	4.10	9,464.06	4,313.19	5,150.87	0.00	0
JOY GLOBAL INC	481165108	995.00	SYSTEMATIC	08/05/2016	8.96	27,251.12	11,089.09	16,162.03	0.00	0
K12 INC	48273U102	210.00	SYSTEMATIC	06/29/2016	1.89	2,381.55	1,848.00	533.55	0.00	0
K12 INC	48273U102	65.00	SYSTEMATIC	10/18/2016	0.59	919.47	572.00	347.47	0.00	0
K12 INC	48273U102	75.00	SYSTEMATIC	10/19/2016	0.68	1,066.22	660.00	406.22	0.00	0
K12 INC	48273U102	280.00	SYSTEMATIC	10/20/2016	2.52	3,946.52	2,464.00	1,482.52	0.00	0
KADANT INC	48282T104	25.00	SYSTEMATIC	05/20/2016	0.23	1,213.07	1,015.25	197.82	0.00	0

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KADANT INC	48282T104	50.00	SYSTEMATIC	05/23/2016	0.45	2,370.41	2,030.50	339.91	0.00	0
KADANT INC	48282T104	90.00	SYSTEMATIC	05/24/2016	0.81	4,282.41	3,654.90	627.51	0.00	0
KADANT INC	48282T104	65.00	SYSTEMATIC	05/25/2016	0.59	3,152.93	2,639.65	513.28	0.00	0
KADANT INC	48282T104	120.00	SYSTEMATIC	05/26/2016	1.08	5,820.75	4,873.20	947.55	0.00	0
KADANT INC	48282T104	30.00	SYSTEMATIC	05/27/2016	0.27	1,465.14	1,218.30	246.84	0.00	0
KAMAN CORP	483548103	170.00	SYSTEMATIC	03/07/2016	1.53	6,889.93	6,937.70	0.00	-47.77	0
KAMAN CORP	483548103	65.00	SYSTEMATIC	03/08/2016	0.59	2,632.37	2,652.65	0.00	-20.28	0
KAMAN CORP	483548103	185.00	SYSTEMATIC	03/09/2016	1.67	7,681.75	7,549.85	131.90	0.00	0
KAMAN CORP	483548103	60.00	SYSTEMATIC	03/10/2016	0.54	2,491.88	2,448.60	43.28	0.00	0
KBR INC	48242W106	505.00	SYSTEMATIC	12/02/2016	4.55	8,442.09	8,544.60	0.00	-102.51	0
KBR INC	48242W106	805.00	SYSTEMATIC	12/05/2016	7.25	13,528.99	12,827.72	701.27	0.00	0
KBR INC	48242W106	260.00	SYSTEMATIC	12/06/2016	2.34	4,433.78	3,799.33	634.45	0.00	0
KEMPER CORP DEL	488401100	655.00	SYSTEMATIC	05/20/2016	5.90	20,264.32	20,839.23	0.00	-574.91	0
KENNAMETAL INC	489170100	155.00	SYSTEMATIC	03/07/2016	1.40	3,262.25	2,976.00	286.25	0.00	0
KENNAMETAL INC	489170100	410.00	SYSTEMATIC	09/12/2016	3.69	11,496.34	7,872.00	3,624.34	0.00	0
KENNAMETAL INC	489170100	335.00	SYSTEMATIC	09/13/2016	3.02	9,404.23	5,995.87	3,408.36	0.00	0
KENNAMETAL INC	489170100	215.00	SYSTEMATIC	09/14/2016	1.94	5,819.35	4,338.32	1,481.03	0.00	0
KFORCE INC	493732101	435.00	SYSTEMATIC	09/12/2016	3.92	8,366.33	8,343.60	22.73	0.00	0
KFORCE INC	493732101	35.00	SYSTEMATIC	09/13/2016	0.32	670.87	679.35	0.00	-8.48	0
KFORCE INC	493732101	470.00	SYSTEMATIC	09/14/2016	4.23	8,759.99	9,137.69	0.00	-377.70	0
KIRKLAND'S INC	497498105	30.00	SYSTEMATIC	03/07/2016	0.27	429.76	435.00	0.00	-5.24	0
KIRKLAND'S INC	497498105	35.00	SYSTEMATIC	03/08/2016	0.32	508.35	507.50	0.85	0.00	0
KIRKLAND'S INC	497498105	35.00	SYSTEMATIC	03/09/2016	0.32	508.34	507.50	0.84	0.00	0
KIRKLAND'S INC	497498105	385.00	SYSTEMATIC	03/10/2016	3.47	5,742.02	5,582.50	159.52	0.00	0
KIRKLAND'S INC	497498105	710.00	SYSTEMATIC	09/12/2016	6.39	9,289.37	10,295.00	0.00	-1,005.63	0
KIRKLAND'S INC	497498105	115.00	SYSTEMATIC	09/13/2016	1.04	1,489.38	1,667.50	0.00	-178.12	0
KIRKLAND'S INC	497498105	145.00	SYSTEMATIC	09/14/2016	1.31	1,860.40	2,166.85	0.00	-306.45	0
KOPPERS HLDGS INC	50060P106	90.00	SYSTEMATIC	03/07/2016	0.81	1,640.72	1,642.50	0.00	-1.78	0
KOPPERS HLDGS INC	50060P106	20.00	SYSTEMATIC	03/08/2016	0.18	386.26	365.00	21.26	0.00	0
KOPPERS HLDGS INC	50060P106	95.00	SYSTEMATIC	03/09/2016	0.86	1,800.11	1,733.75	66.36	0.00	0
KOPPERS HLDGS INC	50060P106	40.00	SYSTEMATIC	03/10/2016	0.36	773.41	730.00	43.41	0.00	0

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KOPPERS HLDGS INC	50060P106	85.00	SYSTEMATIC	06/29/2016	0.77	2,434.18	1,551.25	882.93	0.00	0
KOPPERS HLDGS INC	50060P106	85.00	SYSTEMATIC	06/30/2016	0.77	2,316.04	1,551.25	764.79	0.00	0
KOPPERS HLDGS INC	50060P106	35.00	SYSTEMATIC	07/01/2016	0.32	973.85	638.75	335.10	0.00	0
KOPPERS HLDGS INC	50060P106	375.00	SYSTEMATIC	09/12/2016	3.38	12,249.30	6,843.75	5,405.55	0.00	0
KOPPERS HLDGS INC	50060P106	155.00	SYSTEMATIC	09/13/2016	1.40	5,081.18	2,849.48	2,231.70	0.00	0
KOPPERS HLDGS INC	50060P106	55.00	SYSTEMATIC	09/14/2016	0.50	1,696.13	1,231.82	464.31	0.00	0
KOPPERS HLDGS INC	50060P106	155.00	SYSTEMATIC	09/15/2016	1.40	4,688.91	4,050.77	638.14	0.00	0
KRONOS WORLDWIDE INC	50105F105	185.00	SYSTEMATIC	03/07/2016	1.67	1,168.03	1,043.40	124.63	0.00	0
KRONOS WORLDWIDE INC	50105F105	275.00	SYSTEMATIC	03/08/2016	2.48	1,765.14	1,551.00	214.14	0.00	0
KRONOS WORLDWIDE INC	50105F105	330.00	SYSTEMATIC	03/09/2016	2.97	2,102.57	1,861.20	241.37	0.00	0
KRONOS WORLDWIDE INC	50105F105	470.00	SYSTEMATIC	04/15/2016	4.23	2,909.92	2,650.80	259.12	0.00	0
KRONOS WORLDWIDE INC	50105F105	750.00	SYSTEMATIC	04/18/2016	6.75	4,751.77	4,230.00	521.77	0.00	0
KRONOS WORLDWIDE INC	50105F105	710.00	SYSTEMATIC	04/19/2016	6.39	4,415.92	4,004.40	411.52	0.00	0
KRONOS WORLDWIDE INC	50105F105	180.00	SYSTEMATIC	04/20/2016	1.62	1,135.30	1,015.20	120.10	0.00	0
KULICKE & SOFFA INDS INC	501242101	265.00	SYSTEMATIC	09/12/2016	2.39	3,293.95	3,006.03	287.92	0.00	0
LANCASTER COLONY CORP	513847103	50.00	SYSTEMATIC	01/29/2016	0.35	5,923.66	5,773.00	150.66	0.00	0
LANCASTER COLONY CORP	513847103	15.00	SYSTEMATIC	06/29/2016	0.14	1,862.01	1,731.90	130.11	0.00	0
LANDAUER INC	51476K103	20.00	SYSTEMATIC	12/02/2016	0.18	1,040.76	658.40	382.36	0.00	0
LANDAUER INC	51476K103	15.00	SYSTEMATIC	12/05/2016	0.14	745.62	493.80	251.82	0.00	0
LANDAUER INC	51476K103	40.00	SYSTEMATIC	12/06/2016	0.36	1,929.53	1,316.80	612.73	0.00	0
LANDSTAR SYSTEM INC	515098101	110.00	SYSTEMATIC	03/07/2016	0.99	6,574.06	6,451.50	122.56	0.00	0
LANDSTAR SYSTEM INC	515098101	140.00	SYSTEMATIC	03/08/2016	1.26	8,442.11	8,211.00	231.11	0.00	0
LANDSTAR SYSTEM INC	515098101	80.00	SYSTEMATIC	03/09/2016	0.72	4,918.65	4,692.00	226.65	0.00	0
LAZARD LTD CL A	G54050102	615.00	SYSTEMATIC	08/05/2016	5.54	20,895.56	21,660.84	0.00	-765.28	0
LEGACY TEX FINL GROUP INC	52471Y106	100.00	SYSTEMATIC	06/29/2016	0.90	2,609.83	2,452.50	157.33	0.00	0
LEGACY TEX FINL GROUP INC	52471Y106	30.00	SYSTEMATIC	06/30/2016	0.27	736.01	735.75	0.26	0.00	0
LEGACY TEX FINL GROUP INC	52471Y106	85.00	SYSTEMATIC	10/18/2016	0.77	2,714.30	2,084.63	629.67	0.00	0
LEGACY TEX FINL GROUP INC	52471Y106	45.00	SYSTEMATIC	12/02/2016	0.41	1,746.00	1,103.63	642.37	0.00	0
LEGACY TEX FINL GROUP INC	52471Y106	50.00	SYSTEMATIC	12/05/2016	0.45	1,965.66	1,264.10	701.56	0.00	0
LEGG MASON INC	524901105	665.00	SYSTEMATIC	09/12/2016	5.99	23,032.35	24,071.89	0.00	-1,039.54	0
LEIDOS HLDGS INC	525327102	475.00	SYSTEMATIC	08/05/2016	4.28	23,122.18	22,210.88	911.30	0.00	0

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LEMAITRE VASCULAR INC	525558201	170.00	SYSTEMATIC	06/29/2016	1.53	2,454.91	2,932.50	0.00	-477.59	0
LEXINGTON CORP PPTY TRUST REIT	529043101	545.00	SYSTEMATIC	05/20/2016	4.91	5,059.74	4,360.00	699.74	0.00	0
LEXINGTON CORP PPTY TRUST REIT	529043101	1,790.00	SYSTEMATIC	05/23/2016	16.11	16,421.69	14,320.00	2,101.69	0.00	0
LHC GROUP INC	50187A107	70.00	SYSTEMATIC	06/29/2016	0.63	2,960.41	3,170.30	0.00	-209.89	0
LHC GROUP INC	50187A107	45.00	SYSTEMATIC	12/02/2016	0.41	1,942.49	2,038.05	0.00	-95.56	0
LHC GROUP INC	50187A107	60.00	SYSTEMATIC	12/05/2016	0.54	2,538.84	2,717.40	0.00	-178.56	0
LHC GROUP INC	50187A107	30.00	SYSTEMATIC	12/06/2016	0.27	1,285.41	1,358.70	0.00	-73.29	0
LIBERTY PROPERTY TRUST	531172104	445.00	SYSTEMATIC	06/29/2016	4.01	17,198.49	13,817.25	3,381.24	0.00	0
LIBERTY PROPERTY TRUST	531172104	145.00	SYSTEMATIC	06/30/2016	1.31	5,508.43	4,502.25	1,006.18	0.00	0
LIQUIDITY SVCS INC COM	53635B107	185.00	SYSTEMATIC	01/29/2016	1.30	1,135.65	1,202.50	0.00	-66.85	0
LIQUIDITY SVCS INC COM	53635B107	310.00	SYSTEMATIC	02/01/2016	2.17	1,874.18	2,015.00	0.00	-140.82	0
LIQUIDITY SVCS INC COM	53635B107	255.00	SYSTEMATIC	03/07/2016	2.30	1,188.93	1,657.50	0.00	-468.57	0
LIQUIDITY SVCS INC COM	53635B107	125.00	SYSTEMATIC	03/08/2016	1.13	588.20	812.50	0.00	-224.30	0
LIQUIDITY SVCS INC COM	53635B107	1,510.00	SYSTEMATIC	03/09/2016	13.59	7,258.02	9,815.00	0.00	-2,556.98	0
LIQUIDITY SVCS INC COM	53635B107	100.00	SYSTEMATIC	03/10/2016	0.90	501.58	650.00	0.00	-148.42	0
LIVANOVA PLC	G5509L101	310.00	SYSTEMATIC	04/15/2016	2.79	16,214.53	16,709.83	0.00	-495.30	0
LOGITECH INTERNATIONAL-REG	H50430232	285.00	SYSTEMATIC	05/20/2016	2.57	4,191.28	4,579.03	0.00	-387.75	0
LOGITECH INTERNATIONAL-REG	H50430232	260.00	SYSTEMATIC	05/23/2016	2.34	3,794.34	4,177.36	0.00	-383.02	0
LOGITECH INTERNATIONAL-REG	H50430232	195.00	SYSTEMATIC	05/24/2016	1.76	2,810.35	3,133.02	0.00	-322.67	0
LOGITECH INTERNATIONAL-REG	H50430232	190.00	SYSTEMATIC	05/25/2016	1.71	2,760.51	3,054.37	0.00	-293.86	0
LOGITECH INTERNATIONAL-REG	H50430232	260.00	SYSTEMATIC	05/26/2016	2.34	3,853.05	4,264.62	0.00	-411.57	0
LUMINEX CORP DEL	55027E102	135.00	SYSTEMATIC	01/29/2016	0.95	2,615.72	2,887.65	0.00	-271.93	0
MACK-CALI REALTY CORP	554489104	955.00	SYSTEMATIC	01/29/2016	6.69	20,236.35	22,299.25	0.00	-2,062.90	0
MADDEN STEVEN LTD	556269108	540.00	SYSTEMATIC	01/29/2016	3.78	16,806.26	16,318.80	487.46	0.00	0
MAGELLAN HEALTH SVCS INC	559079207	95.00	SYSTEMATIC	01/29/2016	0.67	5,437.83	5,857.70	0.00	-419.87	0
MAGELLAN HEALTH SVCS INC	559079207	115.00	SYSTEMATIC	12/02/2016	1.04	8,380.80	7,090.90	1,289.90	0.00	0
MAIDEN HOLDINGS LTD	G5753U112	195.00	SYSTEMATIC	03/07/2016	1.76	2,417.36	2,907.45	0.00	-490.09	0
MAIDEN HOLDINGS LTD	G5753U112	145.00	SYSTEMATIC	03/08/2016	1.31	1,813.99	2,161.95	0.00	-347.96	0
MAIDEN HOLDINGS LTD	G5753U112	170.00	SYSTEMATIC	03/09/2016	1.53	2,060.25	2,534.70	0.00	-474.45	0
MAIDEN HOLDINGS LTD	G5753U112	800.00	SYSTEMATIC	03/10/2016	7.20	10,007.18	11,928.00	0.00	-1,920.82	0
MANPOWER INC WIS	56418H100	60.00	SYSTEMATIC	12/02/2016	0.54	5,150.11	4,018.62	1,131.49	0.00	0

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MANTECH INTERNATIONAL CORP CL A	564563104	85.00	SYSTEMATIC	01/29/2016	0.60	2,363.94	2,570.40	0.00	-206.46	0
MASTEC INC	576323109	755.00	SYSTEMATIC	05/20/2016	6.80	16,832.00	13,746.08	3,085.92	0.00	0
MASTEC INC	576323109	260.00	SYSTEMATIC	05/23/2016	2.34	5,652.55	4,833.52	819.03	0.00	0
MATERION CORP COM	576690101	140.00	SYSTEMATIC	09/12/2016	1.26	4,187.55	3,920.00	267.55	0.00	0
MATERION CORP COM	576690101	120.00	SYSTEMATIC	10/18/2016	1.08	3,567.91	3,360.00	207.91	0.00	0
MATERION CORP COM	576690101	35.00	SYSTEMATIC	10/19/2016	0.32	1,043.63	980.00	63.63	0.00	0
MATERION CORP COM	576690101	105.00	SYSTEMATIC	12/02/2016	0.95	4,048.40	2,940.00	1,108.40	0.00	0
MATERION CORP COM	576690101	75.00	SYSTEMATIC	12/05/2016	0.68	2,881.01	2,100.00	781.01	0.00	0
MATERION CORP COM	576690101	255.00	SYSTEMATIC	12/06/2016	2.30	9,796.89	7,004.26	2,792.63	0.00	0
MATERION CORP COM	576690101	100.00	SYSTEMATIC	12/07/2016	0.90	3,833.86	2,471.37	1,362.49	0.00	0
MATERION CORP COM	576690101	115.00	SYSTEMATIC	12/08/2016	1.04	4,534.19	2,901.67	1,632.52	0.00	0
MATRIX SVC CO	576853105	825.00	SYSTEMATIC	08/05/2016	7.43	13,454.94	15,683.54	0.00	-2,228.60	0
MATRIX SVC CO	576853105	435.00	SYSTEMATIC	08/08/2016	3.92	7,242.79	7,714.41	0.00	-471.62	0
MAXLINEAR INC CL A	57776J100	145.00	SYSTEMATIC	08/05/2016	1.31	3,130.20	2,829.80	300.40	0.00	0
MAXLINEAR INC CL A	57776J100	400.00	SYSTEMATIC	09/12/2016	3.60	7,825.41	7,806.35	19.06	0.00	0
MAXLINEAR INC CL A	57776J100	480.00	SYSTEMATIC	09/13/2016	4.32	9,314.61	9,379.50	0.00	-64.89	0
MAXLINEAR INC CL A	57776J100	200.00	SYSTEMATIC	09/14/2016	1.80	3,782.39	4,208.27	0.00	-425.88	0
MCDERMOTT INTERNATIONAL INC	580037109	540.00	SYSTEMATIC	05/20/2016	4.86	2,545.60	1,809.00	736.60	0.00	0
MCDERMOTT INTERNATIONAL INC	580037109	505.00	SYSTEMATIC	06/29/2016	4.55	2,432.61	1,691.75	740.86	0.00	0
MCDERMOTT INTERNATIONAL INC	580037109	690.00	SYSTEMATIC	12/02/2016	6.21	4,413.72	2,311.50	2,102.22	0.00	0
MDU RESOURCES GROUP INC	552690109	115.00	SYSTEMATIC	05/20/2016	1.04	2,516.66	2,106.80	409.86	0.00	0
MEDICAL PPTYS TR INC COMMON	58463J304	190.00	SYSTEMATIC	06/29/2016	1.71	2,862.16	2,295.06	567.10	0.00	0
MEDIFAST INC COM	58470H101	155.00	SYSTEMATIC	05/20/2016	1.40	5,329.44	4,708.90	620.54	0.00	0
MEDIFAST INC COM	58470H101	55.00	SYSTEMATIC	08/05/2016	0.50	1,921.19	1,670.90	250.29	0.00	0
MEDIFAST INC COM	58470H101	75.00	SYSTEMATIC	08/08/2016	0.68	2,628.46	2,278.50	349.96	0.00	0
MEETME INC	585141104	1,155.00	SYSTEMATIC	08/05/2016	10.40	8,121.73	5,607.12	2,514.61	0.00	0
MEETME INC	585141104	410.00	SYSTEMATIC	08/08/2016	3.69	2,992.49	1,990.41	1,002.08	0.00	0
MEETME INC	585141104	2,190.00	SYSTEMATIC	09/12/2016	19.71	13,324.78	10,508.64	2,816.14	0.00	0
MEETME INC	585141104	1,010.00	SYSTEMATIC	09/13/2016	9.09	6,255.93	5,515.96	739.97	0.00	0
MENTOR GRAPHICS	587200106	205.00	SYSTEMATIC	10/18/2016	1.85	5,552.17	4,078.42	1,473.75	0.00	0
MENTOR GRAPHICS	587200106	860.00	SYSTEMATIC	11/28/2016	11.18	31,413.12	17,262.98	14,150.14	0.00	0

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MERIDIAN BIOSCIENCE INC	589584101	115.00	SYSTEMATIC	01/29/2016	0.81	2,153.52	2,359.80	0.00	-206.28	0
MERIDIAN BIOSCIENCE INC	589584101	75.00	SYSTEMATIC	10/18/2016	0.68	1,419.14	1,539.00	0.00	-119.86	0
MERIDIAN BIOSCIENCE INC	589584101	75.00	SYSTEMATIC	10/19/2016	0.68	1,409.59	1,539.00	0.00	-129.41	0
MERIT MED SYS INC	589889104	130.00	SYSTEMATIC	08/05/2016	1.17	3,029.39	2,416.70	612.69	0.00	0
MERIT MED SYS INC	589889104	710.00	SYSTEMATIC	12/02/2016	6.39	16,998.00	13,198.90	3,799.10	0.00	0
MERIT MED SYS INC	589889104	105.00	SYSTEMATIC	12/05/2016	0.95	2,463.50	1,951.95	511.55	0.00	0
MERIT MED SYS INC	589889104	195.00	SYSTEMATIC	12/06/2016	1.76	4,668.75	4,076.55	592.20	0.00	0
META FINANCIAL GROUP INC	59100U108	85.00	SYSTEMATIC	12/02/2016	0.77	8,037.57	4,115.49	3,922.08	0.00	0
META FINANCIAL GROUP INC	59100U108	95.00	SYSTEMATIC	12/05/2016	0.86	8,766.40	4,670.02	4,096.38	0.00	0
META FINANCIAL GROUP INC	59100U108	135.00	SYSTEMATIC	12/06/2016	1.22	12,222.04	6,914.86	5,307.18	0.00	0
META FINANCIAL GROUP INC	59100U108	5.00	SYSTEMATIC	12/07/2016	0.05	448.40	273.85	174.55	0.00	0
METHODE ELECTRONICS INC CL A	591520200	50.00	SYSTEMATIC	06/29/2016	0.45	1,614.51	1,591.50	23.01	0.00	0
METHODE ELECTRONICS INC CL A	591520200	200.00	SYSTEMATIC	08/05/2016	1.80	6,967.52	6,366.00	601.52	0.00	0
METHODE ELECTRONICS INC CL A	591520200	100.00	SYSTEMATIC	08/08/2016	0.90	3,499.26	3,183.00	316.26	0.00	0
METHODE ELECTRONICS INC CL A	591520200	405.00	SYSTEMATIC	08/09/2016	3.65	14,149.24	12,694.58	1,454.66	0.00	0
MILLER HERMAN INC	600544100	55.00	SYSTEMATIC	12/02/2016	0.50	1,860.91	1,641.49	219.42	0.00	0
MILLER HERMAN INC	600544100	55.00	SYSTEMATIC	12/05/2016	0.50	1,806.17	1,641.49	164.68	0.00	0
MILLER HERMAN INC	600544100	30.00	SYSTEMATIC	12/06/2016	0.27	996.87	895.36	101.51	0.00	0
MINERALS TECHNOLOGIES INC	603158106	85.00	SYSTEMATIC	03/07/2016	0.77	4,408.19	3,898.10	510.09	0.00	0
MINERALS TECHNOLOGIES INC	603158106	30.00	SYSTEMATIC	09/12/2016	0.27	2,018.68	1,375.80	642.88	0.00	0
MINERALS TECHNOLOGIES INC	603158106	60.00	SYSTEMATIC	12/02/2016	0.54	4,780.60	2,751.60	2,029.00	0.00	0
MKS INSTRUMENTS INC	55306N104	80.00	SYSTEMATIC	01/29/2016	0.56	2,738.14	2,880.00	0.00	-141.86	0
MKS INSTRUMENTS INC	55306N104	85.00	SYSTEMATIC	06/29/2016	0.77	3,475.09	3,060.00	415.09	0.00	0
MKS INSTRUMENTS INC	55306N104	365.00	SYSTEMATIC	09/12/2016	3.29	17,773.20	13,140.00	4,633.20	0.00	0
MKS INSTRUMENTS INC	55306N104	165.00	SYSTEMATIC	09/13/2016	1.49	8,003.84	6,536.90	1,466.94	0.00	0
MODINE MFG CO	607828100	60.00	SYSTEMATIC	03/07/2016	0.54	585.55	543.00	42.55	0.00	0
MODINE MFG CO	607828100	30.00	SYSTEMATIC	03/08/2016	0.27	297.34	271.50	25.84	0.00	0
MODINE MFG CO	607828100	35.00	SYSTEMATIC	03/09/2016	0.32	342.06	316.75	25.31	0.00	0
MODINE MFG CO	607828100	215.00	SYSTEMATIC	03/10/2016	1.94	2,120.82	1,945.75	175.07	0.00	0
MODINE MFG CO	607828100	250.00	SYSTEMATIC	04/15/2016	2.25	2,598.72	2,262.50	336.22	0.00	0
MODINE MFG CO	607828100	280.00	SYSTEMATIC	04/18/2016	2.52	2,969.50	2,534.00	435.50	0.00	0

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MODINE MFG CO	607828100	295.00	SYSTEMATIC	04/19/2016	2.66	3,133.67	2,669.75	463.92	0.00	0
MODINE MFG CO	607828100	195.00	SYSTEMATIC	04/20/2016	1.76	2,058.04	1,764.75	293.29	0.00	0
MODINE MFG CO	607828100	330.00	SYSTEMATIC	04/21/2016	2.97	3,461.32	2,986.50	474.82	0.00	0
MOLINA HEALTHCARE INC	60855R100	40.00	SYSTEMATIC	03/07/2016	0.36	2,528.92	2,405.20	123.72	0.00	0
MOLINA HEALTHCARE INC	60855R100	40.00	SYSTEMATIC	06/29/2016	0.36	2,011.15	2,405.20	0.00	-394.05	0
MONSTER WORLDWIDE INC	611742107	1,020.00	SYSTEMATIC	06/29/2016	9.18	2,565.71	5,844.60	0.00	-3,278.89	0
MONSTER WORLDWIDE INC	611742107	1,110.00	SYSTEMATIC	09/12/2016	9.99	3,957.22	6,360.30	0.00	-2,403.08	0
MONSTER WORLDWIDE INC	611742107	2,665.00	SYSTEMATIC	09/13/2016	23.99	9,213.94	11,239.54	0.00	-2,025.60	0
MONSTER WORLDWIDE INC	611742107	3,320.00	SYSTEMATIC	09/14/2016	29.88	11,401.43	9,913.75	1,487.68	0.00	0
MOVADO GROUP INC	624580106	70.00	SYSTEMATIC	10/18/2016	0.63	1,524.17	1,799.70	0.00	-275.53	0
MOVADO GROUP INC	624580106	75.00	SYSTEMATIC	10/19/2016	0.68	1,636.28	1,928.25	0.00	-291.97	0
MOVADO GROUP INC	624580106	80.00	SYSTEMATIC	10/20/2016	0.72	1,721.62	2,056.80	0.00	-335.18	0
MOVADO GROUP INC	624580106	135.00	SYSTEMATIC	12/02/2016	1.22	3,976.12	3,470.85	505.27	0.00	0
MOVADO GROUP INC	624580106	15.00	SYSTEMATIC	12/05/2016	0.14	435.31	385.65	49.66	0.00	0
MTS SYS CORP	553777103	55.00	SYSTEMATIC	09/12/2016	0.50	2,753.15	2,948.10	0.00	-194.95	0
MTS SYS CORP	553777103	90.00	SYSTEMATIC	09/13/2016	0.81	4,457.41	4,824.17	0.00	-366.76	0
MTS SYS CORP	553777103	165.00	SYSTEMATIC	09/14/2016	1.49	7,930.20	8,844.30	0.00	-914.10	0
MTS SYS CORP	553777103	155.00	SYSTEMATIC	09/15/2016	1.40	7,307.48	7,616.09	0.00	-308.61	0
MYR GROUP INC DEL	55405W104	130.00	SYSTEMATIC	09/12/2016	1.17	3,828.15	3,055.90	772.25	0.00	0
MYR GROUP INC DEL	55405W104	30.00	SYSTEMATIC	10/18/2016	0.27	891.59	706.37	185.22	0.00	0
MYR GROUP INC DEL	55405W104	95.00	SYSTEMATIC	10/19/2016	0.86	2,815.79	2,195.67	620.12	0.00	0
MYR GROUP INC DEL	55405W104	50.00	SYSTEMATIC	10/20/2016	0.45	1,476.90	1,142.98	333.92	0.00	0
NABORS INDUSTRIES LTD	G6359F103	625.00	SYSTEMATIC	04/15/2016	5.63	6,161.09	5,318.75	842.34	0.00	0
NABORS INDUSTRIES LTD	G6359F103	570.00	SYSTEMATIC	06/29/2016	5.13	5,878.83	4,850.70	1,028.13	0.00	0
NABORS INDUSTRIES LTD	G6359F103	435.00	SYSTEMATIC	09/12/2016	3.92	4,581.98	3,701.85	880.13	0.00	0
NABORS INDUSTRIES LTD	G6359F103	510.00	SYSTEMATIC	10/18/2016	4.59	6,632.53	4,309.91	2,322.62	0.00	0
NATIONAL BK HLDGS CORP	633707104	105.00	SYSTEMATIC	05/20/2016	0.95	2,086.65	2,243.85	0.00	-157.20	0
NATIONAL BK HLDGS CORP	633707104	810.00	SYSTEMATIC	05/23/2016	7.29	16,255.09	17,309.70	0.00	-1,054.61	0
NATIONAL HEALTH INVS INC	63633D104	25.00	SYSTEMATIC	09/12/2016	0.23	2,055.05	1,814.96	240.09	0.00	0
NATUS MEDICAL INC	639050103	85.00	SYSTEMATIC	06/29/2016	0.77	3,047.41	4,084.25	0.00	-1,036.84	0
NAVIENT CORP	63938C108	195.00	SYSTEMATIC	03/07/2016	1.76	2,063.99	2,232.75	0.00	-168.76	0

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NAVIENT CORP	63938C108	320.00	SYSTEMATIC	12/02/2016	2.88	5,548.12	3,664.00	1,884.12	0.00	0
NAVIENT CORP	63938C108	80.00	SYSTEMATIC	12/05/2016	0.72	1,378.15	916.00	462.15	0.00	0
NAVIENT CORP	63938C108	45.00	SYSTEMATIC	12/06/2016	0.41	783.13	515.25	267.88	0.00	0
NCR CORP NEW	62886E108	95.00	SYSTEMATIC	12/02/2016	0.86	3,683.93	3,032.28	651.65	0.00	0
NELNET INC CL A	64031N108	535.00	SYSTEMATIC	03/07/2016	4.82	20,373.29	17,959.95	2,413.34	0.00	0
NELNET INC CL A	64031N108	100.00	SYSTEMATIC	09/12/2016	0.90	3,718.72	3,912.35	0.00	-193.63	0
NEOPHOTONICS CORP COM	64051T100	415.00	SYSTEMATIC	03/07/2016	3.74	5,326.13	4,506.90	819.23	0.00	0
NEOPHOTONICS CORP COM	64051T100	590.00	SYSTEMATIC	04/15/2016	5.31	7,686.20	6,407.40	1,278.80	0.00	0
NEOPHOTONICS CORP COM	64051T100	980.00	SYSTEMATIC	04/18/2016	8.82	13,085.22	10,642.80	2,442.42	0.00	0
NETGEAR INC	64111Q104	60.00	SYSTEMATIC	06/29/2016	0.54	2,801.86	2,514.60	287.26	0.00	0
NETGEAR INC	64111Q104	20.00	SYSTEMATIC	06/30/2016	0.18	904.08	838.20	65.88	0.00	0
NETGEAR INC	64111Q104	40.00	SYSTEMATIC	09/12/2016	0.36	2,292.30	1,676.40	615.90	0.00	0
NEUSTAR INC COMMON STOCK CL A	64126X201	905.00	SYSTEMATIC	12/19/2016	11.77	29,914.32	23,353.99	6,560.33	0.00	0
NRG ENERGY INC	629377508	190.00	SYSTEMATIC	03/07/2016	1.71	2,187.08	2,236.30	0.00	-49.22	0
NRG ENERGY INC	629377508	310.00	SYSTEMATIC	05/20/2016	2.79	4,907.29	3,648.70	1,258.59	0.00	0
NU SKIN ENTERPRISES INC	67018T105	370.00	SYSTEMATIC	01/29/2016	2.59	11,638.84	14,019.30	0.00	-2,380.46	0
NU SKIN ENTERPRISES INC	67018T105	135.00	SYSTEMATIC	02/01/2016	0.95	4,102.14	5,115.15	0.00	-1,013.01	0
NU SKIN ENTERPRISES INC	67018T105	60.00	SYSTEMATIC	09/12/2016	0.54	3,592.77	2,753.17	839.60	0.00	0
NU SKIN ENTERPRISES INC	67018T105	55.00	SYSTEMATIC	10/18/2016	0.50	3,551.77	2,523.74	1,028.03	0.00	0
NUANCE COMMUNICATIONS INC	67020Y100	210.00	SYSTEMATIC	12/02/2016	1.89	3,441.97	3,261.06	180.91	0.00	0
NUTRI SYS INC NEW	67069D108	150.00	SYSTEMATIC	03/07/2016	1.35	2,919.55	3,246.00	0.00	-326.45	0
NUTRI SYS INC NEW	67069D108	65.00	SYSTEMATIC	03/08/2016	0.59	1,264.02	1,406.60	0.00	-142.58	0
NUTRI SYS INC NEW	67069D108	130.00	SYSTEMATIC	03/09/2016	1.17	2,543.90	2,813.20	0.00	-269.30	0
NUTRI SYS INC NEW	67069D108	445.00	SYSTEMATIC	03/10/2016	4.01	8,850.90	9,629.80	0.00	-778.90	0
OGE ENERGY CORP	670837103	665.00	SYSTEMATIC	05/20/2016	5.99	20,408.51	16,694.38	3,714.13	0.00	0
OLD NATL BANCORP IND	680033107	250.00	SYSTEMATIC	12/02/2016	2.25	4,249.08	3,449.53	799.55	0.00	0
OLYMPIC STEEL INC	68162K106	80.00	SYSTEMATIC	10/18/2016	0.72	1,642.29	2,057.81	0.00	-415.52	0
OLYMPIC STEEL INC	68162K106	160.00	SYSTEMATIC	10/19/2016	1.44	3,305.00	4,094.52	0.00	-789.52	0
OLYMPIC STEEL INC	68162K106	85.00	SYSTEMATIC	10/20/2016	0.77	1,825.86	2,160.81	0.00	-334.95	0
OLYMPIC STEEL INC	68162K106	55.00	SYSTEMATIC	12/02/2016	0.50	1,381.08	1,398.17	0.00	-17.09	0
OLYMPIC STEEL INC	68162K106	310.00	SYSTEMATIC	12/05/2016	2.79	7,642.84	7,964.59	0.00	-321.75	0

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OLYMPIC STEEL INC	68162K106	380.00	SYSTEMATIC	12/06/2016	3.42	9,345.26	9,109.48	235.78	0.00	0
OLYMPIC STEEL INC	68162K106	165.00	SYSTEMATIC	12/07/2016	1.49	4,176.87	3,315.49	861.38	0.00	0
OMNICELL INC	68213N109	375.00	SYSTEMATIC	06/29/2016	3.38	12,302.35	11,655.00	647.35	0.00	0
OMNICELL INC	68213N109	345.00	SYSTEMATIC	06/30/2016	3.11	11,495.39	10,369.45	1,125.94	0.00	0
ORASURE TECHNOLOGIES INC	68554V108	425.00	SYSTEMATIC	09/12/2016	3.83	3,702.49	2,737.00	965.49	0.00	0
ORBOTECH LTD	M75253100	90.00	SYSTEMATIC	06/29/2016	0.81	2,285.69	1,991.70	293.99	0.00	0
ORBOTECH LTD	M75253100	50.00	SYSTEMATIC	12/02/2016	0.45	1,608.85	1,106.50	502.35	0.00	0
ORBOTECH LTD	M75253100	40.00	SYSTEMATIC	12/05/2016	0.36	1,265.80	885.20	380.60	0.00	0
ORBOTECH LTD	M75253100	20.00	SYSTEMATIC	12/06/2016	0.18	628.08	442.60	185.48	0.00	0
OWENS & MINOR INC	690732102	65.00	SYSTEMATIC	03/07/2016	0.59	2,557.28	2,338.70	218.58	0.00	0
PACIFIC PREMIER BANCORP	69478X105	165.00	SYSTEMATIC	08/05/2016	1.49	4,017.15	3,209.42	807.73	0.00	0
PACIFIC PREMIER BANCORP	69478X105	145.00	SYSTEMATIC	08/08/2016	1.31	3,532.41	2,820.40	712.01	0.00	0
PACIFIC PREMIER BANCORP	69478X105	465.00	SYSTEMATIC	08/09/2016	4.19	11,401.15	9,450.76	1,950.39	0.00	0
PACWEST BANCORP	695263103	555.00	SYSTEMATIC	04/15/2016	5.00	20,501.57	19,013.79	1,487.78	0.00	0
PACWEST BANCORP	695263103	325.00	SYSTEMATIC	08/05/2016	2.93	13,055.66	12,524.57	531.09	0.00	0
PACWEST BANCORP	695263103	245.00	SYSTEMATIC	08/08/2016	2.21	9,972.73	9,619.96	352.77	0.00	0
PAREXEL INTERNATIONAL CORP	699462107	45.00	SYSTEMATIC	01/29/2016	0.32	2,859.70	3,065.40	0.00	-205.70	0
PAREXEL INTERNATIONAL CORP	699462107	305.00	SYSTEMATIC	09/12/2016	2.75	20,018.06	20,455.47	0.00	-437.41	0
PAREXEL INTERNATIONAL CORP	699462107	80.00	SYSTEMATIC	09/13/2016	0.72	5,286.49	4,941.06	345.43	0.00	0
PARKER DRILLING CO	701081101	1,750.00	SYSTEMATIC	01/25/2016	17.50	1,819.49	3,185.00	0.00	-1,365.51	0
PARKER DRILLING CO	701081101	225.00	SYSTEMATIC	01/25/2016	2.25	230.62	409.50	0.00	-178.88	0
PARKER DRILLING CO	701081101	3,700.00	SYSTEMATIC	01/25/2016	33.30	3,809.37	6,734.00	0.00	-2,924.63	0
PARKWAY PPTYS INC	70159Q104	1,235.00	SYSTEMATIC	04/15/2016	11.12	19,060.81	16,619.40	2,441.41	0.00	0
PEBBLEBROOK HOTEL TR	70509V100	310.00	SYSTEMATIC	03/07/2016	2.79	8,852.98	7,160.05	1,692.93	0.00	0
PEBBLEBROOK HOTEL TR	70509V100	395.00	SYSTEMATIC	03/08/2016	3.56	11,467.01	9,123.30	2,343.71	0.00	0
PHARMERICA CORP	71714F104	115.00	SYSTEMATIC	01/29/2016	0.81	3,584.74	4,025.00	0.00	-440.26	0
PIER #1 INC	720279108	600.00	SYSTEMATIC	03/07/2016	5.40	3,124.91	2,481.69	643.22	0.00	0
PIER #1 INC	720279108	5,275.00	SYSTEMATIC	12/02/2016	47.48	31,981.41	22,982.96	8,998.45	0.00	0
PIONEER ENERGY SVCS CORP	723664108	1,390.00	SYSTEMATIC	01/25/2016	13.90	1,425.04	3,016.30	0.00	-1,591.26	0
PIONEER ENERGY SVCS CORP	723664108	2,075.00	SYSTEMATIC	01/25/2016	20.75	2,007.85	4,502.75	0.00	-2,494.90	0
PIONEER ENERGY SVCS CORP	723664108	3,290.00	SYSTEMATIC	01/25/2016	29.61	3,259.93	7,139.30	0.00	-3,879.37	0

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PIPER JAFFRAY COS	724078100	80.00	SYSTEMATIC	10/18/2016	0.72	3,952.37	3,630.22	322.15	0.00	0
PIPER JAFFRAY COS	724078100	465.00	SYSTEMATIC	12/02/2016	4.19	32,260.14	21,290.31	10,969.83	0.00	0
POLYCOM INC	73172K104	1,710.00	SYSTEMATIC	07/13/2016	17.10	20,978.61	21,139.34	0.00	-160.73	0
POPULAR INC	733174700	255.00	SYSTEMATIC	03/07/2016	2.30	6,908.26	7,226.70	0.00	-318.44	0
POPULAR INC	733174700	475.00	SYSTEMATIC	03/08/2016	4.28	13,126.91	12,928.36	198.55	0.00	0
PRECISION DRILLING CORP	74022D308	635.00	SYSTEMATIC	10/18/2016	5.72	2,900.34	2,702.14	198.20	0.00	0
PRIMERICA INC	74164M108	420.00	SYSTEMATIC	05/20/2016	3.78	21,527.66	17,934.48	3,593.18	0.00	0
PRIVATEBANCORP INC	742962103	515.00	SYSTEMATIC	07/13/2016	5.15	22,520.12	20,987.48	1,532.64	0.00	0
PS BUSINESS PKS INC CALIF	69360J107	50.00	SYSTEMATIC	01/29/2016	0.35	4,307.51	4,371.50	0.00	-63.99	0
PS BUSINESS PKS INC CALIF	69360J107	40.00	SYSTEMATIC	05/20/2016	0.36	3,967.89	3,497.20	470.69	0.00	0
PS BUSINESS PKS INC CALIF	69360J107	65.00	SYSTEMATIC	05/23/2016	0.59	6,423.15	5,682.95	740.20	0.00	0
PS BUSINESS PKS INC CALIF	69360J107	25.00	SYSTEMATIC	05/24/2016	0.23	2,439.84	2,185.75	254.09	0.00	0
PS BUSINESS PKS INC CALIF	69360J107	45.00	SYSTEMATIC	05/25/2016	0.41	4,429.46	3,934.35	495.11	0.00	0
PS BUSINESS PKS INC CALIF	69360J107	20.00	SYSTEMATIC	05/26/2016	0.18	1,976.18	1,748.60	227.58	0.00	0
QLOGIC CORP	747277101	1,070.00	SYSTEMATIC	06/29/2016	9.63	15,703.83	13,054.00	2,649.83	0.00	0
QLOGIC CORP	747277101	465.00	SYSTEMATIC	06/30/2016	4.19	6,731.14	5,673.00	1,058.14	0.00	0
QUAD / GRAPHICS INC CL A	747301109	135.00	SYSTEMATIC	03/07/2016	1.22	1,721.76	1,255.50	466.26	0.00	0
QUAD / GRAPHICS INC CL A	747301109	95.00	SYSTEMATIC	03/08/2016	0.86	1,212.09	883.50	328.59	0.00	0
QUAD / GRAPHICS INC CL A	747301109	190.00	SYSTEMATIC	03/09/2016	1.71	2,408.33	1,767.00	641.33	0.00	0
QUAD / GRAPHICS INC CL A	747301109	310.00	SYSTEMATIC	03/10/2016	2.79	4,016.57	2,883.00	1,133.57	0.00	0
QUAD / GRAPHICS INC CL A	747301109	225.00	SYSTEMATIC	05/20/2016	2.03	3,959.29	2,092.50	1,866.79	0.00	0
QUAD / GRAPHICS INC CL A	747301109	450.00	SYSTEMATIC	05/23/2016	4.05	7,840.95	4,185.00	3,655.95	0.00	0
QUAD / GRAPHICS INC CL A	747301109	170.00	SYSTEMATIC	09/12/2016	1.53	4,656.77	1,581.00	3,075.77	0.00	0
QUALITY SYS INC	747582104	315.00	SYSTEMATIC	01/29/2016	2.21	5,246.39	5,077.80	168.59	0.00	0
QUALITY SYS INC	747582104	50.00	SYSTEMATIC	02/01/2016	0.35	829.21	806.00	23.21	0.00	0
QUALITY SYS INC	747582104	300.00	SYSTEMATIC	10/18/2016	2.70	3,338.29	4,836.00	0.00	-1,497.71	0
QUANTA SVCS INC	74762E102	85.00	SYSTEMATIC	06/29/2016	0.77	1,971.26	1,721.25	250.01	0.00	0
QUANTA SVCS INC	74762E102	105.00	SYSTEMATIC	10/18/2016	0.95	2,919.07	2,126.25	792.82	0.00	0
REGAL BELOIT CORP WISCONSIN	758750103	70.00	SYSTEMATIC	12/02/2016	0.63	5,039.41	4,096.40	943.01	0.00	0
REGIS CORP MINN	758932107	170.00	SYSTEMATIC	01/29/2016	1.19	2,587.43	2,405.50	181.93	0.00	0
REGIS CORP MINN	758932107	195.00	SYSTEMATIC	06/29/2016	1.76	2,502.65	2,759.25	0.00	-256.60	0

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RELIANCE STEEL & ALUMINUM CO	759509102	50.00	SYSTEMATIC	06/29/2016	0.45	3,747.09	2,895.50	851.59	0.00	0
RELIANCE STEEL & ALUMINUM CO	759509102	135.00	SYSTEMATIC	12/02/2016	1.22	11,040.73	7,817.85	3,222.88	0.00	0
RELIANCE STEEL & ALUMINUM CO	759509102	160.00	SYSTEMATIC	12/05/2016	1.44	13,042.01	9,908.77	3,133.24	0.00	0
RELIANCE STEEL & ALUMINUM CO	759509102	35.00	SYSTEMATIC	12/06/2016	0.32	2,834.63	2,585.27	249.36	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	530.00	SYSTEMATIC	09/12/2016	4.77	4,692.62	4,548.12	144.50	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	350.00	SYSTEMATIC	09/13/2016	3.15	3,107.73	3,003.48	104.25	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	1,760.00	SYSTEMATIC	09/14/2016	15.84	15,122.32	15,034.15	88.17	0.00	0
RENT A CTR INC NEW	76009N100	200.00	SYSTEMATIC	09/12/2016	1.80	2,495.13	2,994.00	0.00	-498.87	0
RENT A CTR INC NEW	76009N100	175.00	SYSTEMATIC	12/02/2016	1.58	2,036.20	2,619.75	0.00	-583.55	0
RENT A CTR INC NEW	76009N100	120.00	SYSTEMATIC	12/05/2016	1.08	1,385.25	1,796.40	0.00	-411.15	0
RENT A CTR INC NEW	76009N100	65.00	SYSTEMATIC	12/06/2016	0.59	761.59	973.05	0.00	-211.46	0
RESOURCE CAP CORP	76120W708	95.00	SYSTEMATIC	08/05/2016	0.86	1,132.87	1,215.94	0.00	-83.07	0
RESOURCE CAP CORP	76120W708	185.00	SYSTEMATIC	08/08/2016	1.67	2,293.37	2,367.88	0.00	-74.51	0
RESOURCE CAP CORP	76120W708	420.00	SYSTEMATIC	12/02/2016	3.78	3,564.12	5,317.86	0.00	-1,753.74	0
RESOURCE CAP CORP	76120W708	280.00	SYSTEMATIC	12/05/2016	2.52	2,352.52	3,578.20	0.00	-1,225.68	0
RESOURCE CAP CORP	76120W708	510.00	SYSTEMATIC	12/06/2016	4.59	4,099.71	6,623.58	0.00	-2,523.87	0
RESOURCES CONNECTION INC	76122Q105	225.00	SYSTEMATIC	09/12/2016	2.03	3,395.58	3,676.50	0.00	-280.92	0
REX STORES CORP	761624105	325.00	SYSTEMATIC	06/29/2016	2.93	18,516.62	17,211.62	1,305.00	0.00	0
REX STORES CORP	761624105	40.00	SYSTEMATIC	06/30/2016	0.36	2,237.44	2,210.19	27.25	0.00	0
ROFIN SINAR TECHNOLOGIES INC	775043102	110.00	SYSTEMATIC	01/29/2016	0.77	2,648.59	2,945.80	0.00	-297.21	0
ROFIN SINAR TECHNOLOGIES INC	775043102	765.00	SYSTEMATIC	03/22/2016	9.95	24,214.81	19,928.54	4,286.27	0.00	0
ROFIN SINAR TECHNOLOGIES INC	775043102	20.00	SYSTEMATIC	03/22/2016	0.26	635.62	461.20	174.42	0.00	0
ROGERS CORP	775133101	110.00	SYSTEMATIC	12/02/2016	0.99	8,373.97	6,707.06	1,666.91	0.00	0
ROVI CORP	779376102	525.00	SYSTEMATIC	01/29/2016	3.68	9,584.99	8,746.50	838.49	0.00	0
ROVI CORP	779376102	165.00	SYSTEMATIC	02/01/2016	1.16	3,086.51	2,748.90	337.61	0.00	0
ROVI CORP	779376102	600.00	SYSTEMATIC	03/07/2016	5.40	12,698.47	9,996.00	2,702.47	0.00	0
ROVI CORP	779376102	315.00	SYSTEMATIC	03/08/2016	2.84	6,896.00	5,247.90	1,648.10	0.00	0
ROWAN COMPANIES PLC	G7665A101	170.00	SYSTEMATIC	06/29/2016	1.53	3,099.60	2,881.50	218.10	0.00	0
ROWAN COMPANIES PLC	G7665A101	55.00	SYSTEMATIC	06/30/2016	0.50	947.57	932.25	15.32	0.00	0
ROWAN COMPANIES PLC	G7665A101	280.00	SYSTEMATIC	10/18/2016	2.52	4,096.39	4,746.00	0.00	-649.61	0
RR DONNELLEY & SONS CO	257867101	965.00	SYSTEMATIC	10/05/2016	12.55	15,131.52	14,204.80	926.72	0.00	0

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RR DONNELLEY & SONS CO	257867101	430.00	SYSTEMATIC	10/05/2016	5.59	6,734.37	6,715.70	18.67	0.00	0
RUBY TUESDAY INC	781182100	410.00	SYSTEMATIC	01/29/2016	2.87	2,262.68	2,259.10	3.58	0.00	0
RUBY TUESDAY INC	781182100	960.00	SYSTEMATIC	04/15/2016	8.64	4,191.18	5,289.60	0.00	-1,098.42	0
RUBY TUESDAY INC	781182100	1,240.00	SYSTEMATIC	04/18/2016	11.16	5,461.21	6,832.40	0.00	-1,371.19	0
RUBY TUESDAY INC	781182100	450.00	SYSTEMATIC	04/19/2016	4.05	2,005.47	2,479.50	0.00	-474.03	0
RUDOPH TECHNOLOGIES INC	781270103	605.00	SYSTEMATIC	06/29/2016	5.45	9,208.13	8,603.10	605.03	0.00	0
RUDOPH TECHNOLOGIES INC	781270103	415.00	SYSTEMATIC	06/30/2016	3.74	6,179.29	5,901.30	277.99	0.00	0
RUDOPH TECHNOLOGIES INC	781270103	280.00	SYSTEMATIC	07/01/2016	2.52	4,199.61	3,981.60	218.01	0.00	0
RYMAN HOSPITALITY PPTYS INC	78377T107	375.00	SYSTEMATIC	06/29/2016	3.38	18,686.00	18,535.81	150.19	0.00	0
SANDERSON FARMS INC	800013104	30.00	SYSTEMATIC	10/18/2016	0.27	2,857.41	2,509.97	347.44	0.00	0
SANMINA CORP	801056102	100.00	SYSTEMATIC	06/29/2016	0.90	2,689.43	2,106.24	583.19	0.00	0
SANMINA CORP	801056102	35.00	SYSTEMATIC	06/30/2016	0.32	891.05	737.18	153.87	0.00	0
SANMINA CORP	801056102	200.00	SYSTEMATIC	12/02/2016	1.80	6,706.79	4,294.03	2,412.76	0.00	0
SAUL CENTERS INC	804395101	90.00	SYSTEMATIC	06/29/2016	0.81	5,194.27	4,535.07	659.20	0.00	0
SAUL CENTERS INC	804395101	150.00	SYSTEMATIC	06/30/2016	1.35	8,583.21	7,599.65	983.56	0.00	0
SCHNITZER STEEL INDS INC CL A	806882106	230.00	SYSTEMATIC	10/18/2016	2.07	4,749.38	3,305.10	1,444.28	0.00	0
SCHNITZER STEEL INDS INC CL A	806882106	125.00	SYSTEMATIC	12/02/2016	1.13	3,538.38	1,796.25	1,742.13	0.00	0
SCHNITZER STEEL INDS INC CL A	806882106	80.00	SYSTEMATIC	12/05/2016	0.72	2,244.06	1,149.60	1,094.46	0.00	0
SCHNITZER STEEL INDS INC CL A	806882106	45.00	SYSTEMATIC	12/06/2016	0.41	1,264.15	646.65	617.50	0.00	0
SCICLONE PHARMACEUTICALS INC	80862K104	110.00	SYSTEMATIC	03/07/2016	0.99	1,088.92	1,012.00	76.92	0.00	0
SCICLONE PHARMACEUTICALS INC	80862K104	115.00	SYSTEMATIC	03/08/2016	1.04	1,154.82	1,058.00	96.82	0.00	0
SCICLONE PHARMACEUTICALS INC	80862K104	440.00	SYSTEMATIC	10/18/2016	3.96	4,411.25	4,048.00	363.25	0.00	0
SELECT COMFORT CORP OC-CAP STK	81616X103	1,010.00	SYSTEMATIC	04/15/2016	9.09	19,640.12	20,916.25	0.00	-1,276.13	0
SELECT INCOME REIT	81618T100	420.00	SYSTEMATIC	04/15/2016	3.78	9,843.42	8,324.40	1,519.02	0.00	0
SELECT INCOME REIT	81618T100	500.00	SYSTEMATIC	04/18/2016	4.50	11,632.48	9,910.00	1,722.48	0.00	0
SELECT MED HLDGS CORP	81619Q105	1,155.00	SYSTEMATIC	03/07/2016	10.40	12,062.97	13,756.05	0.00	-1,693.08	0
SELECT MED HLDGS CORP	81619Q105	560.00	SYSTEMATIC	03/08/2016	5.04	6,188.40	6,669.60	0.00	-481.20	0
SELECTIVE INSURANCE GROUP INC	816300107	100.00	SYSTEMATIC	05/20/2016	0.90	3,558.69	3,358.00	200.69	0.00	0
SELECTIVE INSURANCE GROUP INC	816300107	210.00	SYSTEMATIC	05/23/2016	1.89	7,422.11	7,051.80	370.31	0.00	0
SELECTIVE INSURANCE GROUP INC	816300107	70.00	SYSTEMATIC	05/24/2016	0.63	2,454.10	2,350.60	103.50	0.00	0
SELECTIVE INSURANCE GROUP INC	816300107	110.00	SYSTEMATIC	05/25/2016	0.99	3,916.23	3,693.80	222.43	0.00	0

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SELECTIVE INSURANCE GROUP INC	816300107	90.00	SYSTEMATIC	05/26/2016	0.81	3,196.62	3,022.20	174.42	0.00	0
SENIOR HOUSING PROP TRUST	81721M109	230.00	SYSTEMATIC	01/29/2016	1.61	3,467.96	3,413.20	54.76	0.00	0
SENIOR HOUSING PROP TRUST	81721M109	1,110.00	SYSTEMATIC	05/20/2016	9.99	20,498.46	16,472.40	4,026.06	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	150.00	SYSTEMATIC	01/29/2016	1.05	3,341.21	3,228.75	112.46	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	70.00	SYSTEMATIC	03/07/2016	0.63	1,745.98	1,506.75	239.23	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	50.00	SYSTEMATIC	03/08/2016	0.45	1,239.91	1,076.25	163.66	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	260.00	SYSTEMATIC	03/09/2016	2.34	6,333.63	5,596.50	737.13	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	180.00	SYSTEMATIC	03/10/2016	1.62	4,329.39	3,874.50	454.89	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	200.00	SYSTEMATIC	03/11/2016	1.80	4,822.76	4,305.00	517.76	0.00	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	420.00	SYSTEMATIC	09/12/2016	3.78	10,666.83	15,145.89	0.00	-4,479.06	0
SHENANDOAH TELECOMMUNICATIONS CO	82312B106	220.00	SYSTEMATIC	09/13/2016	1.98	5,612.14	8,299.84	0.00	-2,687.70	0
SHOE CARNIVAL INC	824889109	15.00	SYSTEMATIC	03/07/2016	0.14	357.82	348.00	9.82	0.00	0
SHOE CARNIVAL INC	824889109	20.00	SYSTEMATIC	03/08/2016	0.18	472.72	464.00	8.72	0.00	0
SHOE CARNIVAL INC	824889109	45.00	SYSTEMATIC	03/09/2016	0.41	1,094.58	1,044.00	50.58	0.00	0
SHOE CARNIVAL INC	824889109	85.00	SYSTEMATIC	03/10/2016	0.77	2,038.67	1,972.00	66.67	0.00	0
SHOE CARNIVAL INC	824889109	85.00	SYSTEMATIC	08/05/2016	0.77	2,153.79	1,972.00	181.79	0.00	0
SHOE CARNIVAL INC	824889109	50.00	SYSTEMATIC	08/08/2016	0.45	1,267.57	1,160.00	107.57	0.00	0
SIGMA DESIGNS INC	826565103	300.00	SYSTEMATIC	01/29/2016	2.10	1,798.41	1,896.00	0.00	-97.59	0
SIGMA DESIGNS INC	826565103	440.00	SYSTEMATIC	02/01/2016	3.08	2,719.91	2,780.80	0.00	-60.89	0
SIGMA DESIGNS INC	826565103	620.00	SYSTEMATIC	03/07/2016	5.58	4,506.54	3,918.40	588.14	0.00	0
SIGMA DESIGNS INC	826565103	490.00	SYSTEMATIC	04/15/2016	4.41	3,001.93	3,096.80	0.00	-94.87	0
SIGMA DESIGNS INC	826565103	695.00	SYSTEMATIC	04/18/2016	6.26	4,388.65	4,392.40	0.00	-3.75	0
SIGMA DESIGNS INC	826565103	625.00	SYSTEMATIC	04/19/2016	5.63	3,955.93	3,950.00	5.93	0.00	0
SILICON LABORATORIES INC	826919102	40.00	SYSTEMATIC	09/12/2016	0.36	2,279.90	1,941.60	338.30	0.00	0
SILICON LABORATORIES INC	826919102	70.00	SYSTEMATIC	12/02/2016	0.63	4,694.54	3,397.80	1,296.74	0.00	0
SMITH & WESSON HLDG CORP	831756101	835.00	SYSTEMATIC	06/29/2016	7.52	21,316.18	19,010.80	2,305.38	0.00	0

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SONOCO PRODS CO	835495102	35.00	SYSTEMATIC	06/29/2016	0.32	1,650.82	1,430.45	220.37	0.00	0
SONUS NETWORKS INC	835916503	170.00	SYSTEMATIC	12/02/2016	1.53	1,036.72	1,492.10	0.00	-455.38	0
SONUS NETWORKS INC	835916503	540.00	SYSTEMATIC	12/05/2016	4.86	3,234.22	4,731.95	0.00	-1,497.73	0
SONUS NETWORKS INC	835916503	870.00	SYSTEMATIC	12/06/2016	7.83	5,113.12	7,605.65	0.00	-2,492.53	0
SONUS NETWORKS INC	835916503	510.00	SYSTEMATIC	12/07/2016	4.59	2,931.66	4,465.37	0.00	-1,533.71	0
SONUS NETWORKS INC	835916503	185.00	SYSTEMATIC	12/08/2016	1.67	1,122.79	1,619.79	0.00	-497.00	0
SOUTH JERSEY INDUSTRIES	838518108	160.00	SYSTEMATIC	01/29/2016	1.12	3,750.98	3,763.20	0.00	-12.22	0
SOUTH JERSEY INDUSTRIES	838518108	120.00	SYSTEMATIC	03/07/2016	1.08	3,080.28	2,822.40	257.88	0.00	0
SOUTH JERSEY INDUSTRIES	838518108	80.00	SYSTEMATIC	03/08/2016	0.72	2,059.48	1,881.60	177.88	0.00	0
SOUTH JERSEY INDUSTRIES	838518108	105.00	SYSTEMATIC	03/09/2016	0.95	2,760.96	2,469.60	291.36	0.00	0
SOUTH JERSEY INDUSTRIES	838518108	410.00	SYSTEMATIC	03/10/2016	3.69	10,816.57	9,643.20	1,173.37	0.00	0
SOUTHWEST GAS CORP	844895102	70.00	SYSTEMATIC	01/29/2016	0.49	3,974.33	3,861.20	113.13	0.00	0
SPARTANNASH CO	847215100	105.00	SYSTEMATIC	03/07/2016	0.95	2,959.57	2,272.20	687.37	0.00	0
SPARTANNASH CO	847215100	65.00	SYSTEMATIC	03/08/2016	0.59	1,852.41	1,406.60	445.81	0.00	0
SPARTANNASH CO	847215100	75.00	SYSTEMATIC	03/09/2016	0.68	2,089.66	1,623.00	466.66	0.00	0
SPOK HLDGS INC	84863T106	20.00	SYSTEMATIC	01/29/2016	0.14	346.56	366.40	0.00	-19.84	0
SPOK HLDGS INC	84863T106	170.00	SYSTEMATIC	02/01/2016	1.19	2,880.34	3,114.40	0.00	-234.06	0
SPOK HLDGS INC	84863T106	80.00	SYSTEMATIC	04/15/2016	0.72	1,364.76	1,465.60	0.00	-100.84	0
SPOK HLDGS INC	84863T106	125.00	SYSTEMATIC	04/18/2016	1.13	2,117.10	2,290.00	0.00	-172.90	0
SPOK HLDGS INC	84863T106	165.00	SYSTEMATIC	04/19/2016	1.49	2,787.22	3,022.80	0.00	-235.58	0
SPOK HLDGS INC	84863T106	330.00	SYSTEMATIC	04/20/2016	2.97	5,624.05	6,045.60	0.00	-421.55	0
STATE BK FINL CORP	856190103	60.00	SYSTEMATIC	12/02/2016	0.54	1,494.80	1,192.76	302.04	0.00	0
STATE BK FINL CORP	856190103	95.00	SYSTEMATIC	12/05/2016	0.86	2,354.89	1,890.67	464.22	0.00	0
STATE BK FINL CORP	856190103	300.00	SYSTEMATIC	12/06/2016	2.70	7,373.92	6,130.01	1,243.91	0.00	0
STATE BK FINL CORP	856190103	235.00	SYSTEMATIC	12/07/2016	2.12	5,819.07	4,844.76	974.31	0.00	0
STATE BK FINL CORP	856190103	85.00	SYSTEMATIC	12/08/2016	0.77	2,158.41	1,869.14	289.27	0.00	0
STEEL DYNAMICS INC	858119100	140.00	SYSTEMATIC	03/07/2016	1.26	2,795.50	2,501.80	293.70	0.00	0
STEEL DYNAMICS INC	858119100	940.00	SYSTEMATIC	06/29/2016	8.46	22,775.37	16,797.80	5,977.57	0.00	0
STEPAN CO	858586100	40.00	SYSTEMATIC	03/07/2016	0.36	2,056.52	1,987.60	68.92	0.00	0
STEPAN CO	858586100	40.00	SYSTEMATIC	03/08/2016	0.36	2,092.79	1,987.60	105.19	0.00	0
STEPAN CO	858586100	40.00	SYSTEMATIC	03/09/2016	0.36	2,133.04	1,987.60	145.44	0.00	0

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STEPAN CO	858586100	40.00	SYSTEMATIC	09/12/2016	0.36	2,870.59	1,987.60	882.99	0.00	0
STEPAN CO	858586100	40.00	SYSTEMATIC	12/02/2016	0.36	3,155.97	1,987.60	1,168.37	0.00	0
STIFEL FINANCIAL CORP	860630102	695.00	SYSTEMATIC	05/20/2016	6.26	23,679.84	22,289.49	1,390.35	0.00	0
STRAYER EDUCATION INC	863236105	70.00	SYSTEMATIC	10/18/2016	0.63	3,178.21	4,208.40	0.00	-1,030.19	0
STRAYER EDUCATION INC	863236105	20.00	SYSTEMATIC	12/02/2016	0.18	1,470.40	1,202.40	268.00	0.00	0
STRAYER EDUCATION INC	863236105	80.00	SYSTEMATIC	12/05/2016	0.72	5,860.80	4,809.60	1,051.20	0.00	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	745.00	SYSTEMATIC	04/15/2016	6.71	8,082.37	12,881.05	0.00	-4,798.68	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	645.00	SYSTEMATIC	04/18/2016	5.81	7,313.85	10,006.88	0.00	-2,693.03	0
SUNCOKE ENERGY INC	86722A103	380.00	SYSTEMATIC	12/02/2016	3.42	4,318.75	2,692.69	1,626.06	0.00	0
SUNCOKE ENERGY INC	86722A103	330.00	SYSTEMATIC	12/05/2016	2.97	3,809.80	2,344.19	1,465.61	0.00	0
SUNCOKE ENERGY INC	86722A103	185.00	SYSTEMATIC	12/06/2016	1.67	2,126.71	1,324.34	802.37	0.00	0
SUNSTONE HOTEL INVESTORS INC	867892101	860.00	SYSTEMATIC	12/02/2016	7.74	12,365.63	10,306.17	2,059.46	0.00	0
SUNSTONE HOTEL INVESTORS INC	867892101	960.00	SYSTEMATIC	12/05/2016	8.64	13,796.15	11,690.37	2,105.78	0.00	0
SUPERIOR ENERGY SVCS INC	868157108	1,675.00	SYSTEMATIC	05/20/2016	15.08	27,014.09	20,817.07	6,197.02	0.00	0
SUPERIOR INDS INTL INC	868168105	100.00	SYSTEMATIC	05/20/2016	0.90	2,624.36	1,842.00	782.36	0.00	0
SUPERIOR INDS INTL INC	868168105	110.00	SYSTEMATIC	10/18/2016	0.99	3,146.82	2,026.20	1,120.62	0.00	0
SUPERIOR INDS INTL INC	868168105	65.00	SYSTEMATIC	10/19/2016	0.59	1,850.72	1,197.30	653.42	0.00	0
SUPERVALU INC	868536103	590.00	SYSTEMATIC	03/07/2016	5.31	3,076.41	4,000.20	0.00	-923.79	0
SUPERVALU INC	868536103	1,665.00	SYSTEMATIC	09/12/2016	14.99	9,214.06	11,288.70	0.00	-2,074.64	0
SUPERVALU INC	868536103	3,095.00	SYSTEMATIC	09/13/2016	27.86	15,463.51	14,649.68	813.83	0.00	0
SURMODICS INC	868873100	80.00	SYSTEMATIC	09/12/2016	0.72	2,316.37	1,621.60	694.77	0.00	0
SVB FINL GROUP	78486Q101	20.00	SYSTEMATIC	06/29/2016	0.18	1,899.97	1,933.31	0.00	-33.34	0
SVB FINL GROUP	78486Q101	215.00	SYSTEMATIC	09/12/2016	1.94	23,102.48	20,902.55	2,199.93	0.00	0
SWIFT TRANSN CO	87074U101	225.00	SYSTEMATIC	08/05/2016	2.03	4,217.14	3,450.17	766.97	0.00	0
SWIFT TRANSN CO	87074U101	1,250.00	SYSTEMATIC	12/02/2016	11.25	31,215.86	19,236.30	11,979.56	0.00	0
SYNNEX CORP	87162W100	30.00	SYSTEMATIC	06/29/2016	0.27	2,856.82	2,697.90	158.92	0.00	0
SYNNEX CORP	87162W100	170.00	SYSTEMATIC	10/18/2016	1.53	17,994.62	15,288.10	2,706.52	0.00	0
SYNNEX CORP	87162W100	70.00	SYSTEMATIC	10/19/2016	0.63	7,406.30	6,136.65	1,269.65	0.00	0
TANGER FACTORY OUTLET CTRS INC	875465106	280.00	SYSTEMATIC	08/05/2016	2.52	11,595.91	9,369.12	2,226.79	0.00	0
TANGER FACTORY OUTLET CTRS INC	875465106	340.00	SYSTEMATIC	08/08/2016	3.06	13,863.44	11,932.70	1,930.74	0.00	0

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TCF FINL CORP	872275102	1,715.00	SYSTEMATIC	08/05/2016	15.44	22,883.97	21,836.68	1,047.29	0.00	0
TECH DATA CORP	878237106	70.00	SYSTEMATIC	06/29/2016	0.63	5,397.62	4,646.60	751.02	0.00	0
TECH DATA CORP	878237106	50.00	SYSTEMATIC	10/18/2016	0.45	4,063.68	3,319.00	744.68	0.00	0
TELETECH HOLDINGS INC	879939106	35.00	SYSTEMATIC	05/20/2016	0.32	925.57	976.85	0.00	-51.28	0
TELETECH HOLDINGS INC	879939106	50.00	SYSTEMATIC	05/23/2016	0.45	1,314.22	1,395.50	0.00	-81.28	0
TELETECH HOLDINGS INC	879939106	85.00	SYSTEMATIC	05/24/2016	0.77	2,209.13	2,372.35	0.00	-163.22	0
TELETECH HOLDINGS INC	879939106	70.00	SYSTEMATIC	05/25/2016	0.63	1,839.00	1,953.70	0.00	-114.70	0
TELETECH HOLDINGS INC	879939106	160.00	SYSTEMATIC	05/26/2016	1.44	4,214.66	4,465.60	0.00	-250.94	0
TELETECH HOLDINGS INC	879939106	160.00	SYSTEMATIC	05/27/2016	1.44	4,304.99	4,491.50	0.00	-186.51	0
TERADYNE INC	880770102	90.00	SYSTEMATIC	06/29/2016	0.81	1,738.02	1,860.30	0.00	-122.28	0
TERADYNE INC	880770102	100.00	SYSTEMATIC	12/02/2016	0.90	2,472.90	2,067.00	405.90	0.00	0
TERADYNE INC	880770102	30.00	SYSTEMATIC	12/05/2016	0.27	738.81	620.10	118.71	0.00	0
TERADYNE INC	880770102	15.00	SYSTEMATIC	12/06/2016	0.14	362.95	310.05	52.90	0.00	0
TETRA TECH INC NEW	88162G103	80.00	SYSTEMATIC	10/18/2016	0.72	2,903.31	2,081.60	821.71	0.00	0
TETRA TECH INC NEW	88162G103	45.00	SYSTEMATIC	12/02/2016	0.41	1,949.43	1,170.90	778.53	0.00	0
TETRA TECH INC NEW	88162G103	25.00	SYSTEMATIC	12/05/2016	0.23	1,080.97	650.50	430.47	0.00	0
TETRA TECH INC NEW	88162G103	15.00	SYSTEMATIC	12/06/2016	0.14	652.42	390.30	262.12	0.00	0
TIMKEN CO	887389104	275.00	SYSTEMATIC	03/07/2016	2.48	8,444.72	7,862.25	582.47	0.00	0
TIMKEN CO	887389104	335.00	SYSTEMATIC	03/08/2016	3.02	10,333.34	9,577.65	755.69	0.00	0
TIVO CORP	88870P106	1,090.00	SYSTEMATIC	12/02/2016	9.81	23,048.41	24,339.63	0.00	-1,291.22	0
TOWER INTL INC	891826109	80.00	SYSTEMATIC	09/12/2016	0.72	1,966.60	1,701.34	265.26	0.00	0
TOWER INTL INC	891826109	60.00	SYSTEMATIC	09/13/2016	0.54	1,480.34	1,276.00	204.34	0.00	0
TOWER INTL INC	891826109	110.00	SYSTEMATIC	09/14/2016	0.99	2,609.59	2,294.95	314.64	0.00	0
TRICO BANCSHARES	896095106	65.00	SYSTEMATIC	01/29/2016	0.46	1,627.97	1,783.60	0.00	-155.63	0
TRICO BANCSHARES	896095106	35.00	SYSTEMATIC	02/01/2016	0.25	874.62	960.40	0.00	-85.78	0
TRICO BANCSHARES	896095106	35.00	SYSTEMATIC	03/07/2016	0.32	881.63	960.40	0.00	-78.77	0
TRICO BANCSHARES	896095106	30.00	SYSTEMATIC	03/08/2016	0.27	760.53	823.20	0.00	-62.67	0
TRICO BANCSHARES	896095106	420.00	SYSTEMATIC	03/09/2016	3.78	10,626.12	11,524.80	0.00	-898.68	0
TRIPLE-S MGMT CORP	896749108	55.00	SYSTEMATIC	03/07/2016	0.50	1,412.00	1,315.05	96.95	0.00	0
TRIPLE-S MGMT CORP	896749108	60.00	SYSTEMATIC	03/08/2016	0.54	1,555.73	1,434.60	121.13	0.00	0
TRIPLE-S MGMT CORP	896749108	80.00	SYSTEMATIC	06/29/2016	0.72	1,909.85	1,912.80	0.00	-2.95	0

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TRIPLE-S MGMT CORP	896749108	25.00	SYSTEMATIC	06/30/2016	0.23	582.29	597.75	0.00	-15.46	0
TRIPLE-S MGMT CORP	896749108	145.00	SYSTEMATIC	10/18/2016	1.31	3,096.56	3,466.95	0.00	-370.39	0
TRIUMPH GROUP INC NEW	896818101	540.00	SYSTEMATIC	06/29/2016	4.86	19,914.89	20,763.78	0.00	-848.89	0
TRUEBLUE INC	89785X101	420.00	SYSTEMATIC	04/15/2016	3.78	10,787.88	10,819.20	0.00	-31.32	0
TRUEBLUE INC	89785X101	355.00	SYSTEMATIC	04/18/2016	3.20	9,416.27	9,144.80	271.47	0.00	0
TRUSTMARK CORP	898402102	175.00	SYSTEMATIC	12/02/2016	1.58	5,910.81	4,958.38	952.43	0.00	0
TRUSTMARK CORP	898402102	530.00	SYSTEMATIC	12/05/2016	4.77	17,917.61	15,151.56	2,766.05	0.00	0
TRUSTMARK CORP	898402102	155.00	SYSTEMATIC	12/06/2016	1.40	5,272.58	4,426.65	845.93	0.00	0
TSAKOS ENERGY NAVIGATION LTD	G9108L108	1,695.00	SYSTEMATIC	08/05/2016	15.26	7,923.85	13,424.40	0.00	-5,500.55	0
TSAKOS ENERGY NAVIGATION LTD	G9108L108	1,355.00	SYSTEMATIC	08/08/2016	12.20	6,448.19	9,852.44	0.00	-3,404.25	0
TSAKOS ENERGY NAVIGATION LTD	G9108L108	820.00	SYSTEMATIC	08/09/2016	7.38	3,855.60	4,307.43	0.00	-451.83	0
TSAKOS ENERGY NAVIGATION LTD	G9108L108	375.00	SYSTEMATIC	08/10/2016	3.38	1,783.22	1,919.66	0.00	-136.44	0
TTM TECHNOLOGIES	87305R109	905.00	SYSTEMATIC	08/05/2016	8.15	9,279.49	5,936.68	3,342.81	0.00	0
TTM TECHNOLOGIES	87305R109	495.00	SYSTEMATIC	12/02/2016	4.46	6,855.26	3,245.22	3,610.04	0.00	0
TUPPERWARE CORP	899896104	345.00	SYSTEMATIC	04/15/2016	3.11	20,231.30	19,199.25	1,032.05	0.00	0
TUTOR PERINI CORP	901109108	105.00	SYSTEMATIC	03/07/2016	0.95	1,529.13	1,757.70	0.00	-228.57	0
TUTOR PERINI CORP	901109108	160.00	SYSTEMATIC	03/08/2016	1.44	2,419.17	2,678.40	0.00	-259.23	0
TUTOR PERINI CORP	901109108	270.00	SYSTEMATIC	05/20/2016	2.43	5,669.28	4,519.80	1,149.48	0.00	0
TUTOR PERINI CORP	901109108	90.00	SYSTEMATIC	06/29/2016	0.81	2,060.36	1,506.60	553.76	0.00	0
TUTOR PERINI CORP	901109108	30.00	SYSTEMATIC	06/30/2016	0.27	659.17	502.20	156.97	0.00	0
TUTOR PERINI CORP	901109108	140.00	SYSTEMATIC	12/02/2016	1.26	3,776.72	2,343.60	1,433.12	0.00	0
TWO HBRS INVT CORP	90187B101	2,030.00	SYSTEMATIC	10/18/2016	18.27	16,615.16	16,443.00	172.16	0.00	0
TWO HBRS INVT CORP	90187B101	540.00	SYSTEMATIC	10/19/2016	4.86	4,433.49	4,500.90	0.00	-67.41	0
U S PHYSICAL THERAPY INC	90337L108	40.00	SYSTEMATIC	06/29/2016	0.36	2,349.97	2,147.20	202.77	0.00	0
UMPQUA HLDGS CORP	904214103	1,520.00	SYSTEMATIC	12/02/2016	13.68	26,656.07	22,960.45	3,695.62	0.00	0
UNITED FIRE GROUP INC	910340108	70.00	SYSTEMATIC	06/29/2016	0.63	2,862.25	2,841.06	21.19	0.00	0
UNITED FIRE GROUP INC	910340108	20.00	SYSTEMATIC	06/30/2016	0.18	799.81	821.78	0.00	-21.97	0
UNITED FIRE GROUP INC	910340108	340.00	SYSTEMATIC	09/12/2016	3.06	14,837.51	14,135.99	701.52	0.00	0
UNITED FIRE GROUP INC	910340108	30.00	SYSTEMATIC	09/13/2016	0.27	1,300.76	1,260.43	40.33	0.00	0
UNITED FIRE GROUP INC	910340108	80.00	SYSTEMATIC	09/14/2016	0.72	3,406.26	3,406.57	0.00	-0.31	0
UNITED NATURAL FOODS INC	911163103	95.00	SYSTEMATIC	06/29/2016	0.86	4,247.68	3,417.45	830.23	0.00	0

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UNITED NATURAL FOODS INC	911163103	30.00	SYSTEMATIC	06/30/2016	0.27	1,354.69	1,079.20	275.49	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	30.00	SYSTEMATIC	08/05/2016	0.27	3,777.87	3,088.79	689.08	0.00	0
UNIVERSAL FOREST PRODUCTS INC	913543104	40.00	SYSTEMATIC	03/07/2016	0.36	3,119.80	2,734.80	385.00	0.00	0
UNIVERSAL FOREST PRODUCTS INC	913543104	230.00	SYSTEMATIC	05/20/2016	2.07	18,589.31	15,725.10	2,864.21	0.00	0
URBAN OUTFITTERS INC	917047102	180.00	SYSTEMATIC	03/07/2016	1.62	4,806.49	4,095.00	711.49	0.00	0
URBAN OUTFITTERS INC	917047102	175.00	SYSTEMATIC	09/12/2016	1.58	6,237.52	3,981.25	2,256.27	0.00	0
US STEEL CORP	912909108	1,300.00	SYSTEMATIC	12/02/2016	11.70	40,541.64	24,983.45	15,558.19	0.00	0
USANA INC CDT-SHS	90328M107	60.00	SYSTEMATIC	01/29/2016	0.42	7,525.90	7,665.00	0.00	-139.10	0
USANA INC CDT-SHS	90328M107	45.00	SYSTEMATIC	02/01/2016	0.32	5,548.03	5,748.75	0.00	-200.72	0
USANA INC CDT-SHS	90328M107	50.00	SYSTEMATIC	02/02/2016	0.35	6,197.38	6,387.50	0.00	-190.12	0
VALIDUS HOLDINGS LTD	G9319H102	320.00	SYSTEMATIC	06/29/2016	2.88	14,999.72	14,783.06	216.66	0.00	0
VALIDUS HOLDINGS LTD	G9319H102	105.00	SYSTEMATIC	06/30/2016	0.95	4,820.59	4,863.16	0.00	-42.57	0
VCA ANTECH INC	918194101	30.00	SYSTEMATIC	06/29/2016	0.27	1,998.94	1,650.00	348.94	0.00	0
VERIFONE HLDGS INC	92342Y109	1,160.00	SYSTEMATIC	09/12/2016	10.44	19,505.72	28,238.42	0.00	-8,732.70	0
VIAD CORP	92552R406	35.00	SYSTEMATIC	03/07/2016	0.32	1,023.41	986.84	36.57	0.00	0
VIAD CORP	92552R406	50.00	SYSTEMATIC	03/08/2016	0.45	1,469.63	1,409.00	60.63	0.00	0
VIAD CORP	92552R406	55.00	SYSTEMATIC	03/09/2016	0.50	1,600.74	1,547.92	52.82	0.00	0
VIAD CORP	92552R406	205.00	SYSTEMATIC	06/29/2016	1.85	6,370.92	5,785.45	585.47	0.00	0
VIAD CORP	92552R406	75.00	SYSTEMATIC	06/30/2016	0.68	2,260.61	2,121.19	139.42	0.00	0
VIAD CORP	92552R406	170.00	SYSTEMATIC	07/01/2016	1.53	5,028.75	4,808.03	220.72	0.00	0
VISHAY INTERTECHNOLOGY	928298108	215.00	SYSTEMATIC	01/29/2016	1.51	2,289.51	2,590.75	0.00	-301.24	0
VITAMIN SHOPPE INC	92849E101	65.00	SYSTEMATIC	06/29/2016	0.59	1,957.21	2,125.50	0.00	-168.29	0
VONAGE HLDGS CORP	92886T201	1,445.00	SYSTEMATIC	06/29/2016	13.01	8,207.91	8,294.30	0.00	-86.39	0
VONAGE HLDGS CORP	92886T201	2,070.00	SYSTEMATIC	09/12/2016	18.63	12,059.20	11,505.22	553.98	0.00	0
VONAGE HLDGS CORP	92886T201	1,810.00	SYSTEMATIC	09/13/2016	16.29	10,662.96	8,341.95	2,321.01	0.00	0
WABASH NATL CORP	929566107	270.00	SYSTEMATIC	03/07/2016	2.43	3,229.86	3,194.10	35.76	0.00	0
WADDELL & REED FINL INC CL A	930059100	350.00	SYSTEMATIC	12/02/2016	3.15	6,863.01	8,785.17	0.00	-1,922.16	0
WADDELL & REED FINL INC CL A	930059100	985.00	SYSTEMATIC	12/05/2016	8.87	19,200.51	21,573.94	0.00	-2,373.43	0
WASHINGTON FEDERAL INC	938824109	665.00	SYSTEMATIC	01/29/2016	4.66	13,842.49	15,846.95	0.00	-2,004.46	0
WASHINGTON FEDERAL INC	938824109	120.00	SYSTEMATIC	02/01/2016	0.84	2,521.23	2,859.60	0.00	-338.37	0
WASHINGTON REAL ESTATE	939653101	105.00	SYSTEMATIC	05/20/2016	0.95	3,062.16	3,057.95	4.21	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
WASHINGTON REAL ESTATE	939653101	230.00	SYSTEMATIC	05/23/2016	2.07	6,581.22	6,698.36	0.00	-117.14	0
WASHINGTON REAL ESTATE	939653101	125.00	SYSTEMATIC	05/24/2016	1.13	3,508.79	3,640.41	0.00	-131.62	0
WASHINGTON REAL ESTATE	939653101	210.00	SYSTEMATIC	05/25/2016	1.89	5,941.71	6,117.08	0.00	-175.37	0
WEBMD HEALTH CORP CL A COMMON	94770V102	455.00	SYSTEMATIC	01/29/2016	3.19	23,028.30	21,976.50	1,051.80	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	45.00	SYSTEMATIC	03/07/2016	0.41	4,155.25	3,519.45	635.80	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	35.00	SYSTEMATIC	06/29/2016	0.32	3,676.67	2,737.35	939.32	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	35.00	SYSTEMATIC	12/02/2016	0.32	4,758.29	2,737.35	2,020.94	0.00	0
WESCO INTERNATIONAL INC	95082P105	50.00	SYSTEMATIC	05/20/2016	0.45	2,783.49	2,184.00	599.49	0.00	0
WESTERN ALLIANCE COMMON STOCK	957638109	170.00	SYSTEMATIC	05/20/2016	1.53	5,877.53	5,316.39	561.14	0.00	0
WESTERN ALLIANCE COMMON STOCK	957638109	435.00	SYSTEMATIC	05/23/2016	3.92	15,199.49	13,603.71	1,595.78	0.00	0
WHITESTONE REIT CL B SHS BEN INT	966084204	90.00	SYSTEMATIC	12/02/2016	0.81	1,240.79	1,180.67	60.12	0.00	0
WHITESTONE REIT CL B SHS BEN INT	966084204	80.00	SYSTEMATIC	12/05/2016	0.72	1,075.91	1,051.70	24.21	0.00	0
WHITESTONE REIT CL B SHS BEN INT	966084204	90.00	SYSTEMATIC	12/06/2016	0.81	1,173.58	1,190.67	0.00	-17.09	0
WOLVERINE WORLD WIDE INC	978097103	1,170.00	SYSTEMATIC	05/20/2016	10.53	20,082.42	19,651.16	431.26	0.00	0
WORTHINGTON INDS INC	981811102	50.00	SYSTEMATIC	06/29/2016	0.45	1,881.67	1,817.93	63.74	0.00	0
WORTHINGTON INDS INC	981811102	340.00	SYSTEMATIC	08/05/2016	3.06	14,660.89	12,051.60	2,609.29	0.00	0
WORTHINGTON INDS INC	981811102	230.00	SYSTEMATIC	08/08/2016	2.07	9,798.33	8,590.57	1,207.76	0.00	0
YRC WORLDWIDE INC	984249607	1,970.00	SYSTEMATIC	04/15/2016	17.73	17,287.95	24,610.32	0.00	-7,322.37	0
YRC WORLDWIDE INC	984249607	135.00	SYSTEMATIC	04/18/2016	1.22	1,258.78	1,142.44	116.34	0.00	0
ZAGG INC	98884U108	730.00	SYSTEMATIC	05/20/2016	6.57	4,165.50	7,986.20	0.00	-3,820.70	0
ZAGG INC	98884U108	1,060.00	SYSTEMATIC	05/23/2016	9.54	5,568.33	11,008.96	0.00	-5,440.63	0
ZAGG INC	98884U108	690.00	SYSTEMATIC	05/24/2016	6.21	3,615.37	5,483.06	0.00	-1,867.69	0
ZUMIEZ INC	989817101	315.00	SYSTEMATIC	01/29/2016	2.21	5,526.19	4,762.80	763.39	0.00	0
ZUMIEZ INC	989817101	195.00	SYSTEMATIC	08/05/2016	1.76	3,355.68	2,948.40	407.28	0.00	0
ZUMIEZ INC	989817101	440.00	SYSTEMATIC	10/18/2016	3.96	9,680.36	6,652.80	3,027.56	0.00	0
TOTAL FOR: SYSTEMATIC					3,672.68	6,929,440.95	6,523,181.13	803,706.67	-397,446.85	
Grand Total:					9,133.30	15,192,639.84	14,752,375.88	1,427,124.14	-986,860.18	0.00

Schedule No: 5
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2016
Schedule of Pooled Funds

	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)	(K)
PERAC Ledger Number	Market Value at End of Previous Year	Total Purchases this Year At Cost	Reinvested Investment Income	Realized Gain	Realized Loss	Unrealized Gain	Unrealized Loss	Total Sales/Redemptions this Year- Amount Received	Cash Div/Distrib to System this Year	Fees Deducted	=A+B+C+D-E+F-G-H-I-J Market Value at End Of Year
1172 Daruma Pooled Domestic Equity	5,310,656.00		39,470.00	183,793.00	81,656.00	1,710,871.00	1,137,142.00			53,442.00	5,972,550.00
1173 PRIT International Equity	5,587,646.57		174,999.05	44,858.75	8,868.98	905,745.74	1,016,507.10			10,446.97	5,677,427.06
1181 IR&M Pooled Bond Fund	12,801,912.69	2,700,000.00	-			835,468.44	436,598.74			49,172.21 *	15,900,782.39
1198 PRIT Cash Fund	-		-	-	-	-	-		-	-	-
1199 PRIT Core Fund	56,789,797.83		1,650,744.38	1,626,689.89	32,514.42	5,013,216.71	3,731,135.50	3,793,000.00		307,405.99	57,216,392.90
1194-1 PRIT Real Estate Fund	12,730,488.73		592,470.79	586,421.93	12,935.35	560,672.03	811,180.24	840,000.00		58,051.16	12,747,886.73
	<u>93,220,501.82</u>	<u>2,700,000.00</u>	<u>2,457,684.22</u>	<u>2,441,763.57</u>	<u>135,974.75</u>	<u>9,025,973.92</u>	<u>7,132,563.58</u>	<u>4,633,000.00</u>	<u>-</u>	<u>478,518.33</u>	<u>97,515,039.08</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, 2016
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	\$ 927,926.34	\$ 1,600.41							\$ 83,708.89
4	1170 - Equities	29,895,947.72			9,133.30	3,798,608.23	883,158.27	1,427,124.14	986,860.18	646,392.08
5b	1172 - Pooled Domestic Equity	5,972,550.00				1,710,871.00	1,137,142.00	183,793.00	81,656.00	39,470.00
5c	1173 - Pooled International Equity	5,677,427.06				905,745.74	1,016,507.10	44,858.75	8,868.98	174,999.05
5e	1181 - Pooled Domestic Fixed	15,900,782.39				835,468.44	436,598.74	0.00	0.00	0.00
5i	1194 - Pooled Real Estate	12,747,886.73				560,672.03	811,180.24	586,421.93	12,935.35	592,470.79
5m	1198 - PRIT Cash Fund	0.00								0.00
5n	1199 - PRIT Core Fund	57,216,392.90				5,013,216.71	3,731,135.50	1,626,689.89	32,514.42	1,650,744.38
		128,338,913.14	1,600.41	-	9,133.30	\$12,824,582.15	8,015,721.85	3,868,887.71	1,122,834.93	3,187,785.19

Schedule No: 7

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2016
Summary of Investment Related Fees

<u>Manager/Vendor-All Managers/ Vendors Must Be Listed</u>	<u>Q 1 2016</u>	<u>Q 2 2016</u>	<u>Q 3 2016</u>	<u>Q 4 2016</u>	<u>Accrued Payable at Year End 2016</u>	<u>Total Paid or Accrued in 2016</u>	<u>Market Value as of 12/31/2016</u>	<u>*Payment Method (N,C, W)</u>
5304 - Management Fees								
1 Daruma Pooled Domestic Equity	12,548.00	13,413.00	13,419.00	14,062.00		53,442.00	5,972,550.00	N
2 Seizert Capital Partners	9,733.19	9,691.01	11,880.00	39.64	13,184.00	44,527.84	7,207,173.80	C
3 Income Research & Management	11,041.07	11,322.56	13,173.02		13,635.56	49,172.21	15,900,782.39	C
4 Polen Capital Management LLC	12,303.03	12,267.55	12,700.86	31.97	8,987.44	46,290.85	7,144,093.59	C
5 O'Shaughnessy Asset Management	9,143.61	9,598.90	10,843.39	57.92	11,243.13	40,886.95	8,306,473.80	C
6 Systematic Financial Management	9,846.06	10,597.86	12,155.62		13,202.41	45,801.95	7,238,206.53	C
7 PRIT Core Fund	75,274.58	78,064.39	76,873.46	77,193.56		307,405.99	57,216,392.90	N
8 PRIT Real Estate Fund	14,303.07	14,859.37	13,900.32	14,988.40		58,051.16	12,747,886.73	N
9 PRIT International Equity	2,445.70	2,561.22	2,731.71	2,708.34		10,446.97	5,677,427.06	N
5304 Management Fees TOTAL	<u>156,638.31</u>	<u>162,375.86</u>	<u>167,677.38</u>	<u>109,081.83</u>	<u>60,252.54</u>	<u>656,025.92</u>	<u>127,410,986.80</u>	
5305 Custodial Fees								
10 Comerica	3,539.57	3,652.76	4,049.64		4,230.13	15,472.10		C
5305 Custodial Fees TOTAL	<u>3,539.57</u>	<u>3,652.76</u>	<u>4,049.64</u>	<u>0.00</u>	<u>4,230.13</u>	<u>15,472.10</u>		
5307 Investment Consultant Fees								
11 Dahab Associates	8,000.00	8,000.00	8,000.00	0.00	8,000.00	32,000.00		C
5307 Investment Consultant Fees TOTAL	<u>8,000.00</u>	<u>8,000.00</u>	<u>8,000.00</u>	<u>0.00</u>	<u>8,000.00</u>	<u>32,000.00</u>		
						<u>\$703,498.02</u>		