

ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2013
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

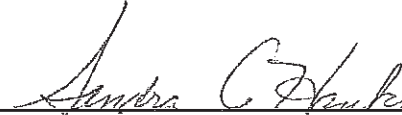
Telephone Number (413) 774-4837

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, 2014

Sandra A. Hanks



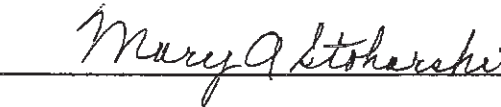
Second Member Appointed by Advisory Council
Term Expires December 31, 2015

Paula J. Light



Third Elected Member
Term Expires December 31, 2014

Mary A. Stokarski



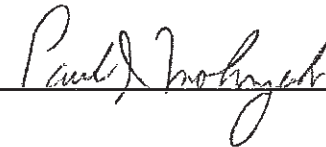
Fourth Elected Member
Term Expires December 31, 2016

David R. Gendron



Fifth Appointed Member
Term Expires June 30, 2015

Paul J. Mokrzecki



INVESTMENT MANAGERS

see next page

INVESTMENT CONSULTANT

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

CUSTODIAN

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

ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2013

FRANKLIN REGIONAL RETIREMENT SYSTEM

Investment Managers:

Daruma Asset Management, Inc.	80 West 40 th Street, 9 th Floor New York, NY 10018
Polen Capital Management	2700 N. Military Trail, Suite 230 Boca Raton, FL 33431
Income Research & Management	100 Federal Street, 33rd Floor Boston, MA 02110-4106
Pension Reserve Investment Mgmt.	84 State Street, Suite 250 Boston, MA 02109
O'Shaughnessy Asset Management	6 Suburban Avenue Stamford, CT 06901
Seizert Capital Partners	185 Oakland Avenue, Suite 100 Birmingham, MI 48009
Prudential Investment Management	8 Campus Drive Parsippany, NJ 07054

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2013**

ANNUAL STATEMENT BALANCE TESTS

1 ASSET BALANCE

Assets Previous Year	96,101,274.84
Income Current Year	28,132,700.16
Disbursements Current Year	<u>(9,825,104.43)</u>
Assets Current Year	114,408,870.57

2 ASSET DIFFERENCE

Assets Current Year	114,408,870.57
Assets Previous Year	<u>(96,101,274.84)</u>
Difference	18,307,595.73

3 INCOME DIFFERENCE

Income Current Year	28,132,700.16
Disbursements Current Year	<u>(9,825,104.43)</u>
Difference	18,307,595.73

4 FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	30,018,116.68
Total Fund Change Debits Current Year	<u>(11,710,520.95)</u>
Difference	18,307,595.73

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2013**

ASSETS & LIABILITIES

		<u>2013</u>	<u>2012</u>	<u>2011</u>
1	1040 Cash	2,107,878.13	1,335,467.01	844,585.01
3	1180 Fixed Income Securities	0.00	0.00	0.00
5	1170 Equities (at market value)	32,327,580.58	25,682,411.65	11,713,011.94
6	1172 Pooled Domestic Equity Funds	0.00	0.00	7,338,112.72
7	1173 Pooled International Equity Funds	0.00	0.00	0.00
9	1181 Pooled Domestic Fixed Income Funds	11,880,753.87	12,017,655.92	10,748,026.51
13	1194 Pooled Real Estate Funds	5,496,236.15	4,989,676.41	3,615,753.89
18	1199 PRIT Fund	62,424,658.69	51,759,032.91	50,125,034.05
19	1350 Prepaid Expenses	3,800.54	4,671.65	4,349.38
20	1398 Accounts Receivable (A)	268,644.14	426,368.94	370,870.70
21	1550 Interest Due and Accrued	32.73	65.80	45.89
22	2020 Accounts Payable (A)	<u>(100,714.26)</u>	<u>(114,075.45)</u>	<u>(212,402.83)</u>
	Total	114,408,870.57	96,101,274.84	84,547,387.26
Funds:				
1	3293 Annuity Savings Fund	27,949,618.71	27,352,295.53	26,819,918.64
2	3294 Annuity Reserve Fund	8,674,304.59	8,074,409.17	7,322,171.29
3	3295 Military Service Fund	-	3,491.54	3,488.05
4	3296 Pension Fund	5,495,020.56	5,754,170.55	5,661,801.18
6	3297 Pension Reserve Fund	<u>72,289,926.71</u>	<u>54,916,908.05</u>	<u>44,740,008.10</u>
	Total Assets at Market Value	114,408,870.57	96,101,274.84	84,547,387.26

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2013

	Balance 12/31 Prior Year	Receipts	Interfund Transfers	Disbursements	Balance 12/31 Current Year
3293 Annuity Savings Fund	27,352,295.53	3,244,237.15	(1,699,362.00)	(947,551.97)	27,949,618.71
3294 Annuity Reserve Fund	8,074,409.17	256,543.78	1,704,292.77	(1,360,941.13)	8,674,304.59
3296 Pension Fund	5,754,170.55	6,047,261.08	179,323.53	(6,485,734.60)	5,495,020.56
3295 Military Service Fund	3,491.54	5,254.10	(8,745.64)	-	-
3298 Expense Fund	-	1,030,876.73	-	(1,030,876.73)	-
3297 Pension Reserve Fund	54,916,908.05	17,548,527.32	(175,508.66)		72,289,926.71
TOTAL ALL FUNDS	96,101,274.84	28,132,700.16	0.00	(9,825,104.43)	114,408,870.57
Annuity Savings Fund to			1,700,921.18	for Retirements	
Pension Reserve Fund to	Annuity Reserve Fund		1,494.06	transfers and refunds from 10 Year Write Offs	
Pension Reserve Fund to	Annuity Savings Fund		65.12	Correct 2012 ASD interest Welcome	
Pension Reserve Fund to	Annuity Savings Fund		174,070.00	Pension Fund Appropriation FY14	
Military Service Fund to	Pension Fund		3,492.11	for Retirements	
Military Service Fund to	Annuity Reserve Fund		5,253.53	transferred member	
Annuity Reserve Fund to	Pension Reserve Fund		120.52	correct 2012 ARF interest	
			1,885,416.52		

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2013**

RECEIPTS

	2013	2012	2011
1 Annuity Savings Fund:			
(a) 4891-Members Deductions	2,876,274.74	2,759,548.30	2,780,511.29
(b) 4892-Transfers From Other Systems	202,745.52	340,824.24	340,446.46
(c) 4893-Member Make Up Payments and Redeposits	39,476.20	40,059.06	42,554.14
(d) 4900-Member Payments from Rollovers	69,011.74	84,146.80	38,619.66
(e) Investment Income Credited to Members Accounts	56,728.95	53,243.01	84,811.45
Subtotal	3,244,237.15	3,277,821.41	3,286,943.00
2 Annuity Reserve Fund			
(a) Investment Income Credited to Annuity Reserve Fund	256,543.78	235,693.26	204,281.91
Subtotal	256,543.78	235,693.26	204,281.91
3 Pension Fund			
(a) 4898-3(8)(c) Reimbursements From Other Systems	375,782.32	308,020.74	292,295.53
(b) 4899-Received From Commonwealth for COLA and Survivor Benefits	63,952.61	67,626.01	90,179.00
(c) 4894-Pension Fund Appropriation	5,596,928.00	5,202,363.00	4,954,423.00
(d) 4840 -Workers' Compensation Settlements	5,440.00	45,844.39	-
[e] 4841 - Recovery of 91A Overearnings	5,158.15	-	-
Subtotal	6,047,261.08	5,623,854.14	5,336,897.53
4 Military Service Fund			
(a) 4890-Contribution Received from Municipality	5,253.53	-	-
(b) Investment Income Credited to Military Service Fund	0.57	3.49	6.96
Subtotal	5,254.10	3.49	6.96
5 Expense Fund			
(a) 4896-Expense Fund Appropriation	-	-	-
(b) Investment Income Credited to Expense Fund	1,030,876.73	937,146.27	829,130.91
Subtotal	1,030,876.73	937,146.27	829,130.91
6 Pension Reserve Fund			
(a) 4897-Federal Grant Reimbursement	-	-	-
(b) 4895-Pension Reserve Appropriation	3,406.62	206.12	54,730.76
(c) 4822-Interest Not Refunded	9,527.38	12,997.99	8,777.41
(d) 4825-Miscellaneous Income	626.94	7,814.73	383.94
(e) Excess Investment Income	17,534,966.38	10,501,537.20	(683,789.22)
Subtotal	17,548,527.32	10,522,556.04	(619,897.11)
TOTAL RECEIPTS	28,132,700.16	20,597,074.61	9,037,363.20

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2013**

DISBURSEMENTS

	2013	2012	2011
1 Annuity Savings Fund:			
(a) 5757-Refunds to Members	396,387.12	541,614.44	594,635.44
(b) 5756-Transfers to Other Systems	551,164.85	438,662.22	447,249.56
Subtotal	947,551.97	980,276.66	1,041,885.00
2 Annuity Reserve Fund:			
(a) 5750-Annuities Paid	1,341,822.47	1,203,873.31	1,067,196.96
(b) 5759-Option B Refunds	19,118.66	48,205.02	12,596.54
Subtotal	1,360,941.13	1,252,078.33	1,079,793.50
3 Pension Fund:			
(a) 5751-Pensions Paid			
Regular Pension Payments	5,235,902.33	4,823,937.25	4,285,709.50
Survivorship Payments	265,238.29	273,173.63	261,162.44
Ordinary Disability Payments	14,840.70	14,348.32	21,115.62
Accidental Disability Payments	434,890.39	351,531.18	352,887.26
Accidental Death Payments	55,065.96	58,228.16	67,693.68
Section 101 Benefits	6,675.00	-	-
(b) 5755-3(8)(c) Reimbursements to Other Systems	409,169.32	284,841.22	293,266.96
(c) 5752-COLA's Paid	63,952.61	67,626.01	90,179.00
(d) 5753-Chapter 389 Beneficiary Increase Paid	-	-	-
Subtotal	6,485,734.60	5,873,685.77	5,372,014.46
4 Military Service Fund:			
(a) 4890-Return to Municipality for Members who withdrew their funds	-	-	-
Subtotal	-	-	-
5 Expense Fund:			
(a) 5118-Board Member Stipend	20,208.33	19,666.60	18,000.00
(b) 5119-Salaries	242,432.44	236,493.31	233,572.25
(c) 5304-Management Fees	617,607.62	504,924.98	442,197.97
(d) 5305-Custodial Fees	17,174.44	13,559.18	10,000.00
(e) 5307-Consultant Fees	23,000.00	20,000.00	20,000.00
(f) 5308-Legal Expenses	29,280.78	29,149.45	6,701.00
(g) 5309-Medical Expenses	-	-	-
(h) 5310-Fiduciary Insurance	10,122.00	10,089.00	9,803.50
(i) 5311-Service Contracts	-	-	-
(j) 5312-Rent	17,946.72	17,641.80	17,424.00
(k) 5315-Professional Services	1,989.00	14,950.00	14,450.00
5315-002-Actuarial Services	-	11,006.00	-
(l) 5320-Education and Training	1,895.00	16,530.00	9,238.00
(m) 5589-Administrative Expenses	43,314.65	40,314.92	37,686.54
(n) 5599-Furniture and Equipment	2,565.27	1,234.15	7,536.93
(o) 5719-Travel	3,340.48	1,586.88	2,520.72
Subtotal	1,030,876.73	937,146.27	829,130.91
TOTAL DISBURSEMENTS	9,825,104.43	9,043,187.03	8,322,823.87

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2013**

Investment Income

	2013	2012	2011
Investment Income Received From:			
(a) Cash (from Schedule 1)	2,410.04	3,504.76	5,539.78
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	317,755.17	363,284.21	104,041.58
(e) Pooled Funds (from Schedule 5)	1,924,155.54	1,826,302.79	1,746,098.88
(f) Commission Recapture	-	-	-
4821- TOTAL INVESTMENT INCOME	2,244,320.75	2,193,091.76	1,855,680.24
Plus:			
4884-Realized Gains (Profits)	5,852,402.02	2,459,905.82	2,594,474.68
4886-Unrealized Gains (Incr. in Market Value)	15,651,252.92	11,712,838.88	8,832,163.14
1550-Interest Due and Accrued-Current Year	32.73	65.80	45.89
	21,503,687.67	14,172,810.50	11,426,683.71
Less:			
4823-Paid Accrued Interest on Fixed Income Securites	-	-	-
4885-Realized Losses	(670,100.77)	(698,087.04)	(1,602,666.80)
4887-Unrealized Losses (Decrease in Market Value)	(4,198,725.44)	(3,940,146.10)	(11,245,208.71)
1550-Interest Due and Accrued-Prior Year	(65.80)	(45.89)	(46.43)
NET INVESTMENT INCOME	18,879,116.41	11,727,623.23	434,442.01
Income Required:			
Annuity Savings Fund (From supplementary schedule)	56,728.95	53,243.01	84,811.45
Annuity Reserve Fund	256,543.78	235,693.26	204,281.91
Expense Fund	1,030,876.73	937,146.27	829,130.91
Military Service Fund	0.57	3.49	6.96
TOTAL INCOME REQUIRED	1,344,150.03	1,226,086.03	1,118,231.23
Net Investment Income	18,879,116.41	11,727,623.23	434,442.01
Less Income Required:	(1,344,150.03)	(1,226,086.03)	(1,118,231.23)
EXCESS INCOME TO PENSION RESERVE FUND	17,534,966.38	10,501,537.20	(683,789.22)

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2013**

Schedule A

Detail of Accounts Receivable and Accounts Payable

	<u>Amount</u>	<u>Original Date</u>
<u>Accounts Receivable</u>		
1398 State COLA Receivable	-	12/31/2013
4891 Member Deductions	150,666.97	12/31/2013
4894 Pension Fund Appropriation	117,977.17	12/31/2013
5119 PrePaid Employee Insurance	1,753.14	12/31/2013
5312 PrePaid Rent Expense	1,495.56	12/31/2013
5589 PrePaid Administrative Expenses	551.84	12/31/2013
TOTAL RECEIVABLES	272,444.68	
<u>Accounts Payable</u>		
5119 Salaries	16,158.28	12/31/2013
5304 Management fees	72,763.88	12/31/2013
5305 Custodial Fees	4,626.26	12/31/2013
5307 Investment Consultant	5,750.00	12/31/2013
5308 Legal Expense	1,014.00	12/31/2013
5315 Professional Services	78.00	12/31/2013
5589 Administrative expense	27.49	12/31/2013
5751 Pensions paid	296.35	12/31/2013
TOTAL PAYABLES	100,714.26	

Annual Statement of the Franklin Regional Retirement System for Year Ended December 31, 2013

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2&4	TOTAL
Active Membership Dec 31, previous year	924	95	1,019
Inactive Membership Dec.31, previous year	411	87	498
Enrolled during current year	131	7	138
Transfers between groups	-	-	-
Reinstatements of disabled members	-	-	-
SUBTOTAL	1,466	189	1,655
Deduct			
Death	(4)	-	(4)
Withdrawal	(89)	(9)	(98)
Retirements	(41)	(5)	(46)
Adj. for members multiple units	-	-	-
SUBTOTAL	(134)	(14)	(148)
TOTAL	1,332	175	1,507
Active Membership Dec 31, current year	876	70	946
Inactive Membership Dec.31, current year	456	105	561

RETIRED MEMBERS, BENEFICIARIES and SURVIVORS

Retired Beneficiary, and Survivor Membership, Dec. 31, previous year	451	49	500
Retirements during the year:			
Superannuation	38	3	41
Ordinary disability	-	1	1
Accidental disability	2	-	2
Termination Retirement Allowance	-	-	-
Beneficiary of Deceased Retiree	-	1	1
Survivor benefits from active membership	1	-	1
SUBTOTAL	41	5	46
Deduct			
Deaths of retired members	(12)	(3)	(15)
Termination of Survivors Benefits	(1)	(1)	(2)
Reinstatement of disabled pensions	-	-	-
SUBTOTAL	(13)	(4)	(17)
TOTAL	28	1	29
Retired Membership Dec. 31, current year	430	37	467
Superannuation	3	1	4
Ordinary disability	11	5	16
Accidental disability	-	-	-
Termination	1	3	4
Beneficiaries from accidental deaths	-	-	-
Beneficiaries from Section 100	-	1	1
Beneficiaries from Section 101	11	1	12
Beneficiaries under Option (C)	21	2	23
Option (D) Survivor Allowance	2	-	2
Section 12B Survivor Allowance	479	50	529
TOTAL	479	50	529
Total Retired, Beneficiary and Survivor Membership, Dec. 31, current year			

TOTAL MEMBERSHIP

Active, Inactive, Retired, Beneficiary and Survivor, Dec. 31, current year	1,811	225	2,036
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**Annual Statement
Franklin Regional Retirement System
December 31, 2013**

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

Month	Debit Balance			Credit Balance			Balance X .0025
	5750	5759	Transfers Out	3294	Transfers In	Balance	
2011 and 2012 Interest for Dis. Retirees					869.96		
Dec. 31, 2012 with 2011 Dis. Retiree added, and 2012 interest corrected				8,072,767.23		8,100,014.70	20,250.04
January 31, 2013	106,950.96	16,819.68			475,683.71	8,451,927.77	21,129.82
February 28, 2013	110,958.94				165,715.35	8,506,684.18	21,266.71
March 31, 2013	111,538.43				208,248.79	8,603,394.54	21,508.49
April 30, 2013	107,665.93				-	8,495,728.61	21,239.32
May 31, 2013	114,313.42				157,637.60	8,539,052.79	21,347.63
June 30, 2013	111,168.61				218,515.71	8,646,399.89	21,616.00
July 31, 2013	110,354.53				90,313.28	8,626,358.64	21,565.90
August 31, 2013	112,120.44				123,647.50	8,637,885.70	21,594.71
September 30, 2013	112,785.56				43,888.18	8,568,988.32	21,422.47
October 31, 2013	113,680.77	2,298.98			106,473.57	8,559,482.14	21,398.71
November 30, 2013	115,306.87				89,433.51	8,533,608.78	21,334.02
December 31, 2013	114,978.01					8,418,630.77	
totals:	1,341,822.47	19,118.66			1,706,804.67		255,673.82

#3294 Balance 8,674,304.59

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2013

APPENDIX PAGE 1

PLAN DESCRIPTION

The plan is a contributory defined benefit plan covering all Franklin Regional Retirement System member unit employees deemed eligible by the retirement board, with the exception of school department employees who serve in a teaching capacity. The pensions of such school employees are administered by the Teachers' Retirement Board.

Instituted In 1940, the System is a member of the Massachusetts Contributory Retirement System and is governed by Chapter 32 of the Massachusetts General laws. Membership in the plan is mandatory immediately upon the commencement of employment for all permanent, full-time employees.

The system provides for retirement allowance benefits up to a maximum of 80% of a member's highest three- year average annual rate of regular compensation. Benefit payments are based upon a member's age, length of creditable service, level of compensation, and group classification.

Members become vested after ten years of creditable service. A superannuation retirement allowance may be received upon the completion of twenty years of service or upon reaching the age of 55 with ten years of service. Normal retirement for most employees occurs at age 65 (for certain hazardous duty and public safety positions, normal retirement is at age 55).

A retirement allowance consists of two parts: an annuity and a pension. A member's accumulated total deductions and a portion of the interest they generate constitute the annuity. The differential between the total retirement benefit and the annuity is the pension. The average retirement benefit is approximately 80- 85% pension and 15-20% annuity.

Active members contribute either 5, 7, 8, or 9% of their gross regular compensation. Members joining the retirement system after January 1, 1979 must contribute an additional 2% on regular compensation earned at a rate in excess of \$30,000. The percentage rate is keyed to the date upon which an employee's membership commences. These deductions are deposited in the Annuity Savings Fund and earn interest at a rate determined by the Executive Director of PERAC according to statute. When a member's retirement becomes effective, his/her deductions and related interest are transferred to the Annuity Reserve Fund. Cost-of-living adjustments and any other increase in benefits imposed by state law granted between 1981 and 1996 are borne by the state.

The pension portion of any retirement benefit is paid from the Pension Fund of the System. The governmental unit employing the member must annually appropriate and contribute the amount of current year pension payments as determined by PERAC's Actuary. Until recently, retirement systems were paying only the actual retirement benefits that were due each year. Systems had no statutory authorization to put aside any money for the future benefits of employees who are now working. large unfunded liabilities resulted from operating upon this pay-as-you-go basis. In 1977, legislation authorized local governments to appropriate funds to meet future pension obligations.

In 1983, additional legislation was passed requiring the transfer of investment earnings (In excess of the amount credited to member accounts) Into the Pension Reserve Fund. These Initiatives have significantly reduced the rate of growth of the retirement systems' unfunded liabilities, and in some systems have actually reduced such liability.

Administrative expenses are funded through excess Investment income.

Members who become permanently and totally disabled for further duty may be eligible to receive a disability retirement allowance. The amount of benefits to be received in such cases is dependent upon several factors including: whether or not the disability is work related, the member's age, years of creditable service, level of compensation, veteran's status, and group classification.

Employees who resign from service and who are not eligible to receive a retirement allowance or are under the age of 55 are entitled to request a refund of their accumulated total deductions. In addition, depending upon the number of years of creditable service, such employees are entitled to receive either zero (0%) percent, fifty (50%) percent, or one hundred (100%) percent of the regular interest which has accrued upon those deductions. Survivor benefits are extended to eligible beneficiaries of members whose death occurs prior to or following retirement.

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2013**

APPENDIX PAGE 2

SIGNIFICANT ACCOUNTING POLICIES

The accounting records of the System are maintained on a calendar year basis in accordance with the standards and procedures established by the Executive Director of Public Employee Retirement Administration Commission. All investments are stated at market value at the end of the year.

The *Annuity Savings Fund* is the fund in which members' contributions are deposited. Active members contribute either 5, 7, 8 or 9% of their gross regular compensation. Voluntary contributions, redeposits, and transfers to and from other systems, are also accounted for in this fund. Members' contributions to the fund earn interest at a rate determined by PERAC. Interest for some members who withdraw with less than ten years of service is transferred to the Pension Reserve Fund. Upon retirement, a members' contributions and interest are transferred to the Annuity Reserve Fund. Dormant account balances must be transferred to the Pension Reserve Fund after a period of ten years of inactivity.

The *Annuity Reserve Fund* is the fund to which a member's account is transferred upon retirement from the Annuity Savings Fund and Special Military Service Credit Fund. The annuity portion of the retirement allowance is paid from this fund. Interest is credited monthly to this fund at the rate of 3% annually on the previous month's balance.

The *Special Military Service Credit Fund* contains contributions and interest for members while on a military leave for service in the Armed Forces who will receive creditable service for the period of that leave.

The *Expense Fund* contains amounts transferred from investment income or appropriated by the governmental units for the purposes of administering the retirement system.

The *Pension Fund* contains the amounts appropriated by the governmental units as established by PERAC to pay the pension portion of each retirement allowance.

The *Pension Reserve Fund* contains amounts appropriated by the governmental units for the purposes of funding future retirement benefits. Any profit or loss realized on the sale or maturity of any investment or on the unrealized gain of a market valued investment as of the valuation date is credited to the Pension Reserve Fund. Additionally, any investment income in excess of the amount required to credit interest to the Annuity Savings Fund, Annuity Reserve Fund, Expense Fund, and Special Military Service Credit Fund is credited to this Reserve account.

The *Investment Income Account* is credited all income derived from invested funds. At the end of the year the income credited to the Annuity Savings Fund, Annuity Reserve Fund, Expense Fund, and Special Military Service Credit Fund is distributed from this account and the remaining balance is transferred to the Pension Reserve Fund.

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2013**

APPENDIX PAGE 3

PERAC INFORMATION DISCLOSURE

The most recent actuarial valuation of the System was prepared by Stone Consulting, Inc. as of January 1, 2012

The normal cost for employees on that date was:	2,629,061	8.8% of payroll
The normal cost for the employer on that date was:	1,205,608	4.0% of payroll

The actuarial liability for active members was:	71,129,850	
The actuarial liability for retired members was (includes inactives):	64,193,444	
Total actuarial accrued liability:	135,323,294	

System assets as of that date:	85,648,257	
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Unfunded actuarial accrued liability:	49,675,037	
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The ratio of system's assets to total actuarial liability was:	63%	
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As of that date the total covered employee payroll was:	30,037,760	
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The principal actuarial assumptions used in the valuation are as follows:		
Investment Return	7.875% per annum	
Rate of Salary Increase	4.25% per year	

SCHEDULE OF FUNDING PROGRESS (Dollars in \$000's)

Actuarial Valuation Date	Actuarial Value of Assets (a)	Actuarial Accrued Liability (AAL) (b)	Unfunded AAL (UAAL) (b-a)	Funded Ratio (a/b)	Covered Payroll (c)	UALL as a % of Covered Payroll ((b-a)/c)
01/01/2012	85,648	135,323	49,675	63%	30,038	165%
01/01/2010	79,459	119,349	39,891	67%	29,457	135%
01/01/2008	77,859	105,972	28,113	73%	30,302	93%
01/01/2006	61,539	91,823	30,284	67%	26,229	115%
01/01/2003	41,299	72,770	31,471	57%	23,638	133%
01/01/2001	42,002	57,235	15,233	73%	17,923	85%
01/01/1998	41,568	64,535	22,967	64%	15,254	151%
01/01/1995	24,578	49,024	24,446	50%	11,638	210%

Schedule No: 1
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2013
Cash Account Activity During Year

Description	Account No.	Interest Rate at Year End	(A) Book Value at End of Previous Yr	(B) Total Deposits This Year	(C) Income Reinvested/ Redeposited Into Account	(D) Withdrawals During Year	(E) =A+B+C-D Book Value Dec 31st Current Yr	(F) Cash Income Pd to System Not Reinvested or Redeposited	(G) Interest Due and Accrued on Dec. 31st
1041 TDBanknorth - checking	8244123464	0.00%	2,456.38	9,638,561.43	9.41	9,643,292.83	(2,265.61)		
1041 TDBanknorth - money market	8244123456	0.15%	446,216.67	12,976,554.76	1,758.03	12,707,912.27	716,617.19		
1042 Comerica - Seizert	1055059842		243,301.98	2,948,243.04	148.31	2,966,938.09	224,755.24		6.5
1042 Comerica - Daruma	1055057639		293,199.05	8,205,768.37	235.86	7,894,106.20	605,097.08		11.75
1042 Comerica - Polen	1055063221		216,791.17	2,742,588.19	194.04	2,508,629.29	450,944.11		11.27
1042 Comerica - O'Shaughnessy	1055063249		133,451.76	4,091,735.63	64.39	4,112,571.66	112,680.12		3.21
1047 Mellon - IR&M	IRM F200800		-				-		
1099 PETTY CASH			50.00				50.00		
			\$ 1,335,467.01	\$ 40,603,451.42	\$ 2,410.04	\$ 39,833,450.34	\$ 2,107,878.13	\$ -	\$ 32.73

Schedule No: 2
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2013
Short Term Securities

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

The Franklin Regional Retirement System

has no activity to report on

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

Schedule No. 3A
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2013
Domestic Fixed Income Securities Owned at End of Year

<u>Description</u>	(A) <u>CUSIP</u>	(B) Cost or Market Value at End of Prior Year	(C) <u>Unrealized Gain</u>	(D) <u>Unrealized Loss</u>	(E) <u>Market Value</u>	(F) Interest Received <u>During Year</u>	(G) Interest Due and Accrued <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. 3B
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2013
Domestic Fixed Income Securities Purchased During Year

Description	(A) CUSIP NO	(B) Par Value	(C) Date Acquired (Trade Date)	(D) Name of Broker	(E) Comm- issions Paid	(F) Paid Accrued Interest	(G) Cost Excluding Accrued Interest But Including Commissions
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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, 2013
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 2013
Equities Owned at End of Month (Equities defined as stocks or options)

SECURITY NAME	CUSIP	A	B	C	D	E	Market Value		F	G	H	I
							Share Price	End of Prior Year				
			SHARES			Buy/Sell Book Value			Current Market Malue	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
DARUMA												
ACXIOM CORP	005125109		13,793.00	36.98	354,577.68	-103,170.11			510,065.14	258,657.57	0.00	0.00
ADVANTAGE OIL & GAS LTD	00765F101		0.00		104,007.24	-104,007.24				0.00		
ARMSTRONG WORLD INDS INC NEW	04247X102		6,162.00	57.61	311,076.36	1,868.88			354,992.82	42,047.58	0.00	0.00
BEACON ROOFING SUPPLY INC	073685109		9,068.00	40.28	253,626.88	60,274.06			365,259.04	51,358.10	0.00	0.00
BRUNSWICK CORP	117043109		9,100.00	46.06	411,158.06	-138,458.40			419,146.00	146,446.34	0.00	886.90
CADENCE DESIGN SYS	127387108		22,566.00	14.02	341,586.84	-35,745.72			316,375.32	10,534.20	0.00	0.00
CARRIZO OIL & GAS INC	144577103		9,187.00	44.77		251,813.31			411,301.99	159,488.68	0.00	0.00
CENTENE CORP	151358101		5,351.00	58.95	290,854.00	-54,849.45			315,441.45	79,436.90	0.00	0.00
CIENA CORP	171779309		0.00		207,554.00	-207,554.00				0.00		
COSTAR GROUP INC	22160N109		2,215.00	184.58	386,167.77	-177,080.60			408,844.70	199,757.53	0.00	0.00
CROCS INC COM	227046109		0.00		323,228.18	-323,228.18				0.00		
DEALERTRACK HLDGS INC	242309102		10,086.00	48.08	287,803.12	10,157.70			484,934.88	186,974.06	0.00	0.00
DIEBOLD INC	253651103		9,369.00	33.01		308,064.70			309,270.69	1,205.99	0.00	0.00
DIGITALGLOBE INC	25389M877		8,580.00	41.15	233,230.92	-16,566.20			353,067.00	136,402.28	0.00	0.00
ELECTRONICS FOR IMAGING INC	286082102		7,048.00	38.73		261,889.59			272,969.04	11,079.45	0.00	0.00
FRANCESCAS HLDGS CORP	351793104		19,106.00	18.4	271,409.31	182,480.06			351,550.40	0.00	-102,338.97	0.00
FRESH MKT INC	35804H106		0.00			0.00				0.00		
HEALTHSOUTH CORP	421924309		11,427.00	33.32	289,481.43	-37,788.53			380,747.64	129,054.74	0.00	2,170.98
ICU MED INC	44930G107		0.00			0.00				0.00		
INSULET CORP	45784P101		8,616.00	37.1		226,904.30			319,653.60	92,749.30	0.00	0.00
INTERFACE INC CL A	458665304		18,015.00	21.96	315,293.40	-20,844.47			395,609.40	101,160.47	0.00	2,050.15
ION GEOPHYSICAL CORP	462044108		0.00		265,158.81	-265,158.81				0.00		
KNOLL INC	498904200		0.00		261,120.00	-261,120.00				0.00		2,562.24
LIFE TIME FITNESS INC	53217R207		0.00		224,692.86	-224,692.86				0.00		
LUMBER LIQUIDATORS HLDGS INC	55003T107		3,012.00	102.89	357,923.25	-161,324.28			309,904.68	113,305.71	0.00	0.00
MAXIMUS INC	577933104		8,720.00	43.99	385,136.24	-101,005.06			383,592.80	99,461.62	0.00	1,764.76
MICROSEMI CORP	595137100		15,673.00	24.95		334,919.35			391,041.35	56,122.00	0.00	0.00

SECURITY NAME	CUSIP	SHARES	Share Price	Market Value		Buy/Sell Book Value	F		Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
				End of Prior Year	Year		Current Market Malue				
MONRO MUFLER BRAKE INC	610236101	7,705.00	56.36			317,609.87	434,253.80		116,643.93	0.00	2,413.84
OXFORD INDS INC	691497309	3,502.00	80.67			208,689.66	282,506.34		73,816.68	0.00	1,455.48
PACIRA PHARMACEUTICALS INC	695127100	6,282.00	57.49			300,982.54	361,152.18		60,169.64	0.00	0.00
PANDORA MEDIA INC COM	698354107	1,945.00	26.6		245,858.76	-218,160.04	51,737.00		24,038.28	0.00	0.00
PINNACLE ENTERTAINMENT INC	723456109	0.00			297,540.68	-297,540.68		0.00			
PROGRESS SOFTWARE CORP	743312100	0.00			293,293.27	-293,293.27		0.00			
ROGERS CORP	775133101	5,630.00	61.5		280,132.06	-2,230.46	346,245.00		68,343.40	0.00	0.00
ROVI CORP	779376102	0.00			241,402.35	-241,402.35		0.00			
SCHULMAN A INC	808194104	8,471.00	35.26		178,825.10	67,729.16	298,687.46		52,133.20	0.00	4,932.02
SCORPIO TANKERS INC	Y7542C106	29,765.00	11.79			332,168.52	350,929.35		18,760.83	0.00	2,030.28
SEMTech CORP COM	816850101	0.00			235,074.00	-235,074.00		0.00			
SHUTTERFLY INC	82568P304	8,025.00	50.93		338,815.41	-61,056.65	408,713.25		130,954.49	0.00	0.00
SOTHEBYS HLDGS INC CL A	835898107	0.00			254,604.26	-254,604.26		0.00			
STANDARD PAC CORP	85375C101	33,226.00	9.05			276,131.93	300,695.30		24,563.37	0.00	0.00
TETRA TECHNOLOGIES INC DEL	88162F105	25,583.00	12.36			307,610.43	316,205.88		8,595.45	0.00	0.00
TEXAS CAPITAL BANCSHARES INC	88224Q107	6,359.00	62.2			280,748.94	395,529.80		114,780.86	0.00	0.00
UNITED STATIONERS INC	913004107	0.00			262,144.41	-262,144.41		0.00			2,339.26
VERA BRADLEY INC	92335C106	0.00			263,775.90	-263,775.90		0.00			
VOLCANO CORP	928645100	4,548.00	21.85			90,611.93	99,373.80		8,761.87	0.00	0.00
WABTEC CORP	929740108	5,582.00	74.27		324,773.40	-71,704.84	414,575.14		161,506.58	0.00	827.91
WALTER INDS INC	93317Q105	0.00				0.00			0.00		
WELLCare HEALTH PLANS INC	94946T106	3,954.00	70.42		238,873.14	-40,212.04	278,440.68		79,779.58	0.00	0.00
WEX INC	96208T104	4,317.00	99.03		406,922.63	-82,484.23	427,512.51		103,074.11	0.00	0.00
TOTAL FOR: DARUMA				9,737,121.72	-735,622.11		11,820,325.43		2,921,164.79	-102,338.97	23,433.82
SEIZERT											
AETNA INC	00817Y108	0.00			191,213.99	-191,213.99		0.00			1,546.60
AGCO CORP	001084102	1,595.00	59.19			92,930.44	94,408.05		1,477.61	0.00	0.00
AGILENT TECHNOLOGIES INC	00846U101	3,272.00	57.19		167,935.88	-33,980.20	187,125.68		53,170.00	0.00	1,670.32
AMERICAN CAP AGY CORP	02503X105	6,995.00	19.29			160,102.54	134,933.55		0.00	-25,168.99	3,884.00
AMERISOURCEBERGEN CORP	03073E105	0.00	0		164,515.80	-164,515.80	0.00		0.00		0.00
CHECK POINT SOFTWARE TECH ADR	M22465104	4,640.00	64.499		148,636.80	72,999.90	299,275.36		77,638.66	0.00	0.00

A B C D E F G H I

SECURITY NAME	CUSIP	SHARES	Share Price	Market Value		Buy/Sell Book Value	Current Market Value		Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
				End of Prior Year	Year		Market Value	Market Value			
DENBURY RESOURCES INC COM NEW	247916208	12,125.00	16.43	117,855.00		89,038.58	199,213.75	0.00	-7,679.83	0.00	
DIANA SHIPPING INC	Y2066G104	0.00		116,690.50		-116,690.50		0.00			
ENDO PHARMACEUT HLDGS INC	29264F205	4,550.00	67.46	161,970.87		-42,027.14	306,943.00	186,999.27	0.00	0.00	
EVEREST RE GROUP LTD	G3223R108	1,160.00	155.87	159,977.25		-32,435.25	180,809.20	53,267.20	0.00	2,715.60	
FIFTH THIRD BANCORP COM	316773100	8,975.00	21.03	170,848.00		-34,428.00	188,744.25	52,324.25	0.00	4,480.10	
FOSTER WHEELER AG	H27178104	4,720.00	33.001	217,420.80		-108,240.28	155,764.72	46,584.20	0.00	0.00	
GAMESTOP CORP NEW CL A	36467W109	0.00		162,583.20		-162,583.20		0.00		4,034.25	
HCC INS HLDGS INC	404132102	3,820.00	46.14	178,049.85		-35,907.65	176,254.80	34,112.60	0.00	3,048.00	
ITT INDS INC	450911201	3,445.00	43.42	192,489.30		-111,669.60	149,581.90	68,762.20	0.00	2,020.00	
L-3 COMMUNICATIONS HLDGS INC	502424104	2,175.00	106.86	208,406.40		-41,757.90	232,420.50	65,772.00	0.00	5,159.00	
LIBERTY MEDIA CORP	531229102	2,625.00	146.292			0.00	384,016.50	384,016.50	0.00	0.00	
Liberty Media Corp New see STARZ	530322106	0.00				0.00		0.00			
LOEWS CORP	540424108	4,765.00	48.24	208,436.25		-11,792.01	229,863.60	33,219.36	0.00	1,165.31	
MALLINCKRODT PLC	G5785G107	3,859.00	52.26			164,701.76	201,671.34	36,969.58	0.00	0.00	
MARVELL TECHNOLOGY GROUP LTD	G5876H105	19,515.00	14.38	130,836.01		15,479.84	280,625.70	134,309.85	0.00	4,977.60	
MCDERMOTT INTERNATIONAL INC	580037109	26,299.00	9.16			195,772.60	240,898.84	45,126.24	0.00	0.00	
MURPHY OIL CORP	626717102	3,172.00	64.88	210,628.35		-21,340.33	205,799.36	16,511.34	0.00	3,916.56	
MURPHY USA INC	626755102	0.00				0.00		0.00			
QEP RES INC	74733V100	4,461.00	30.65	155,739.15		-23,605.13	136,729.65	4,595.63	0.00	433.74	
REDWOOD TRUST INC REIT	758075402	9,895.00	19.37	171,011.25		-2,959.57	191,666.15	23,614.47	0.00	10,337.60	
REGIONS FINL CORP	7591EP100	22,990.00	9.89	205,344.00		-41,425.30	227,371.10	63,452.40	0.00	1,996.25	
SMITHFIELD FOODS INC	832248108	0.00				0.00		0.00			
SOHU.COM INC	83408W103	0.00		210,189.60		-210,189.60		0.00			
STARZ	85571Q102	0.00		381,672.90		-381,672.90		0.00			
TESSERA TECHNOLOGIES INC	88164L100	10,365.00	19.71	213,521.00		-43,016.75	204,294.15	33,789.90	0.00	7,872.50	
UNITED THERAPEUTICS CORP DEL	91307C102	1,935.00	113.08	129,543.50		-26,175.80	218,809.80	115,442.10	0.00	0.00	
VALMONT INDS INC	920253101	940.00	149.12			132,618.23	140,172.80	7,554.57	0.00	0.00	
VARIAN MEDICAL SYSTEMS INC	92220P105	1,865.00	77.69			129,486.60	144,891.85	15,405.25	0.00	0.00	
VISTEON CORP	92839U206	3,190.00	81.89	236,269.80		-64,584.00	261,229.10	89,543.30	0.00	0.00	
WESTERN DIGITAL CORP	958102105	2,725.00	83.9	124,283.25		-5,411.67	228,627.50	109,755.92	0.00	2,076.25	
WESTERN UN CO	959802109	13,750.00	17.25	133,309.95		60,192.21	237,187.50	43,685.34	0.00	6,779.38	
ZIONS BANCORP	989701107	6,570.00	29.96	176,015.00		-35,417.00	196,837.20	56,239.20	0.00	907.80	

SECURITY NAME	CUSIP	A	B		C	D	E	F		G	H	I
			SHARES	Share Price				Market Value End of Prior Year	Buy/Sell Book Value			
POLEN												
ABBOTT LABS	002824100		11,710.00	38.33		5,045,393.65	-829,716.87	6,036,166.90	1,853,338.94	-32,848.82	69,020.86	
ABBVIE INC	00287Y109		0.00			311,976.50	234,624.12	448,844.30	0.00	-97,756.32	5,241.74	
ACCENTURE PLC CL A	G1151C101		4,398.00	82.22		273,182.00	21,573.04	361,603.56	66,848.52	0.00	7,417.62	
ALLERGAN INC	018490102		4,092.00	111.08		316,468.50	64,475.13	454,539.36	73,595.73	0.00	791.40	
APPLE INC	037833100		493.00	561.02		456,072.18	-195,881.67	276,582.86	16,392.35	0.00	5,646.40	
AUTOMATIC DATA PROCESSING INC	053015103		2,650.00	80.799			194,228.28	214,117.35	19,889.07	0.00	1,035.73	
C H ROBINSON WORLDWIDE INC	12541W209		0.00			154,699.34	-154,699.34		0.00		3,392.55	
COGNIZANT TECHNOLOGY SOLUTIONS	192446102		0.00			397,634.54	-397,634.54		0.00			
EBAY INC	278642103		6,550.00	54.865			344,169.26	359,365.75	15,196.49	0.00	0.00	
FACEBOOK INC	30303M102		3,485.00	54.649			125,862.09	190,451.77	64,589.68	0.00	0.00	
FACTSET RESEARCH SYSTEMS INC	303075105		2,090.00	108.58		230,717.20	-43,442.70	226,932.20	39,657.70	0.00	2,957.70	
FASTENAL CO	311900104		2,514.00	47.51			125,148.53	119,440.14	0.00	-5,708.39	1,678.80	
GARTNER INC CL A	366651107		3,704.00	71.05			214,923.66	263,169.20	48,245.54	0.00	0.00	
GOOGLE INC CL A	38259P508		570.00	1120.71		381,985.20	27,109.05	638,804.70	229,710.45	0.00	0.00	
GRAINGER W W INC	384802104		1,017.00	255.42		108,672.69	121,021.98	259,762.14	30,067.47	0.00	3,206.58	
INTUIT INC	461202103		0.00			286,374.05	-286,374.05		0.00		2,930.46	
INTUITIVE SURGICAL INC	46120E602		0.00			289,318.30	-289,318.30		0.00			
MASTERCARD INC	57636Q104		201.00	835.46			125,306.88	167,927.46	42,620.58	0.00	120.60	
MICROSOFT CORP	594918104		0.00			284,885.66	-284,885.66		0.00			
NIKE INC CL B	654106103		5,665.00	78.64		292,159.20	11,986.01	445,495.60	141,350.39	0.00	4,478.25	
ORACLE CORPORATION	68389X105		11,725.00	38.26		279,088.32	112,051.28	448,598.50	57,458.90	0.00	2,412.12	
QUALCOMM INC	747525103		6,370.00	74.25		368,683.22	27,182.96	472,972.50	77,106.32	0.00	8,035.00	
STARBUCKS CORP	855244109		5,189.00	78.39		326,070.40	-42,049.73	406,765.71	122,745.04	0.00	4,992.43	
T ROWE PRICE GROUP INC	74144T108		5,565.00	83.77		338,608.92	27,806.18	466,180.05	99,764.95	0.00	8,181.40	
TJX COMPANIES INC NEW	872540109		2,224.00	63.73			138,455.61	141,735.52	3,279.91	0.00	0.00	
VARIAN MEDICAL SYSTEMS INC	92220P105		0.00			267,403.68	-267,403.68		0.00		0.00	
VISA INC CL A	92826C839		2,399.00	222.68			407,306.22	534,209.32	126,903.10	0.00	2,715.53	
			TOTAL FOR: POLEN			5,363,999.90	361,540.61	6,897,497.99	1,275,422.19	-103,464.71	65,234.31	
O'SHAUGHNESSY												

SECURITY NAME	CUSIP	SHARES	Share Price	Market Value		Buy/Sell Book Value	F		Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
				End of Prior Year	Year		Current Market Malue				
ADT CORP	001011106	1,322.00	40.47			53,907.72	53,501.34		0.00	-406.38	30.75
ADVANCE AUTO PARTS	00751Y106	0.00		6,077.40		-6,077.40			0.00		5.04
AETNA INC	00817Y108	0.00		113,876.29		-113,876.29			0.00		1,579.80
AMERIPRISE FINL INC	03076C106	3,060.00	115.05	241,501.28		-49,853.48	352,053.00		160,405.20	0.00	7,278.92
AMERISOURCEBERGEN CORP	03073E105	3,756.00	70.31			203,616.41	264,084.36		60,467.95	0.00	1,940.22
AMGEN INC	031162100	0.00		88,441.20		-88,441.20			0.00		1,958.96
APPLIED MATLS INC	038222105	5,057.00	17.68			68,458.38	89,407.76		20,949.38	0.00	1,628.37
ASTRAZENECA PLC SPON ADR	046353108	3,848.00	59.37	185,723.83		-3,828.87	228,455.76		46,560.80	0.00	11,001.20
AT&T INC	00206R102	6,000.00	35.16			212,242.89	210,960.00		0.00	-1,282.89	4,212.00
AUTOZONE INC	053332102	0.00		69,113.85		-69,113.85			0.00		
BAE SYSTEMS PLC SPON ADR	05523R107	0.00		43,678.57		-43,678.57			0.00		283.10
BECTON DICKINSON & CO	075887109	447.00	110.49			42,944.82	49,389.03		6,444.21	0.00	760.87
BEST BUY	086516101	0.00		19,694.70		-19,694.70			0.00		266.39
BLACKROCK INC	09247X101	0.00		37,827.93		-37,827.93			0.00		305.76
BLOCK H & R INC	093671105	2,626.00	29.04			73,215.79	76,259.04		3,043.25	0.00	1,076.20
BRITISH SKY BROADCASTING GRP EA	111013108	2,324.00	55.915			122,435.49	129,946.46		7,510.97	0.00	2,531.03
CA INC	12673P105	4,482.00	33.65	101,086.02		5,794.36	150,819.30		43,938.92	0.00	7,050.50
CENTURYLINK INC	156700106	2,848.00	31.85			91,432.33	90,708.80		0.00	-723.53	1,049.76
CF INDS HLDGS INC	125269100	265.00	233.04			59,879.02	61,755.60		1,876.58	0.00	133.00
CHUBB CORP	171232101	0.00		77,730.24		-77,730.24			0.00		457.44
COCA-COLA ENTERPRISES INC NEW	19122T109	6,459.00	44.13	29,001.22		206,626.16	285,035.67		49,408.29	0.00	3,613.40
CONAGRA FOODS INC	205887102	0.00		37,966.50		-37,966.50			0.00		
CONOCOPHILLIPS	20825C104	1,238.00	70.65	241,354.38		-169,553.64	87,464.70		15,663.96	0.00	10,519.05
DIRECTV	25490A309	4,573.00	69.06	229,381.68			315,811.38		86,429.70	0.00	0.00
DOVER CORP	260003108	132.00	96.54			11,061.65	12,743.28		1,681.63	0.00	99.00
ENI S P A SPON ADR SPONSORED ADR	26874R108	2,519.00	48.49	54,004.86		73,064.79	122,146.31		0.00	-4,923.34	5,821.78
FIFTH THIRD BANCORP COM	316773100	2,057.00	21.03			37,864.05	43,258.71		5,394.66	0.00	84.36
FLOWERVE CORP	34354P105	3,254.00	78.83	42,865.60		134,041.15	256,512.82		79,606.07	0.00	936.02
France Telecom SA-Spon ADR see ORAN	35177Q105	0.00				0.00			0.00		
GAP INC	364760108	0.00		218,645.76		-218,645.76			0.00		2,160.10
GENERAL MTRS CO	37045V100	1,011.00	40.87			29,332.33	41,319.57		11,987.24	0.00	0.00
HALLIBURTON CO	406216101	544.00	50.75			26,934.15	27,608.00		673.85	0.00	0.00

SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
INGERSOLL-RAND PLC	G47791101	0.00		107,142.64	-107,142.64		0.00		798.00
INTEL CORP	458140100	0.00		76,046.56	-76,046.56		0.00		592.43
KOHL'S CORP	500255104	4,682.00	56.75	169,384.18	34,858.90	265,703.50	61,460.42	0.00	6,304.90
KONINKLIJKE (ROYAL) PHILIPS	500472303	1,161.00	36.97		39,194.90	42,922.17	3,727.27	0.00	0.00
KONINKLIJKE AHOLD NV SPON ADR	500467402	2,937.00	17.982		47,176.84	52,813.13	5,636.29	0.00	1,033.40
KROGER CO	501044101	4,984.00	39.53	115,815.02	17,047.07	197,017.52	64,155.43	0.00	3,381.98
L BRANDS INC	501797104	0.00		38,871.56	-38,871.56		0.00		243.30
L-3 COMMUNICATIONS HLDGS INC	502424104	3,026.00	106.86	235,070.16	-3,218.04	323,358.36	91,506.24	0.00	6,726.50
LAM RESH CORP	512807108	744.00	54.45		36,493.53	40,510.80	4,017.27	0.00	0.00
LIBERTY MEDIA CORP	531229102	0.00	0		0.00	0.00	0.00		0.00
Liberty Media Corp New see STARZ	530322106	0.00			0.00		0.00		
LIMITED BRANDS see L BRANDS INC	532716107	0.00			0.00		0.00		
LINCOLN NATL CORP IND	534187109	0.00		152,758.20	-152,758.20		0.00		2,485.68
LOCKHEED MARTIN CORP	539830109	0.00		183,933.97	-183,933.97		0.00		2,308.05
LOWES COS INC	548661107	5,165.00	49.55	183,460.80		255,925.75	72,464.95	0.00	3,512.20
MACY'S INC	55616P104	2,407.00	53.4		113,079.88	128,533.80	15,453.92	0.00	447.75
MARATHON PETE CORP	56585A102	1,471.00	91.73		113,486.82	134,934.83	21,448.01	0.00	338.10
MARRIOTT INTL INC NEW CL A	571903202	0.00		12,410.91	-12,410.91		0.00		99.90
MARVELL TECHNOLOGY GROUP LTD	G5876H105	0.00		16,539.65	-16,539.65		0.00		
MCGRAW-HILL COMPANIES INC	580645109	0.00		128,583.84	-128,583.84		0.00		1,078.00
MOTOROLA SOLUTIONS INC.	620076307	3,575.00	67.5	160,803.84	42,485.21	241,312.50	38,023.45	0.00	3,850.77
MYLAN LABS INC	628530107	723.00	43.4		22,766.67	31,378.20	8,611.53	0.00	0.00
NIPPON T & T CORP ADR	654624105	4,289.00	27.04	28,348.44	65,125.71	115,974.56	22,500.41	0.00	3,339.87
NORDSTROM INC	655664100	167.00	61.8		9,494.52	10,320.60	826.08	0.00	50.10
NORFOLK SOUTHERN CORP	655844108	0.00		48,297.04	-48,297.04		0.00		898.00
NORTHROP GRUMMAN CORP	666807102	2,642.00	114.61	178,546.36		302,799.62	124,253.26	0.00	6,287.96
NVIDIA CORP	67066G104	6,709.00	16.02		101,830.07	107,478.18	5,648.11	0.00	579.58
O REILLY AUTOMOTIVE INC NEW	67103H107	1,874.00	128.71	28,256.72	163,584.84	241,202.54	49,360.98	0.00	0.00
ORANGE ADR	684060106	6,638.00	12.35	107,472.30	-35,328.19	81,979.30	9,835.19	0.00	3,752.65
PFIZER INC	717081103	1,719.00	30.63		52,608.89	52,652.97	44.08	0.00	160.56
PPG INDUSTRIALS INDS INC	693506107	345.00	189.66		61,882.62	65,432.70	3,550.08	0.00	63.44
QUEST DIAGNOSTICS INC	74834L100	123.00	53.54		7,275.25	6,585.42	0.00	-689.83	0.00

A B C D E F G H I

SECURITY NAME	CUSIP	SHARES	Share Price	Market Value		Buy/Sell Book Value	Current Market Value		Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
				End of Prior Year	Year		Market Malue				
RAYTHEON COMPANY	755111507	0.00		36,090.12		-36,090.12		0.00			967.45
ROCKWELL COLLINS	774341101	0.00		18,032.70		-18,032.70		0.00			279.00
ROYAL KPN NV ADR	780641205	0.00		69,717.67		-69,717.67		0.00			1,841.15
SAFEWAY INC	786514208	0.00		59,335.20		-59,335.20		0.00			
SEAGATE TECHNOLOGY	G7945M107	6,391.00	56.16	96,553.08		114,084.41	358,918.56	148,281.07	0.00	7,866.73	
SLM CORP	78442P106	9,752.00	26.28	93,632.58		83,380.59	256,282.56	79,269.39	0.00	6,492.45	
ST JUDE MED INC	790849103	1,440.00	61.95			68,577.61	89,208.00	20,630.39	0.00	571.50	
STANLEY BLACK & DECKER INC	854502101	552.00	80.69			44,546.96	44,540.88	0.00	-6.08	221.66	
STARZ	85571Q102	0.00		23,202.00		-23,202.00		0.00			
TELECOM ITALIA SPA SPON ADR	87927Y102	0.00		25,412.40		-25,412.40		0.00			
TELEFONICA BRASIL SA ADR	87936R106	2,129.00	19.22			41,356.37	40,919.38	0.00	-436.99	200.89	
TELEFONICA SA SPONSORED ADR	87938Z208	0.00		6,030.03		-6,030.03		0.00			
TIME WARNER CABLE INC	88732J207	994.00	135.5	193,116.53		-91,883.14	134,687.00	33,453.61	0.00	2,823.60	
TRAVELERS COS INC	89417E109	0.00		222,139.26		-222,139.26		0.00		3,474.28	
UNUMPROVIDENT CORP	91529Y106	0.00		31,875.42		-31,875.42		0.00		53.69	
VIACOM INC NEW CL B	92553P201	3,522.00	87.34	204,578.46		-18,639.07	307,611.48	121,672.09	0.00	4,484.85	
VIRGIN MEDIA INC	92769L101	0.00		196,024.50		-196,024.50		0.00			
WELLPOINT INC	94973V107	0.00		93,451.28		-93,451.28		0.00		941.25	
WESTERN DIGITAL CORP	958102105	987.00	83.9			58,660.56	82,809.30	24,148.74	0.00	420.50	
WESTERN UN CO	959802109	11,566.00	17.25			198,393.24	199,513.50	1,120.26	0.00	2,924.63	
WYNDHAM WORLDWIDE CORP COM	98310W108	0.00		93,064.29		-93,064.29		0.00		1,355.17	
WYNN RESORTS LTD	983134107	280.00	194.21	214,180.96		-182,683.76	54,378.80	22,881.60	0.00	7,209.00	
XEROX CORP	98412I103	18,386.00	12.17	30,614.98		121,775.15	223,757.62	71,367.49	0.00	2,770.58	
YAHOO INC	98433Z106	3,286.00	40.44			97,107.97	132,885.84	35,777.87	0.00	0.00	
ZIMMER HOLDINGS INC	98956P102	0.00		19,131.42		-19,131.42		0.00		51.66	
TOTAL FOR: O'SHAUGHNESSY				5,535,896.38		282,994.78	7,573,590.26	1,763,168.14	-8,469.04	160,066.18	
Grand Total:				25,682,411.65		-920,803.61	32,327,580.58	7,813,094.08	-247,121.54	317,755.17	

Schedule 4B

Annual Statement of the Franklin Regional Retirement System through the Month Ending December 2013
Equities Purchased Year to Date (Equities defined as stocks or options)

A		B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
ACXIOM CORP	005125109	226.00	02/14/2013	DARUMA	9.04	3,938.86
ACXIOM CORP	005125109	185.00	02/19/2013	DARUMA	7.40	3,262.48
ACXIOM CORP	005125109	255.00	04/09/2013	DARUMA	10.20	5,053.13
ACXIOM CORP	005125109	650.00	05/08/2013	DARUMA	26.00	13,187.01
ACXIOM CORP	005125109	338.00	05/15/2013	DARUMA	13.52	6,867.86
ACXIOM CORP	005125109	353.00	12/27/2013	DARUMA	14.12	13,314.67
ARMSTRONG WORLD INDS INC NEW	04247X102	55.00	02/19/2013	DARUMA	2.20	3,143.57
ARMSTRONG WORLD INDS INC NEW	04247X102	164.00	12/27/2013	DARUMA	6.56	9,194.53
ARMSTRONG WORLD INDS INC NEW	04247X102	282.00	07/15/2013	DARUMA	11.28	13,730.33
ARMSTRONG WORLD INDS INC NEW	04247X102	362.00	07/12/2013	DARUMA	14.48	17,309.86
ARMSTRONG WORLD INDS INC NEW	04247X102	101.00	05/15/2013	DARUMA	4.04	5,267.03
ARMSTRONG WORLD INDS INC NEW	04247X102	76.00	04/09/2013	DARUMA	3.04	3,993.10
ARMSTRONG WORLD INDS INC NEW	04247X102	67.00	02/14/2013	DARUMA	2.68	3,672.51
ARMSTRONG WORLD INDS INC NEW	04247X102	195.00	05/08/2013	DARUMA	7.80	10,086.51
BEACON ROOFING SUPPLY INC	073685109	253.00	05/08/2013	DARUMA	10.12	9,950.46
BEACON ROOFING SUPPLY INC	073685109	1,148.00	07/12/2013	DARUMA	34.44	43,356.29
BEACON ROOFING SUPPLY INC	073685109	223.00	12/27/2013	DARUMA	8.92	8,963.51
BEACON ROOFING SUPPLY INC	073685109	402.00	10/04/2013	DARUMA	16.08	13,684.20
BEACON ROOFING SUPPLY INC	073685109	132.00	05/15/2013	DARUMA	5.28	5,130.99
BEACON ROOFING SUPPLY INC	073685109	74.00	02/19/2013	DARUMA	2.96	2,788.44
BEACON ROOFING SUPPLY INC	073685109	68.00	02/14/2013	DARUMA	2.72	2,513.99
BEACON ROOFING SUPPLY INC	073685109	324.00	02/13/2013	DARUMA	12.96	11,965.61
BEACON ROOFING SUPPLY INC	073685109	177.00	02/13/2013	DARUMA	3.54	6,528.96
BEACON ROOFING SUPPLY INC	073685109	100.00	04/09/2013	DARUMA	4.00	3,696.32
BEACON ROOFING SUPPLY INC	073685109	50.00	11/05/2013	DARUMA	2.00	1,748.41
BRUNSWICK CORP	117043109	231.00	12/27/2013	DARUMA	9.24	10,519.65
BRUNSWICK CORP	117043109	88.00	02/14/2013	DARUMA	3.52	3,204.43
BRUNSWICK CORP	117043109	104.00	02/19/2013	DARUMA	4.16	3,778.10

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
BRUNSWICK CORP	117043109	144.00	04/09/2013	DARUMA	5.76	4,603.32
BRUNSWICK CORP	117043109	368.00	05/08/2013	DARUMA	14.72	11,984.44
BRUNSWICK CORP	117043109	191.00	05/15/2013	DARUMA	7.64	6,646.06
CADENCE DESIGN SYS	127387108	602.00	12/27/2013	DARUMA	24.08	8,210.80
CADENCE DESIGN SYS	127387108	421.00	05/15/2013	DARUMA	16.84	5,869.25
CADENCE DESIGN SYS	127387108	809.00	05/08/2013	DARUMA	32.36	11,313.54
CADENCE DESIGN SYS	127387108	317.00	04/09/2013	DARUMA	12.68	4,231.79
CADENCE DESIGN SYS	127387108	282.00	02/14/2013	DARUMA	11.28	4,019.71
CADENCE DESIGN SYS	127387108	230.00	02/19/2013	DARUMA	9.20	3,279.48
CARRIZO OIL & GAS INC	144577103	667.00	05/21/2013	DARUMA	26.68	17,782.49
CARRIZO OIL & GAS INC	144577103	1,030.00	05/17/2013	DARUMA	41.20	28,263.20
CARRIZO OIL & GAS INC	144577103	245.00	12/27/2013	DARUMA	9.80	10,663.67
CARRIZO OIL & GAS INC	144577103	340.00	06/17/2013	DARUMA	13.60	8,844.49
CARRIZO OIL & GAS INC	144577103	199.00	06/11/2013	DARUMA	7.96	5,149.24
CARRIZO OIL & GAS INC	144577103	158.00	06/11/2013	DARUMA	4.74	4,065.34
CARRIZO OIL & GAS INC	144577103	180.00	05/30/2013	DARUMA	7.20	4,843.71
CARRIZO OIL & GAS INC	144577103	71.00	05/29/2013	DARUMA	2.84	1,912.03
CARRIZO OIL & GAS INC	144577103	291.00	05/22/2013	DARUMA	11.64	7,811.69
CARRIZO OIL & GAS INC	144577103	1,580.00	05/13/2013	DARUMA	63.20	42,788.61
CARRIZO OIL & GAS INC	144577103	1,154.00	05/20/2013	DARUMA	46.16	31,388.80
CARRIZO OIL & GAS INC	144577103	414.00	05/20/2013	DARUMA	16.56	11,230.16
CARRIZO OIL & GAS INC	144577103	267.00	05/16/2013	DARUMA	10.68	7,179.52
CARRIZO OIL & GAS INC	144577103	945.00	05/16/2013	DARUMA	37.80	25,404.62
CARRIZO OIL & GAS INC	144577103	1,067.00	05/15/2013	DARUMA	42.68	28,762.91
CARRIZO OIL & GAS INC	144577103	623.00	05/14/2013	DARUMA	24.92	16,906.85
CARRIZO OIL & GAS INC	144577103	196.00	05/13/2013	DARUMA	5.88	5,315.52
CENTENE CORP	151358101	141.00	12/27/2013	DARUMA	5.64	8,045.59
CENTENE CORP	151358101	466.00	11/06/2013	DARUMA	18.64	26,090.92
CENTENE CORP	151358101	268.00	11/06/2013	DARUMA	5.36	14,931.62
CENTENE CORP	151358101	118.00	05/15/2013	DARUMA	4.72	5,929.41
CENTENE CORP	151358101	227.00	05/08/2013	DARUMA	9.08	10,883.27
CENTENE CORP	151358101	89.00	04/09/2013	DARUMA	3.56	3,875.03

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
CENTENE CORP	15135B101	79.00	02/14/2013	DARUMA	3.16	3,504.07
CENTENE CORP	15135B101	65.00	02/19/2013	DARUMA	2.60	2,926.64
CIENA CORP	171779309	444.00	01/16/2013	DARUMA	17.76	6,520.50
CIENA CORP	171779309	167.00	02/14/2013	DARUMA	6.68	2,673.65
CIENA CORP	171779309	136.00	02/19/2013	DARUMA	5.44	2,192.27
CIENA CORP	171779309	296.00	01/16/2013	DARUMA	11.84	4,348.24
CIENA CORP	171779309	459.00	01/16/2013	DARUMA	18.36	6,740.05
CIENA CORP	171779309	590.00	01/16/2013	DARUMA	23.60	8,665.63
CIENA CORP	171779309	187.00	04/09/2013	DARUMA	7.48	2,918.71
COSTAR GROUP INC	22160N109	48.00	02/14/2013	DARUMA	1.92	4,607.58
COSTAR GROUP INC	22160N109	39.00	02/19/2013	DARUMA	1.56	3,742.11
COSTAR GROUP INC	22160N109	53.00	04/09/2013	DARUMA	2.12	5,633.84
COSTAR GROUP INC	22160N109	122.00	05/08/2013	DARUMA	4.88	13,631.56
COSTAR GROUP INC	22160N109	64.00	05/15/2013	DARUMA	2.56	7,207.01
COSTAR GROUP INC	22160N109	57.00	12/27/2013	DARUMA	2.28	10,539.23
CROCS INC COM	227046109	251.00	02/14/2013	DARUMA	10.04	3,823.86
CROCS INC COM	227046109	350.00	07/30/2013	DARUMA	14.00	4,672.71
CROCS INC COM	227046109	349.00	07/30/2013	DARUMA	13.96	4,676.15
CROCS INC COM	227046109	374.00	05/15/2013	DARUMA	14.96	6,350.89
CROCS INC COM	227046109	720.00	05/08/2013	DARUMA	28.80	11,750.26
CROCS INC COM	227046109	205.00	02/19/2013	DARUMA	8.20	3,104.15
CROCS INC COM	227046109	282.00	04/09/2013	DARUMA	11.28	4,147.74
DEALERTRACK HLDGS INC	242309102	554.00	03/01/2013	DARUMA	22.16	16,566.54
DEALERTRACK HLDGS INC	242309102	302.00	03/14/2013	DARUMA	12.08	9,037.71
DEALERTRACK HLDGS INC	242309102	257.00	12/27/2013	DARUMA	10.28	12,305.55
DEALERTRACK HLDGS INC	242309102	206.00	05/15/2013	DARUMA	8.24	6,268.60
DEALERTRACK HLDGS INC	242309102	397.00	05/08/2013	DARUMA	15.88	11,569.81
DEALERTRACK HLDGS INC	242309102	155.00	04/09/2013	DARUMA	6.20	4,405.55
DEALERTRACK HLDGS INC	242309102	355.00	03/18/2013	DARUMA	14.20	10,622.45
DEALERTRACK HLDGS INC	242309102	366.00	03/15/2013	DARUMA	14.64	10,895.45
DEALERTRACK HLDGS INC	242309102	125.00	03/06/2013	DARUMA	5.00	3,626.61
DEALERTRACK HLDGS INC	242309102	180.00	03/07/2013	DARUMA	7.20	5,210.77

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
DEALERTRACK HLDGS INC	242309102	100.00	03/01/2013	DARUMA	4.00	2,977.13
DEALERTRACK HLDGS INC	242309102	132.00	03/04/2013	DARUMA	3.96	3,950.10
DEALERTRACK HLDGS INC	242309102	92.00	02/19/2013	DARUMA	3.68	2,989.01
DEALERTRACK HLDGS INC	242309102	112.00	02/14/2013	DARUMA	4.48	3,589.38
DIEBOLD INC	253651103	493.00	11/29/2013	DARUMA	19.72	16,771.22
DIEBOLD INC	253651103	232.00	12/27/2013	DARUMA	9.28	7,665.63
DIEBOLD INC	253651103	613.00	12/19/2013	DARUMA	24.52	19,625.62
DIEBOLD INC	253651103	268.00	12/19/2013	DARUMA	2.68	8,602.80
DIEBOLD INC	253651103	438.00	12/18/2013	DARUMA	17.52	14,038.12
DIEBOLD INC	253651103	725.00	12/02/2013	DARUMA	29.00	24,698.72
DIEBOLD INC	253651103	502.00	11/27/2013	DARUMA	20.08	17,074.48
DIEBOLD INC	253651103	1,100.00	11/25/2013	DARUMA	44.00	36,306.60
DIEBOLD INC	253651103	267.00	11/21/2013	DARUMA	10.68	8,653.39
DIEBOLD INC	253651103	500.00	11/21/2013	DARUMA	15.00	16,205.00
DIEBOLD INC	253651103	52.00	11/21/2013	DARUMA	2.08	1,627.07
DIEBOLD INC	253651103	196.00	11/21/2013	DARUMA	5.88	6,281.80
DIEBOLD INC	253651103	566.00	11/21/2013	DARUMA	22.64	18,163.68
DIEBOLD INC	253651103	152.00	11/21/2013	DARUMA	6.08	4,891.06
DIEBOLD INC	253651103	766.00	11/21/2013	DARUMA	30.64	24,695.30
DIEBOLD INC	253651103	1,673.00	11/22/2013	DARUMA	66.92	54,835.25
DIEBOLD INC	253651103	826.00	12/05/2013	DARUMA	33.04	27,928.96
DIGITALGLOBE INC	25389M877	107.00	02/14/2013	DARUMA	3.21	2,961.35
DIGITALGLOBE INC	25389M877	229.00	12/27/2013	DARUMA	9.16	9,483.33
DIGITALGLOBE INC	25389M877	160.00	05/15/2013	DARUMA	6.40	4,442.54
DIGITALGLOBE INC	25389M877	308.00	05/08/2013	DARUMA	12.32	9,002.72
DIGITALGLOBE INC	25389M877	88.00	02/19/2013	DARUMA	3.52	2,457.46
DIGITALGLOBE INC	25389M877	120.00	04/09/2013	DARUMA	4.80	3,355.40
ELECTRONICS FOR IMAGING INC	286082102	581.00	11/14/2013	DARUMA	11.62	22,076.66
ELECTRONICS FOR IMAGING INC	286082102	247.00	11/15/2013	DARUMA	9.88	9,382.89
ELECTRONICS FOR IMAGING INC	286082102	830.00	11/19/2013	DARUMA	33.20	31,558.18
ELECTRONICS FOR IMAGING INC	286082102	327.00	11/20/2013	DARUMA	13.08	12,386.83
ELECTRONICS FOR IMAGING INC	286082102	235.00	11/15/2013	DARUMA	4.70	8,940.58

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
ELECTRONICS FOR IMAGING INC	286082102	180.00	12/27/2013	DARUMA	7.20	6,948.18
ELECTRONICS FOR IMAGING INC	286082102	342.00	11/14/2013	DARUMA	13.68	13,003.76
ELECTRONICS FOR IMAGING INC	286082102	315.00	11/14/2013	DARUMA	12.60	11,562.96
ELECTRONICS FOR IMAGING INC	286082102	175.00	11/14/2013	DARUMA	1.75	6,268.50
ELECTRONICS FOR IMAGING INC	286082102	870.00	11/14/2013	DARUMA	26.10	32,562.19
ELECTRONICS FOR IMAGING INC	286082102	342.00	11/14/2013	DARUMA	3.42	12,999.42
ELECTRONICS FOR IMAGING INC	286082102	267.00	11/13/2013	DARUMA	8.01	9,520.55
ELECTRONICS FOR IMAGING INC	286082102	459.00	11/13/2013	DARUMA	18.36	16,342.70
ELECTRONICS FOR IMAGING INC	286082102	1,021.00	11/13/2013	DARUMA	10.21	36,321.67
ELECTRONICS FOR IMAGING INC	286082102	698.00	11/14/2013	DARUMA	13.96	26,003.99
ELECTRONICS FOR IMAGING INC	286082102	159.00	11/18/2013	DARUMA	6.36	6,010.53
FRANCESCAS HLDGS CORP	351793104	416.00	10/17/2013	DARUMA	16.64	7,130.24
FRANCESCAS HLDGS CORP	351793104	401.00	05/08/2013	DARUMA	16.04	11,269.66
FRANCESCAS HLDGS CORP	351793104	223.00	06/11/2013	DARUMA	8.92	6,105.96
FRANCESCAS HLDGS CORP	351793104	368.00	06/25/2013	DARUMA	14.72	9,132.25
FRANCESCAS HLDGS CORP	351793104	186.00	08/27/2013	DARUMA	7.44	4,431.12
FRANCESCAS HLDGS CORP	351793104	779.00	08/28/2013	DARUMA	31.16	18,589.28
FRANCESCAS HLDGS CORP	351793104	204.00	04/09/2013	DARUMA	8.16	5,838.11
FRANCESCAS HLDGS CORP	351793104	3,106.00	09/09/2013	DARUMA	124.24	57,799.24
FRANCESCAS HLDGS CORP	351793104	208.00	05/15/2013	DARUMA	8.32	6,018.92
FRANCESCAS HLDGS CORP	351793104	264.00	10/17/2013	DARUMA	7.92	4,494.60
FRANCESCAS HLDGS CORP	351793104	510.00	12/27/2013	DARUMA	20.40	9,347.64
FRANCESCAS HLDGS CORP	351793104	1,626.00	09/09/2013	DARUMA	65.04	29,025.24
FRANCESCAS HLDGS CORP	351793104	126.00	02/14/2013	DARUMA	5.04	3,475.56
FRANCESCAS HLDGS CORP	351793104	536.00	06/11/2013	DARUMA	21.44	14,594.58
FRANCESCAS HLDGS CORP	351793104	320.00	03/28/2013	DARUMA	12.80	9,765.86
FRANCESCAS HLDGS CORP	351793104	180.00	01/17/2013	DARUMA	7.20	4,814.64
FRANCESCAS HLDGS CORP	351793104	102.00	02/19/2013	DARUMA	4.08	2,775.29
FRANCESCAS HLDGS CORP	351793104	96.00	02/27/2013	DARUMA	3.84	2,354.97
FRANCESCAS HLDGS CORP	351793104	182.00	02/27/2013	DARUMA	1.82	4,464.46
FRANCESCAS HLDGS CORP	351793104	110.00	02/27/2013	DARUMA	4.40	2,753.87
FRANCESCAS HLDGS CORP	351793104	86.00	03/01/2013	DARUMA	3.44	2,135.96

SECURITY NAME	A	B	C	D	E	F
	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
FRANCESCAS HLDGS CORP	351793104	270.00	03/25/2013	DARUMA	10.80	7,824.11
FRANCESCAS HLDGS CORP	351793104	348.00	03/26/2013	DARUMA	13.92	10,007.96
FRANCESCAS HLDGS CORP	351793104	612.00	01/17/2013	DARUMA	24.48	16,267.14
FRESH MKT INC	35804H106	251.00	03/15/2013	DARUMA	7.53	9,547.21
FRESH MKT INC	35804H106	241.00	04/19/2013	DARUMA	9.64	9,709.09
FRESH MKT INC	35804H106	144.00	04/16/2013	DARUMA	5.76	5,828.30
FRESH MKT INC	35804H106	264.00	04/17/2013	DARUMA	10.56	10,864.66
FRESH MKT INC	35804H106	277.00	04/18/2013	DARUMA	11.08	11,329.63
FRESH MKT INC	35804H106	502.00	04/18/2013	DARUMA	20.08	20,247.82
FRESH MKT INC	35804H106	136.00	04/19/2013	DARUMA	2.72	5,468.89
FRESH MKT INC	35804H106	243.00	04/22/2013	DARUMA	9.72	9,658.06
FRESH MKT INC	35804H106	186.00	04/22/2013	DARUMA	7.44	7,370.21
FRESH MKT INC	35804H106	295.00	04/24/2013	DARUMA	11.80	11,680.32
FRESH MKT INC	35804H106	165.00	04/25/2013	DARUMA	6.60	6,708.37
FRESH MKT INC	35804H106	95.00	05/15/2013	DARUMA	3.80	4,127.07
FRESH MKT INC	35804H106	151.00	04/15/2013	DARUMA	6.04	6,030.96
FRESH MKT INC	35804H106	166.00	05/08/2013	DARUMA	6.64	6,976.47
FRESH MKT INC	35804H106	466.00	03/11/2013	DARUMA	18.64	17,776.87
FRESH MKT INC	35804H106	247.00	04/10/2013	DARUMA	9.88	9,880.47
FRESH MKT INC	35804H106	139.00	03/18/2013	DARUMA	5.56	5,412.63
FRESH MKT INC	35804H106	144.00	04/11/2013	DARUMA	5.76	5,755.46
FRESH MKT INC	35804H106	473.00	03/15/2013	DARUMA	18.92	18,094.62
FRESH MKT INC	35804H106	340.00	03/14/2013	DARUMA	13.60	13,144.16
FRESH MKT INC	35804H106	113.00	03/14/2013	DARUMA	3.39	4,377.06
FRESH MKT INC	35804H106	21.00	03/13/2013	DARUMA	0.84	818.34
FRESH MKT INC	35804H106	64.00	03/13/2013	DARUMA	2.56	2,493.98
FRESH MKT INC	35804H106	82.00	03/12/2013	DARUMA	3.28	3,213.98
FRESH MKT INC	35804H106	244.00	03/12/2013	DARUMA	9.76	9,563.56
FRESH MKT INC	35804H106	156.00	03/11/2013	DARUMA	6.24	5,951.06
HEALTHSOUTH CORP	421924309	302.00	12/27/2013	DARUMA	12.08	10,220.65
HEALTHSOUTH CORP	421924309	226.00	05/15/2013	DARUMA	9.04	6,679.50
HEALTHSOUTH CORP	421924309	434.00	05/08/2013	DARUMA	17.36	12,461.49

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
HEALTHSOUTH CORP	421924309	170.00	04/09/2013	DARUMA	6.80	4,465.82
HEALTHSOUTH CORP	421924309	151.00	02/14/2013	DARUMA	6.04	3,490.47
HEALTHSOUTH CORP	421924309	124.00	02/19/2013	DARUMA	4.96	2,852.77
ICU MED INC	44930G107	45.00	04/25/2013	DARUMA	1.80	2,696.68
ICU MED INC	44930G107	225.00	04/26/2013	DARUMA	2.25	13,367.52
ICU MED INC	44930G107	68.00	05/10/2013	DARUMA	2.72	4,138.17
ICU MED INC	44930G107	50.00	05/09/2013	DARUMA	2.00	3,051.64
ICU MED INC	44930G107	274.00	05/06/2013	DARUMA	10.96	16,267.38
ICU MED INC	44930G107	65.00	05/02/2013	DARUMA	2.60	3,895.52
ICU MED INC	44930G107	150.00	05/01/2013	DARUMA	6.00	8,978.91
ICU MED INC	44930G107	77.00	04/29/2013	DARUMA	3.08	4,621.55
ICU MED INC	44930G107	1,220.00	04/09/2013	DARUMA	36.60	70,430.60
ICU MED INC	44930G107	81.00	04/22/2013	DARUMA	3.24	4,765.45
ICU MED INC	44930G107	142.00	04/22/2013	DARUMA	5.68	8,335.24
ICU MED INC	44930G107	96.00	04/19/2013	DARUMA	3.84	5,710.04
ICU MED INC	44930G107	200.00	04/18/2013	DARUMA	8.00	11,935.64
ICU MED INC	44930G107	38.00	04/17/2013	DARUMA	1.52	2,280.79
ICU MED INC	44930G107	52.00	04/16/2013	DARUMA	2.08	3,096.19
ICU MED INC	44930G107	145.00	04/30/2013	DARUMA	5.80	8,704.15
ICU MED INC	44930G107	60.00	04/24/2013	DARUMA	2.40	3,571.77
INSULET CORP	45784P101	55.00	04/18/2013	DARUMA	1.65	1,437.15
INSULET CORP	45784P101	81.00	04/17/2013	DARUMA	3.24	2,121.36
INSULET CORP	45784P101	135.00	04/17/2013	DARUMA	4.05	3,547.13
INSULET CORP	45784P101	54.00	04/17/2013	DARUMA	0.54	1,417.77
INSULET CORP	45784P101	114.00	04/16/2013	DARUMA	4.56	3,013.28
INSULET CORP	45784P101	100.00	04/16/2013	DARUMA	4.00	2,624.93
INSULET CORP	45784P101	272.00	04/18/2013	DARUMA	10.88	7,077.36
INSULET CORP	45784P101	155.00	04/16/2013	DARUMA	3.10	4,059.08
INSULET CORP	45784P101	195.00	04/25/2013	DARUMA	7.80	5,091.51
INSULET CORP	45784P101	131.00	04/15/2013	DARUMA	5.24	3,457.09
INSULET CORP	45784P101	295.00	04/12/2013	DARUMA	11.80	7,733.66
INSULET CORP	45784P101	114.00	04/16/2013	DARUMA	1.14	3,020.43

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
INSULET CORP	45784P101	272.00	04/18/2013	DARUMA	10.88	7,073.69
INSULET CORP	45784P101	136.00	04/18/2013	DARUMA	5.44	3,532.74
INSULET CORP	45784P101	150.00	04/19/2013	DARUMA	6.00	3,906.00
INSULET CORP	45784P101	325.00	04/24/2013	DARUMA	13.00	8,505.48
INSULET CORP	45784P101	80.00	04/29/2013	DARUMA	3.20	2,043.40
INSULET CORP	45784P101	651.00	04/29/2013	DARUMA	26.04	16,580.97
INSULET CORP	45784P101	296.00	05/08/2013	DARUMA	11.84	7,649.11
INSULET CORP	45784P101	154.00	05/15/2013	DARUMA	6.16	4,503.90
INSULET CORP	45784P101	356.00	11/15/2013	DARUMA	14.24	12,750.39
INSULET CORP	45784P101	192.00	04/11/2013	DARUMA	7.68	4,986.62
INSULET CORP	45784P101	85.00	03/20/2013	DARUMA	3.40	2,050.23
INSULET CORP	45784P101	250.00	04/22/2013	DARUMA	10.00	6,505.43
INSULET CORP	45784P101	137.00	03/26/2013	DARUMA	5.48	3,327.41
INSULET CORP	45784P101	148.00	03/14/2013	DARUMA	5.92	3,534.91
INSULET CORP	45784P101	579.00	03/15/2013	DARUMA	23.16	13,790.16
INSULET CORP	45784P101	100.00	03/18/2013	DARUMA	4.00	2,373.41
INSULET CORP	45784P101	71.00	03/19/2013	DARUMA	2.84	1,706.84
INSULET CORP	45784P101	88.00	03/19/2013	DARUMA	0.88	2,128.28
INSULET CORP	45784P101	179.00	03/19/2013	DARUMA	3.58	4,331.80
INSULET CORP	45784P101	228.00	12/27/2013	DARUMA	9.12	8,611.92
INSULET CORP	45784P101	243.00	03/21/2013	DARUMA	9.72	5,833.94
INSULET CORP	45784P101	192.00	03/22/2013	DARUMA	7.68	4,611.28
INSULET CORP	45784P101	110.00	03/25/2013	DARUMA	4.40	2,671.79
INSULET CORP	45784P101	165.00	04/10/2013	DARUMA	3.30	4,248.21
INSULET CORP	45784P101	241.00	03/26/2013	DARUMA	9.64	5,856.08
INSULET CORP	45784P101	164.00	03/27/2013	DARUMA	6.56	4,014.00
INSULET CORP	45784P101	164.00	03/28/2013	DARUMA	6.56	4,031.33
INSULET CORP	45784P101	342.00	03/28/2013	DARUMA	13.68	8,397.33
INSULET CORP	45784P101	417.00	03/28/2013	DARUMA	8.34	10,233.18
INSULET CORP	45784P101	83.00	04/01/2013	DARUMA	3.32	2,078.44
INSULET CORP	45784P101	28.00	04/01/2013	DARUMA	1.12	701.16
INSULET CORP	45784P101	291.00	04/04/2013	DARUMA	11.64	7,570.98

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
INSULET CORP	45784P101	169.00	04/08/2013	DARUMA	6.76	4,400.35
INSULET CORP	45784P101	147.00	04/09/2013	DARUMA	4.41	3,839.64
INSULET CORP	45784P101	673.00	04/09/2013	DARUMA	26.92	17,577.75
INTERFACE INC CL A	458665304	336.00	05/15/2013	DARUMA	13.44	5,994.44
INTERFACE INC CL A	458665304	644.00	05/08/2013	DARUMA	25.76	11,076.16
INTERFACE INC CL A	458665304	481.00	12/27/2013	DARUMA	19.24	10,078.73
INTERFACE INC CL A	458665304	59.00	04/30/2013	DARUMA	1.18	953.74
INTERFACE INC CL A	458665304	246.00	04/09/2013	DARUMA	9.84	4,460.84
INTERFACE INC CL A	458665304	219.00	02/14/2013	DARUMA	8.76	3,700.16
INTERFACE INC CL A	458665304	179.00	02/19/2013	DARUMA	7.16	3,075.42
INTERFACE INC CL A	458665304	464.00	04/30/2013	DARUMA	18.56	7,840.35
INTERFACE INC CL A	462044108	218.00	02/14/2013	DARUMA	8.72	1,584.75
ION GEOPHYSICAL CORP	462044108	370.00	02/19/2013	DARUMA	14.80	2,684.39
ION GEOPHYSICAL CORP	462044108	424.00	04/09/2013	DARUMA	16.96	2,771.43
KNOLL INC	498904200	170.00	04/09/2013	DARUMA	6.80	2,864.69
LIFE TIME FITNESS INC	53217R207	54.00	02/19/2013	DARUMA	2.16	2,290.43
LIFE TIME FITNESS INC	53217R207	74.00	04/09/2013	DARUMA	2.96	3,094.33
LIFE TIME FITNESS INC	53217R207	66.00	02/14/2013	DARUMA	2.64	2,814.08
LIFE TIME FITNESS INC	53217R207	575.00	02/06/2013	DARUMA	23.00	23,013.46
LIFE TIME FITNESS INC	53217R207	782.00	02/06/2013	DARUMA	31.28	31,497.32
LUMBER LIQUIDATORS HLDGS INC	55003T107	75.00	05/15/2013	DARUMA	3.00	6,457.10
LUMBER LIQUIDATORS HLDGS INC	55003T107	75.00	12/27/2013	DARUMA	3.00	7,649.04
LUMBER LIQUIDATORS HLDGS INC	55003T107	267.00	12/16/2013	DARUMA	10.68	23,406.37
LUMBER LIQUIDATORS HLDGS INC	55003T107	75.00	12/05/2013	DARUMA	3.00	7,446.47
LUMBER LIQUIDATORS HLDGS INC	55003T107	145.00	12/04/2013	DARUMA	5.80	14,478.90
LUMBER LIQUIDATORS HLDGS INC	55003T107	76.00	02/14/2013	DARUMA	3.04	4,642.80
LUMBER LIQUIDATORS HLDGS INC	55003T107	45.00	11/29/2013	DARUMA	1.80	4,454.35
LUMBER LIQUIDATORS HLDGS INC	55003T107	154.00	05/08/2013	DARUMA	6.16	12,676.02
LUMBER LIQUIDATORS HLDGS INC	55003T107	85.00	04/09/2013	DARUMA	3.40	5,733.82
LUMBER LIQUIDATORS HLDGS INC	55003T107	62.00	02/19/2013	DARUMA	2.48	3,894.54
LUMBER LIQUIDATORS HLDGS INC	55003T107	55.00	12/03/2013	DARUMA	2.20	5,488.22
MAXIMUS INC	577933104	81.00	05/15/2013	DARUMA	3.24	6,229.77

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
MAXIMUS INC	577933104	55.00	02/19/2013	DARUMA	2.20	3,956.61
MAXIMUS INC	577933104	233.00	12/27/2013	DARUMA	9.32	10,159.17
MAXIMUS INC	577933104	68.00	02/14/2013	DARUMA	2.72	4,869.54
MAXIMUS INC	577933104	80.00	04/09/2013	DARUMA	3.20	6,424.03
MAXIMUS INC	577933104	157.00	05/08/2013	DARUMA	6.28	12,098.01
MICROSEMI CORP	595137100	154.00	04/18/2013	DARUMA	6.16	3,178.21
MICROSEMI CORP	595137100	42.00	04/01/2013	DARUMA	1.68	952.17
MICROSEMI CORP	595137100	126.00	04/01/2013	DARUMA	5.04	2,856.52
MICROSEMI CORP	595137100	312.00	04/02/2013	DARUMA	12.48	7,106.86
MICROSEMI CORP	595137100	77.00	04/02/2013	DARUMA	1.54	1,756.37
MICROSEMI CORP	595137100	452.00	04/03/2013	DARUMA	18.08	10,421.09
MICROSEMI CORP	595137100	180.00	04/03/2013	DARUMA	7.20	4,183.09
MICROSEMI CORP	595137100	121.00	04/03/2013	DARUMA	4.84	2,807.39
MICROSEMI CORP	595137100	168.00	04/09/2013	DARUMA	6.72	3,525.08
MICROSEMI CORP	595137100	159.00	04/17/2013	DARUMA	6.36	3,284.72
MICROSEMI CORP	595137100	99.00	04/17/2013	DARUMA	0.99	2,012.67
MICROSEMI CORP	595137100	879.00	04/17/2013	DARUMA	35.16	18,086.48
MICROSEMI CORP	595137100	860.00	05/16/2013	DARUMA	34.40	18,521.82
MICROSEMI CORP	595137100	576.00	05/15/2013	DARUMA	23.04	12,579.84
MICROSEMI CORP	595137100	109.00	04/18/2013	DARUMA	2.18	2,244.86
MICROSEMI CORP	595137100	307.00	04/18/2013	DARUMA	12.28	6,326.63
MICROSEMI CORP	595137100	308.00	04/18/2013	DARUMA	12.32	6,336.92
MICROSEMI CORP	595137100	435.00	05/08/2013	DARUMA	17.40	9,353.24
MICROSEMI CORP	595137100	145.00	05/13/2013	DARUMA	5.80	3,127.65
MICROSEMI CORP	595137100	485.00	05/13/2013	DARUMA	19.40	10,509.71
MICROSEMI CORP	595137100	493.00	05/14/2013	DARUMA	19.72	10,774.52
MICROSEMI CORP	595137100	578.00	05/14/2013	DARUMA	23.12	12,652.42
MICROSEMI CORP	595137100	1,015.00	03/08/2013	DARUMA	40.60	20,705.70
MICROSEMI CORP	595137100	199.00	03/28/2013	DARUMA	7.96	4,434.58
MICROSEMI CORP	595137100	525.00	04/18/2013	DARUMA	21.00	10,720.66
MICROSEMI CORP	595137100	64.00	03/12/2013	DARUMA	2.56	1,364.60
MICROSEMI CORP	595137100	200.00	03/06/2013	DARUMA	8.00	4,051.74

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
MICROSEMI CORP	595137100	493.00	12/27/2013	DARUMA	19.72	12,063.51
MICROSEMI CORP	595137100	551.00	03/05/2013	DARUMA	22.04	11,397.21
MICROSEMI CORP	595137100	184.00	03/05/2013	DARUMA	7.36	3,805.97
MICROSEMI CORP	595137100	167.00	03/06/2013	DARUMA	5.01	3,371.73
MICROSEMI CORP	595137100	662.00	03/07/2013	DARUMA	26.48	13,377.23
MICROSEMI CORP	595137100	768.00	03/07/2013	DARUMA	30.72	15,469.44
MICROSEMI CORP	595137100	930.00	03/07/2013	DARUMA	27.90	18,820.22
MICROSEMI CORP	595137100	331.00	03/07/2013	DARUMA	13.24	6,668.79
MICROSEMI CORP	595137100	168.00	03/08/2013	DARUMA	6.72	3,416.57
MICROSEMI CORP	595137100	169.00	03/11/2013	DARUMA	6.76	3,519.17
MICROSEMI CORP	595137100	193.00	03/12/2013	DARUMA	7.72	4,115.11
MICROSEMI CORP	595137100	140.00	03/27/2013	DARUMA	5.60	3,085.39
MICROSEMI CORP	595137100	33.00	03/13/2013	DARUMA	1.32	719.89
MICROSEMI CORP	595137100	100.00	03/13/2013	DARUMA	4.00	2,181.49
MICROSEMI CORP	595137100	379.00	03/15/2013	DARUMA	15.16	8,272.89
MICROSEMI CORP	595137100	640.00	03/20/2013	DARUMA	25.60	14,091.65
MICROSEMI CORP	595137100	220.00	03/21/2013	DARUMA	8.80	4,873.13
MICROSEMI CORP	595137100	126.00	03/22/2013	DARUMA	5.04	2,767.97
MICROSEMI CORP	595137100	62.00	03/22/2013	DARUMA	0.62	1,379.81
MICROSEMI CORP	595137100	184.00	03/22/2013	DARUMA	7.36	4,075.60
MICROSEMI CORP	595137100	613.00	03/26/2013	DARUMA	24.52	13,537.61
MICROSEMI CORP	595137100	158.00	03/26/2013	DARUMA	6.32	3,473.93
MICROSEMI CORP	595137100	184.00	03/26/2013	DARUMA	7.36	4,049.32
MICROSEMI CORP	595137100	56.00	03/11/2013	DARUMA	2.24	1,166.12
MICROSEMI CORP	595137100	412.00	03/06/2013	DARUMA	16.48	8,337.23
MONRO MUFFLER BRAKE INC	610236101	336.00	07/30/2013	DARUMA	13.44	14,879.73
MONRO MUFFLER BRAKE INC	610236101	206.00	12/27/2013	DARUMA	8.24	11,105.60
MONRO MUFFLER BRAKE INC	610236101	62.00	08/27/2013	DARUMA	2.48	2,681.99
MONRO MUFFLER BRAKE INC	610236101	850.00	05/24/2013	DARUMA	17.00	39,508.43
MONRO MUFFLER BRAKE INC	610236101	112.00	05/15/2013	DARUMA	4.48	5,005.67
MONRO MUFFLER BRAKE INC	610236101	236.00	05/08/2013	DARUMA	9.44	10,174.64
MONRO MUFFLER BRAKE INC	610236101	357.00	05/06/2013	DARUMA	14.28	14,640.28

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
MONRO MUFFLER BRAKE INC	610236101	62.00	05/03/2013	DARUMA	1.86	2,548.20
MONRO MUFFLER BRAKE INC	610236101	108.00	05/03/2013	DARUMA	2.16	4,466.88
MONRO MUFFLER BRAKE INC	610236101	134.00	05/03/2013	DARUMA	5.36	5,498.97
MONRO MUFFLER BRAKE INC	610236101	133.00	05/02/2013	DARUMA	5.32	5,451.30
MONRO MUFFLER BRAKE INC	610236101	70.00	05/01/2013	DARUMA	2.80	2,844.79
MONRO MUFFLER BRAKE INC	610236101	53.00	05/01/2013	DARUMA	2.12	2,147.66
MONRO MUFFLER BRAKE INC	610236101	262.00	04/30/2013	DARUMA	10.48	10,584.04
MONRO MUFFLER BRAKE INC	610236101	664.00	04/16/2013	DARUMA	26.56	25,913.46
MONRO MUFFLER BRAKE INC	610236101	340.00	08/28/2013	DARUMA	13.60	14,882.65
MONRO MUFFLER BRAKE INC	610236101	282.00	04/30/2013	DARUMA	5.64	11,415.11
MONRO MUFFLER BRAKE INC	610236101	274.00	04/16/2013	DARUMA	2.74	10,521.60
MONRO MUFFLER BRAKE INC	610236101	778.00	04/16/2013	DARUMA	31.12	30,450.84
MONRO MUFFLER BRAKE INC	610236101	130.00	04/17/2013	DARUMA	5.20	5,162.57
MONRO MUFFLER BRAKE INC	610236101	519.00	04/18/2013	DARUMA	20.76	20,194.81
MONRO MUFFLER BRAKE INC	610236101	276.00	04/18/2013	DARUMA	11.04	10,727.15
MONRO MUFFLER BRAKE INC	610236101	442.00	04/22/2013	DARUMA	17.68	17,149.82
MONRO MUFFLER BRAKE INC	610236101	194.00	04/23/2013	DARUMA	7.76	7,491.29
MONRO MUFFLER BRAKE INC	610236101	263.00	04/23/2013	DARUMA	10.52	10,191.57
MONRO MUFFLER BRAKE INC	610236101	218.00	04/24/2013	DARUMA	8.72	8,550.70
MONRO MUFFLER BRAKE INC	610236101	385.00	04/25/2013	DARUMA	15.40	14,985.97
MONRO MUFFLER BRAKE INC	610236101	168.00	04/19/2013	DARUMA	6.72	6,572.68
MONRO MUFFLER BRAKE INC	610236101	129.00	04/25/2013	DARUMA	2.58	5,000.69
MONRO MUFFLER BRAKE INC	610236101	322.00	04/26/2013	DARUMA	12.88	12,490.38
OXFORD INDS INC	691497309	298.00	06/17/2013	DARUMA	11.92	19,181.66
OXFORD INDS INC	691497309	113.00	05/22/2013	DARUMA	1.13	7,324.10
OXFORD INDS INC	691497309	92.00	05/23/2013	DARUMA	3.68	5,935.40
OXFORD INDS INC	691497309	79.00	06/10/2013	DARUMA	0.79	5,151.20
OXFORD INDS INC	691497309	57.00	06/10/2013	DARUMA	2.28	3,667.20
OXFORD INDS INC	691497309	64.00	06/13/2013	DARUMA	2.56	4,079.46
OXFORD INDS INC	691497309	238.00	06/14/2013	DARUMA	9.52	15,061.97
OXFORD INDS INC	691497309	105.00	06/18/2013	DARUMA	4.20	6,825.05
OXFORD INDS INC	691497309	101.00	06/17/2013	DARUMA	1.01	6,507.56

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OXFORD INDS INC	691497309	72.00	05/13/2013	DARUMA	1.44	4,449.60
OXFORD INDS INC	691497309	155.00	04/10/2013	DARUMA	6.20	8,374.85
OXFORD INDS INC	691497309	111.00	06/19/2013	DARUMA	4.44	7,086.42
OXFORD INDS INC	691497309	106.00	06/14/2013	DARUMA	3.18	6,722.52
OXFORD INDS INC	691497309	186.00	05/06/2013	DARUMA	7.44	10,871.24
OXFORD INDS INC	691497309	161.00	05/03/2013	DARUMA	6.44	9,503.09
OXFORD INDS INC	691497309	51.00	05/02/2013	DARUMA	2.04	3,031.37
OXFORD INDS INC	691497309	69.00	05/01/2013	DARUMA	2.76	4,060.59
OXFORD INDS INC	691497309	132.00	04/24/2013	DARUMA	5.28	7,413.42
OXFORD INDS INC	691497309	129.00	04/23/2013	DARUMA	5.16	7,223.38
OXFORD INDS INC	691497309	277.00	04/18/2013	DARUMA	11.08	15,737.01
OXFORD INDS INC	691497309	113.00	03/04/2013	DARUMA	4.52	5,482.33
OXFORD INDS INC	691497309	39.00	03/01/2013	DARUMA	1.56	1,852.60
OXFORD INDS INC	691497309	245.00	02/28/2013	DARUMA	9.80	11,524.04
OXFORD INDS INC	691497309	93.00	12/27/2013	DARUMA	3.72	7,439.74
OXFORD INDS INC	691497309	183.00	04/19/2013	DARUMA	7.32	10,425.36
OXFORD INDS INC	691497309	211.00	04/22/2013	DARUMA	8.44	11,803.51
OXFORD INDS INC	691497309	115.00	04/15/2013	DARUMA	4.60	6,329.42
PACIRA PHARMACEUTICALS INC	695127100	620.00	10/08/2013	DARUMA	12.40	32,838.30
PACIRA PHARMACEUTICALS INC	695127100	263.00	09/20/2013	DARUMA	10.52	10,725.40
PACIRA PHARMACEUTICALS INC	695127100	155.00	12/27/2013	DARUMA	6.20	8,394.43
PACIRA PHARMACEUTICALS INC	695127100	388.00	12/23/2013	DARUMA	15.52	18,607.51
PACIRA PHARMACEUTICALS INC	695127100	536.00	11/13/2013	DARUMA	5.36	25,232.20
PACIRA PHARMACEUTICALS INC	695127100	460.00	11/05/2013	DARUMA	18.40	22,985.33
PACIRA PHARMACEUTICALS INC	695127100	279.00	10/22/2013	DARUMA	11.16	15,232.79
PACIRA PHARMACEUTICALS INC	695127100	320.00	10/17/2013	DARUMA	12.80	16,920.93
PACIRA PHARMACEUTICALS INC	695127100	630.00	10/15/2013	DARUMA	25.20	31,977.23
PACIRA PHARMACEUTICALS INC	695127100	402.00	10/10/2013	DARUMA	16.08	21,548.61
PACIRA PHARMACEUTICALS INC	695127100	91.00	09/30/2013	DARUMA	3.64	4,219.07
PACIRA PHARMACEUTICALS INC	695127100	76.00	09/27/2013	DARUMA	3.04	3,108.06
PACIRA PHARMACEUTICALS INC	695127100	100.00	09/27/2013	DARUMA	1.94	4,227.11
PACIRA PHARMACEUTICALS INC	695127100	111.00	09/26/2013	DARUMA	2.22	4,597.90

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
PACIRA PHARMACEUTICALS INC	695127100	136.00	09/26/2013	DARUMA	5.44	5,624.13
PACIRA PHARMACEUTICALS INC	695127100	341.00	09/25/2013	DARUMA	13.64	14,159.55
PACIRA PHARMACEUTICALS INC	695127100	132.00	09/25/2013	DARUMA	3.96	5,415.96
PACIRA PHARMACEUTICALS INC	695127100	140.00	09/23/2013	DARUMA	5.60	5,708.36
PACIRA PHARMACEUTICALS INC	695127100	263.00	09/20/2013	DARUMA	5.26	10,726.46
PACIRA PHARMACEUTICALS INC	695127100	172.00	09/18/2013	DARUMA	6.88	6,780.07
PACIRA PHARMACEUTICALS INC	695127100	331.00	09/19/2013	DARUMA	13.24	13,610.95
PACIRA PHARMACEUTICALS INC	695127100	402.00	10/11/2013	DARUMA	16.08	20,943.84
PANDORA MEDIA INC COM	698354107	245.00	02/19/2013	DARUMA	9.80	2,964.94
PANDORA MEDIA INC COM	698354107	841.00	05/08/2013	DARUMA	33.64	12,461.01
PANDORA MEDIA INC COM	698354107	437.00	05/15/2013	DARUMA	17.48	6,671.68
PANDORA MEDIA INC COM	698354107	299.00	02/14/2013	DARUMA	11.96	3,559.98
PANDORA MEDIA INC COM	698354107	329.00	04/09/2013	DARUMA	13.16	4,493.81
PINNACLE ENTERTAINMENT INC	723456109	118.00	02/14/2013	DARUMA	4.72	1,879.10
PROGRESS SOFTWARE CORP	743312100	128.00	02/19/2013	DARUMA	5.12	3,006.52
PROGRESS SOFTWARE CORP	743312100	175.00	04/09/2013	DARUMA	7.00	3,771.79
PROGRESS SOFTWARE CORP	743312100	448.00	05/08/2013	DARUMA	17.92	10,227.97
PROGRESS SOFTWARE CORP	743312100	233.00	05/15/2013	DARUMA	9.32	5,450.57
PROGRESS SOFTWARE CORP	743312100	156.00	02/14/2013	DARUMA	6.24	3,638.54
ROGERS CORP	775133101	105.00	05/15/2013	DARUMA	4.20	4,760.13
ROGERS CORP	775133101	20.00	02/01/2013	DARUMA	0.80	957.88
ROGERS CORP	775133101	470.00	02/01/2013	DARUMA	9.40	22,449.08
ROGERS CORP	775133101	234.00	02/01/2013	DARUMA	9.36	11,149.87
ROGERS CORP	775133101	70.00	02/14/2013	DARUMA	2.80	3,299.95
ROGERS CORP	775133101	150.00	12/27/2013	DARUMA	6.00	9,163.88
ROGERS CORP	775133101	79.00	04/09/2013	DARUMA	3.16	3,649.36
ROGERS CORP	775133101	202.00	05/08/2013	DARUMA	8.08	9,042.47
ROGERS CORP	775133101	58.00	02/19/2013	DARUMA	2.32	2,771.26
SCHULMAN A INC	808194104	118.00	04/12/2013	DARUMA	3.54	3,096.91
SCHULMAN A INC	808194104	719.00	04/12/2013	DARUMA	7.19	19,033.58
SCHULMAN A INC	808194104	98.00	04/09/2013	DARUMA	3.92	2,982.82
SCHULMAN A INC	808194104	292.00	05/08/2013	DARUMA	11.68	8,100.52

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
SCHULMAN A INC	808194104	151.00	05/15/2013	DARUMA	6.04	4,271.19
SCHULMAN A INC	808194104	63.00	09/20/2013	DARUMA	2.52	1,774.71
SCHULMAN A INC	808194104	226.00	12/27/2013	DARUMA	9.04	7,890.90
SCHULMAN A INC	808194104	561.00	04/12/2013	DARUMA	22.44	14,700.11
SCHULMAN A INC	808194104	420.00	03/27/2013	DARUMA	16.80	13,527.28
SCHULMAN A INC	808194104	78.00	01/31/2013	DARUMA	3.12	2,485.86
SCHULMAN A INC	808194104	55.00	02/19/2013	DARUMA	2.20	1,797.36
SCHULMAN A INC	808194104	73.00	03/15/2013	DARUMA	2.92	2,338.86
SCHULMAN A INC	808194104	58.00	03/21/2013	DARUMA	1.74	1,834.54
SCHULMAN A INC	808194104	58.00	03/21/2013	DARUMA	2.32	1,849.83
SCHULMAN A INC	808194104	275.00	03/22/2013	DARUMA	11.00	8,801.10
SCHULMAN A INC	808194104	207.00	03/26/2013	DARUMA	2.07	6,658.16
SCHULMAN A INC	808194104	59.00	03/21/2013	DARUMA	2.36	1,887.47
SCORPIO TANKERS INC	Y7542C106	1,266.00	10/18/2013	DARUMA	50.64	12,830.78
SCORPIO TANKERS INC	Y7542C106	616.00	10/29/2013	DARUMA	6.16	6,930.00
SCORPIO TANKERS INC	Y7542C106	391.00	10/16/2013	DARUMA	15.64	3,821.48
SCORPIO TANKERS INC	Y7542C106	828.00	10/16/2013	DARUMA	33.12	8,147.69
SCORPIO TANKERS INC	Y7542C106	751.00	10/17/2013	DARUMA	30.04	7,703.76
SCORPIO TANKERS INC	Y7542C106	501.00	10/17/2013	DARUMA	20.04	5,044.47
SCORPIO TANKERS INC	Y7542C106	1,232.00	10/29/2013	DARUMA	36.96	13,874.66
SCORPIO TANKERS INC	Y7542C106	761.00	12/27/2013	DARUMA	30.44	9,100.88
SCORPIO TANKERS INC	Y7542C106	1,139.00	11/12/2013	DARUMA	45.56	13,823.47
SCORPIO TANKERS INC	Y7542C106	1,007.00	11/08/2013	DARUMA	40.28	12,149.35
SCORPIO TANKERS INC	Y7542C106	1,031.00	11/08/2013	DARUMA	41.24	12,513.14
SCORPIO TANKERS INC	Y7542C106	1,052.00	11/04/2013	DARUMA	42.08	12,485.56
SCORPIO TANKERS INC	Y7542C106	1,620.00	11/01/2013	DARUMA	64.80	19,149.21
SCORPIO TANKERS INC	Y7542C106	2,094.00	10/31/2013	DARUMA	83.76	24,172.93
SCORPIO TANKERS INC	Y7542C106	751.00	10/28/2013	DARUMA	30.04	8,546.15
SCORPIO TANKERS INC	Y7542C106	333.00	10/30/2013	DARUMA	9.99	3,757.91
SCORPIO TANKERS INC	Y7542C106	577.00	10/18/2013	DARUMA	23.08	5,845.99
SCORPIO TANKERS INC	Y7542C106	1,920.00	10/29/2013	DARUMA	76.80	21,600.96
SCORPIO TANKERS INC	Y7542C106	420.00	10/25/2013	DARUMA	16.80	4,771.54

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
SCORPIO TANKERS INC	Y7542C106	508.00	10/23/2013	DARUMA	15.24	5,720.59
SCORPIO TANKERS INC	Y7542C106	626.00	10/30/2013	DARUMA	25.04	7,095.15
SCORPIO TANKERS INC	Y7542C106	1,723.00	10/23/2013	DARUMA	68.92	19,449.40
SCORPIO TANKERS INC	Y7542C106	1,299.00	10/29/2013	DARUMA	51.96	14,667.53
SCORPIO TANKERS INC	Y7542C106	1,120.00	10/23/2013	DARUMA	44.80	12,581.41
SCORPIO TANKERS INC	Y7542C106	918.00	10/25/2013	DARUMA	36.72	10,438.39
SCORPIO TANKERS INC	Y7542C106	751.00	10/28/2013	DARUMA	15.02	8,527.61
SCORPIO TANKERS INC	Y7542C106	1,552.00	10/22/2013	DARUMA	62.08	16,749.80
SCORPIO TANKERS INC	Y7542C106	1,279.00	10/21/2013	DARUMA	12.79	12,969.70
SCORPIO TANKERS INC	Y7542C106	1,380.00	10/21/2013	DARUMA	55.20	14,118.78
SCORPIO TANKERS INC	Y7542C106	319.00	10/23/2013	DARUMA	9.57	3,580.23
SEMTECH CORP COM	816850101	91.00	02/14/2013	DARUMA	3.64	2,798.48
SEMTECH CORP COM	816850101	74.00	02/19/2013	DARUMA	2.96	2,326.44
SEMTECH CORP COM	816850101	102.00	04/09/2013	DARUMA	4.08	3,392.02
SHUTTERFLY INC	82568P304	644.00	11/13/2013	DARUMA	25.76	29,143.58
SHUTTERFLY INC	82568P304	314.00	04/08/2013	DARUMA	12.56	13,157.64
SHUTTERFLY INC	82568P304	86.00	02/14/2013	DARUMA	3.44	3,521.47
SHUTTERFLY INC	82568P304	136.00	04/09/2013	DARUMA	5.44	5,874.57
SHUTTERFLY INC	82568P304	292.00	05/08/2013	DARUMA	11.68	12,978.47
SHUTTERFLY INC	82568P304	151.00	05/15/2013	DARUMA	6.04	6,611.34
SHUTTERFLY INC	82568P304	126.00	11/04/2013	DARUMA	2.52	6,401.43
SHUTTERFLY INC	82568P304	205.00	12/27/2013	DARUMA	8.20	10,427.98
SHUTTERFLY INC	82568P304	409.00	11/04/2013	DARUMA	16.36	20,518.34
SOTHEBYS HLDGS INC CL A	835898107	85.00	02/14/2013	DARUMA	3.40	3,141.54
SOTHEBYS HLDGS INC CL A	835898107	69.00	02/19/2013	DARUMA	2.76	2,641.17
SOTHEBYS HLDGS INC CL A	835898107	95.00	04/09/2013	DARUMA	3.80	3,338.96
STANDARD PAC CORP	85375C101	682.00	07/16/2013	DARUMA	27.28	5,922.22
STANDARD PAC CORP	85375C101	672.00	07/19/2013	DARUMA	26.88	5,766.50
STANDARD PAC CORP	85375C101	595.00	07/19/2013	DARUMA	23.80	5,076.24
STANDARD PAC CORP	85375C101	1,271.00	07/18/2013	DARUMA	50.84	10,951.44
STANDARD PAC CORP	85375C101	1,430.00	07/18/2013	DARUMA	57.20	12,279.70
STANDARD PAC CORP	85375C101	953.00	07/17/2013	DARUMA	28.59	8,340.37

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
STANDARD PAC CORP	85375C101	619.00	07/16/2013	DARUMA	24.76	5,331.01
STANDARD PAC CORP	85375C101	518.00	08/22/2013	DARUMA	20.72	3,812.12
STANDARD PAC CORP	85375C101	604.00	07/16/2013	DARUMA	24.16	5,202.92
STANDARD PAC CORP	85375C101	2,594.00	07/15/2013	DARUMA	77.82	21,218.66
STANDARD PAC CORP	85375C101	2,414.00	07/15/2013	DARUMA	36.21	19,562.81
STANDARD PAC CORP	85375C101	6,529.00	07/15/2013	DARUMA	261.16	53,289.70
STANDARD PAC CORP	85375C101	2,063.00	07/12/2013	DARUMA	82.52	16,668.63
STANDARD PAC CORP	85375C101	952.00	07/17/2013	DARUMA	38.08	8,351.99
STANDARD PAC CORP	85375C101	936.00	08/22/2013	DARUMA	37.44	6,925.65
STANDARD PAC CORP	85375C101	702.00	07/19/2013	DARUMA	28.08	6,014.03
STANDARD PAC CORP	85375C101	229.00	08/22/2013	DARUMA	9.16	1,686.93
STANDARD PAC CORP	85375C101	886.00	12/27/2013	DARUMA	35.44	7,808.50
STANDARD PAC CORP	85375C101	1,732.00	08/22/2013	DARUMA	69.28	12,709.94
STANDARD PAC CORP	85375C101	522.00	07/29/2013	DARUMA	20.88	4,323.52
STANDARD PAC CORP	85375C101	1,888.00	07/29/2013	DARUMA	75.52	15,823.14
STANDARD PAC CORP	85375C101	669.00	07/25/2013	DARUMA	26.76	5,794.81
STANDARD PAC CORP	85375C101	546.00	07/24/2013	DARUMA	21.84	4,771.22
STANDARD PAC CORP	85375C101	477.00	07/24/2013	DARUMA	19.08	4,175.18
STANDARD PAC CORP	85375C101	695.00	07/23/2013	DARUMA	27.80	6,070.96
STANDARD PAC CORP	85375C101	670.00	07/23/2013	DARUMA	26.80	5,818.68
STANDARD PAC CORP	85375C101	669.00	07/25/2013	DARUMA	26.76	5,770.86
STANDARD PAC CORP	85375C101	1,004.00	07/22/2013	DARUMA	40.16	8,644.34
STANDARD PAC CORP	85375C101	669.00	07/22/2013	DARUMA	26.76	5,808.79
TETRA TECHNOLOGIES INC DEL	88162F105	674.00	10/18/2013	DARUMA	26.96	8,598.29
TETRA TECHNOLOGIES INC DEL	88162F105	424.00	10/25/2013	DARUMA	16.96	5,584.76
TETRA TECHNOLOGIES INC DEL	88162F105	245.00	10/25/2013	DARUMA	4.90	3,222.98
TETRA TECHNOLOGIES INC DEL	88162F105	505.00	10/24/2013	DARUMA	20.20	6,632.82
TETRA TECHNOLOGIES INC DEL	88162F105	181.00	10/23/2013	DARUMA	1.81	2,375.63
TETRA TECHNOLOGIES INC DEL	88162F105	485.00	10/15/2013	DARUMA	19.40	5,862.34
TETRA TECHNOLOGIES INC DEL	88162F105	368.00	10/18/2013	DARUMA	14.72	4,702.16
TETRA TECHNOLOGIES INC DEL	88162F105	907.00	10/28/2013	DARUMA	36.28	11,784.47
TETRA TECHNOLOGIES INC DEL	88162F105	938.00	12/06/2013	DARUMA	37.52	11,419.68

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
TETRA TECHNOLOGIES INC DEL	88162F105	569.00	10/23/2013	DARUMA	22.76	7,475.58
TETRA TECHNOLOGIES INC DEL	88162F105	754.00	10/29/2013	DARUMA	30.16	9,606.64
TETRA TECHNOLOGIES INC DEL	88162F105	643.00	10/29/2013	DARUMA	12.86	8,178.96
TETRA TECHNOLOGIES INC DEL	88162F105	583.00	10/31/2013	DARUMA	23.32	7,444.62
TETRA TECHNOLOGIES INC DEL	88162F105	319.00	11/04/2013	DARUMA	12.76	4,159.09
TETRA TECHNOLOGIES INC DEL	88162F105	598.00	11/22/2013	DARUMA	11.96	7,303.08
TETRA TECHNOLOGIES INC DEL	88162F105	504.00	10/15/2013	DARUMA	20.16	6,036.96
TETRA TECHNOLOGIES INC DEL	88162F105	736.00	11/25/2013	DARUMA	29.44	8,852.68
TETRA TECHNOLOGIES INC DEL	88162F105	82.00	09/05/2013	DARUMA	3.28	961.13
TETRA TECHNOLOGIES INC DEL	88162F105	580.00	12/12/2013	DARUMA	17.40	6,887.50
TETRA TECHNOLOGIES INC DEL	88162F105	683.00	12/16/2013	DARUMA	27.32	8,058.79
TETRA TECHNOLOGIES INC DEL	88162F105	1,221.00	12/17/2013	DARUMA	48.84	14,497.30
TETRA TECHNOLOGIES INC DEL	88162F105	632.00	12/27/2013	DARUMA	25.28	7,867.96
TETRA TECHNOLOGIES INC DEL	88162F105	681.00	11/22/2013	DARUMA	27.24	8,272.99
TETRA TECHNOLOGIES INC DEL	88162F105	329.00	08/21/2013	DARUMA	13.16	3,842.79
TETRA TECHNOLOGIES INC DEL	88162F105	365.00	08/26/2013	DARUMA	14.60	4,215.93
TETRA TECHNOLOGIES INC DEL	88162F105	512.00	08/12/2013	DARUMA	15.36	5,539.94
TETRA TECHNOLOGIES INC DEL	88162F105	1,747.00	08/12/2013	DARUMA	69.88	18,913.02
TETRA TECHNOLOGIES INC DEL	88162F105	500.00	08/13/2013	DARUMA	20.00	5,660.95
TETRA TECHNOLOGIES INC DEL	88162F105	302.00	08/13/2013	DARUMA	9.06	3,356.22
TETRA TECHNOLOGIES INC DEL	88162F105	512.00	08/14/2013	DARUMA	20.48	5,724.06
TETRA TECHNOLOGIES INC DEL	88162F105	543.00	08/14/2013	DARUMA	10.86	6,068.03
TETRA TECHNOLOGIES INC DEL	88162F105	559.00	08/15/2013	DARUMA	22.36	6,323.18
TETRA TECHNOLOGIES INC DEL	88162F105	369.00	08/16/2013	DARUMA	14.76	4,223.68
TETRA TECHNOLOGIES INC DEL	88162F105	283.00	09/06/2013	DARUMA	11.32	3,333.34
TETRA TECHNOLOGIES INC DEL	88162F105	762.00	08/20/2013	DARUMA	30.48	8,820.15
TETRA TECHNOLOGIES INC DEL	88162F105	500.00	10/15/2013	DARUMA	20.00	6,064.30
TETRA TECHNOLOGIES INC DEL	88162F105	547.00	08/22/2013	DARUMA	21.88	6,304.28
TETRA TECHNOLOGIES INC DEL	88162F105	141.00	08/28/2013	DARUMA	5.64	1,649.56
TETRA TECHNOLOGIES INC DEL	88162F105	34.00	08/30/2013	DARUMA	1.36	398.50
TETRA TECHNOLOGIES INC DEL	88162F105	100.00	08/30/2013	DARUMA	4.00	1,172.05
TETRA TECHNOLOGIES INC DEL	88162F105	27.00	09/05/2013	DARUMA	1.08	316.47

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
TETRA TECHNOLOGIES INC DEL	88162F105	538.00	09/06/2013	DARUMA	21.52	6,342.27
TETRA TECHNOLOGIES INC DEL	88162F105	603.00	10/10/2013	DARUMA	24.12	7,399.90
TETRA TECHNOLOGIES INC DEL	88162F105	1,450.00	10/11/2013	DARUMA	43.50	17,759.31
TETRA TECHNOLOGIES INC DEL	88162F105	382.00	10/11/2013	DARUMA	15.28	4,627.32
TETRA TECHNOLOGIES INC DEL	88162F105	541.00	10/11/2013	DARUMA	21.64	6,512.56
TETRA TECHNOLOGIES INC DEL	88162F105	578.00	08/19/2013	DARUMA	23.12	6,706.36
TETRA TECHNOLOGIES INC DEL	88162F105	47.00	08/28/2013	DARUMA	1.88	549.85
TEXAS CAPITAL BANCSHARES INC	88224Q107	422.00	05/16/2013	DARUMA	16.88	18,806.18
TEXAS CAPITAL BANCSHARES INC	88224Q107	1,073.00	05/06/2013	DARUMA	42.92	44,100.84
TEXAS CAPITAL BANCSHARES INC	88224Q107	510.00	05/07/2013	DARUMA	20.40	21,277.91
TEXAS CAPITAL BANCSHARES INC	88224Q107	396.00	05/08/2013	DARUMA	15.84	16,663.60
TEXAS CAPITAL BANCSHARES INC	88224Q107	69.00	05/08/2013	DARUMA	2.76	2,900.76
TEXAS CAPITAL BANCSHARES INC	88224Q107	273.00	05/08/2013	DARUMA	5.46	11,468.73
TEXAS CAPITAL BANCSHARES INC	88224Q107	574.00	05/09/2013	DARUMA	11.48	24,626.95
TEXAS CAPITAL BANCSHARES INC	88224Q107	98.00	05/09/2013	DARUMA	3.92	4,230.30
TEXAS CAPITAL BANCSHARES INC	88224Q107	140.00	05/10/2013	DARUMA	5.60	6,141.20
TEXAS CAPITAL BANCSHARES INC	88224Q107	335.00	05/13/2013	DARUMA	13.40	14,744.99
TEXAS CAPITAL BANCSHARES INC	88224Q107	65.00	05/03/2013	DARUMA	2.60	2,702.80
TEXAS CAPITAL BANCSHARES INC	88224Q107	272.00	05/15/2013	DARUMA	5.44	12,156.36
TEXAS CAPITAL BANCSHARES INC	88224Q107	345.00	05/20/2013	DARUMA	13.80	15,322.90
TEXAS CAPITAL BANCSHARES INC	88224Q107	345.00	05/20/2013	DARUMA	6.90	15,475.87
TEXAS CAPITAL BANCSHARES INC	88224Q107	103.00	07/30/2013	DARUMA	4.12	4,907.64
TEXAS CAPITAL BANCSHARES INC	88224Q107	317.00	07/30/2013	DARUMA	6.34	14,964.11
TEXAS CAPITAL BANCSHARES INC	88224Q107	184.00	07/31/2013	DARUMA	7.36	8,752.18
TEXAS CAPITAL BANCSHARES INC	88224Q107	143.00	08/27/2013	DARUMA	5.72	6,538.95
TEXAS CAPITAL BANCSHARES INC	88224Q107	292.00	08/28/2013	DARUMA	11.68	13,458.83
TEXAS CAPITAL BANCSHARES INC	88224Q107	170.00	12/27/2013	DARUMA	6.80	10,444.12
TEXAS CAPITAL BANCSHARES INC	88224Q107	423.00	05/14/2013	DARUMA	16.92	18,904.08
UNITED STATIONERS INC	913004107	93.00	02/14/2013	DARUMA	3.72	3,111.25
UNITED STATIONERS INC	913004107	77.00	02/19/2013	DARUMA	3.08	2,662.00
UNITED STATIONERS INC	913004107	105.00	04/09/2013	DARUMA	4.20	3,966.27
VOLCANO CORP	928645100	261.00	06/25/2013	DARUMA	10.44	4,578.17

SECURITY NAME	A	B	C	D	E	F
	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
VOLCANO CORP	928645100	1,126.00	08/13/2013	DARUMA	45.04	24,911.17
VOLCANO CORP	928645100	269.00	08/12/2013	DARUMA	10.76	6,008.76
VOLCANO CORP	928645100	190.00	06/25/2013	DARUMA	7.60	3,400.03
VOLCANO CORP	928645100	383.00	06/18/2013	DARUMA	15.32	7,134.49
VOLCANO CORP	928645100	394.00	06/18/2013	DARUMA	15.76	7,444.31
VOLCANO CORP	928645100	561.00	06/17/2013	DARUMA	22.44	10,617.65
VOLCANO CORP	928645100	483.00	06/14/2013	DARUMA	19.32	9,273.50
VOLCANO CORP	928645100	313.00	06/13/2013	DARUMA	12.52	5,804.40
VOLCANO CORP	928645100	321.00	06/12/2013	DARUMA	12.84	5,956.99
VOLCANO CORP	928645100	305.00	06/12/2013	DARUMA	12.20	5,670.10
VOLCANO CORP	928645100	262.00	06/11/2013	DARUMA	10.48	4,817.58
VOLCANO CORP	928645100	401.00	06/11/2013	DARUMA	16.04	7,436.67
VOLCANO CORP	928645100	577.00	06/04/2013	DARUMA	11.54	10,869.41
VOLCANO CORP	928645100	203.00	05/29/2013	DARUMA	8.12	3,445.40
VOLCANO CORP	928645100	700.00	05/30/2013	DARUMA	28.00	12,067.65
VOLCANO CORP	928645100	250.00	08/12/2013	DARUMA	10.00	5,538.13
VOLCANO CORP	928645100	550.00	05/31/2013	DARUMA	22.00	9,887.13
VOLCANO CORP	928645100	536.00	06/10/2013	DARUMA	21.44	10,072.94
VOLCANO CORP	928645100	1,169.00	06/03/2013	DARUMA	46.76	21,013.01
VOLCANO CORP	928645100	876.00	06/04/2013	DARUMA	35.04	16,356.15
VOLCANO CORP	928645100	664.00	06/05/2013	DARUMA	26.56	12,679.35
VOLCANO CORP	928645100	443.00	06/06/2013	DARUMA	8.86	8,516.68
VOLCANO CORP	928645100	563.00	06/06/2013	DARUMA	22.52	10,838.82
VOLCANO CORP	928645100	1,304.00	06/07/2013	DARUMA	52.16	25,076.18
VOLCANO CORP	928645100	402.00	06/10/2013	DARUMA	16.08	7,591.73
VOLCANO CORP	928645100	700.00	06/03/2013	DARUMA	21.00	12,488.00
WABTEC CORP	929740108	43.00	04/09/2013	DARUMA	1.72	4,187.27
WABTEC CORP	929740108	148.00	12/27/2013	DARUMA	5.92	10,952.06
WABTEC CORP	929740108	112.00	05/08/2013	DARUMA	4.48	11,920.59
WABTEC CORP	929740108	41.00	02/14/2013	DARUMA	1.64	3,931.49
WABTEC CORP	929740108	33.00	02/19/2013	DARUMA	1.32	3,199.97
WABTEC CORP	929740108	58.00	05/15/2013	DARUMA	2.32	6,154.98

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
WALTER INDS INC	93317Q105	424.00	03/13/2013	DARUMA	16.96	13,503.26
WALTER INDS INC	93317Q105	339.00	03/19/2013	DARUMA	13.56	9,772.05
WALTER INDS INC	93317Q105	678.00	03/19/2013	DARUMA	27.12	20,262.78
WALTER INDS INC	93317Q105	170.00	03/19/2013	DARUMA	6.80	4,973.64
WALTER INDS INC	93317Q105	159.00	03/18/2013	DARUMA	4.77	4,813.73
WALTER INDS INC	93317Q105	1,253.00	03/18/2013	DARUMA	50.12	38,224.52
WALTER INDS INC	93317Q105	1,353.00	03/15/2013	DARUMA	54.12	41,986.57
WALTER INDS INC	93317Q105	226.00	03/14/2013	DARUMA	4.52	6,922.38
WALTER INDS INC	93317Q105	222.00	03/14/2013	DARUMA	6.66	6,856.47
WALTER INDS INC	93317Q105	142.00	03/13/2013	DARUMA	5.68	4,522.32
WALTER INDS INC	93317Q105	658.00	03/12/2013	DARUMA	26.32	20,672.32
WALTER INDS INC	93317Q105	219.00	03/12/2013	DARUMA	8.76	6,880.30
WALTER INDS INC	93317Q105	644.00	03/11/2013	DARUMA	25.76	20,124.16
WALTER INDS INC	93317Q105	215.00	03/11/2013	DARUMA	8.60	6,718.47
WALTER INDS INC	93317Q105	141.00	03/14/2013	DARUMA	5.64	4,313.19
WALTER INDS INC	93317Q105	352.00	03/19/2013	DARUMA	14.08	10,411.39
WALTER INDS INC	93317Q105	428.00	03/14/2013	DARUMA	17.12	13,340.80
WALTER INDS INC	93317Q105	224.00	03/14/2013	DARUMA	8.96	6,868.33
WELLCARE HEALTH PLANS INC	94946T106	223.00	05/08/2013	DARUMA	8.92	12,962.99
WELLCARE HEALTH PLANS INC	94946T106	116.00	05/15/2013	DARUMA	4.64	6,666.98
WELLCARE HEALTH PLANS INC	94946T106	707.00	01/14/2013	DARUMA	28.28	33,194.36
WELLCARE HEALTH PLANS INC	94946T106	412.00	01/18/2013	DARUMA	8.24	19,080.42
WELLCARE HEALTH PLANS INC	94946T106	482.00	01/16/2013	DARUMA	19.28	22,431.51
WELLCARE HEALTH PLANS INC	94946T106	295.00	01/24/2013	DARUMA	11.80	14,177.41
WELLCARE HEALTH PLANS INC	94946T106	265.00	11/06/2013	DARUMA	10.60	16,616.27
WELLCARE HEALTH PLANS INC	94946T106	88.00	11/06/2013	DARUMA	3.52	5,430.92
WELLCARE HEALTH PLANS INC	94946T106	78.00	02/14/2013	DARUMA	3.12	4,120.40
WELLCARE HEALTH PLANS INC	94946T106	63.00	02/19/2013	DARUMA	2.52	3,752.66
WELLCARE HEALTH PLANS INC	94946T106	87.00	04/09/2013	DARUMA	3.48	5,334.27
WELLCARE HEALTH PLANS INC	94946T106	191.00	01/18/2013	DARUMA	7.64	8,783.48
WEX INC	96208T104	59.00	02/14/2013	DARUMA	2.36	4,373.88
WEX INC	96208T104	113.00	12/27/2013	DARUMA	4.52	11,325.88

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
WEX INC	96208T104	83.00	05/15/2013	DARUMA	3.32	6,024.27
WEX INC	96208T104	177.00	05/08/2013	DARUMA	7.08	12,440.23
WEX INC	96208T104	322.00	05/06/2013	DARUMA	12.88	21,902.83
WEX INC	96208T104	59.00	04/09/2013	DARUMA	2.36	4,408.26
WEX INC	96208T104	49.00	02/19/2013	DARUMA	1.96	3,559.70
				TOTAL FOR: DARUMA	9,477.54	6,223,106.20
AGCO CORP	001084102	284.00	12/27/2013	SEIZERT	11.36	16,624.14
AGCO CORP	001084102	311.00	12/27/2013	SEIZERT	9.33	18,128.25
AGCO CORP	001084102	1,000.00	12/27/2013	SEIZERT	18.75	58,178.05
AMERICAN CAP AGY CORP	02503X105	965.00	11/14/2013	SEIZERT	28.95	20,264.04
AMERICAN CAP AGY CORP	02503X105	1,325.00	12/09/2013	SEIZERT	53.00	26,216.98
AMERICAN CAP AGY CORP	02503X105	4,855.00	09/27/2013	SEIZERT	194.20	117,243.88
CHECK POINT SOFTWARE TECH ADR	M22465104	412.00	05/09/2013	SEIZERT	12.36	19,598.68
CHECK POINT SOFTWARE TECH ADR	M22465104	165.00	01/31/2013	SEIZERT	6.60	8,231.95
CHECK POINT SOFTWARE TECH ADR	M22465104	425.00	03/28/2013	SEIZERT	12.75	19,932.12
CHECK POINT SOFTWARE TECH ADR	M22465104	590.00	04/16/2013	SEIZERT	11.80	27,989.19
CHECK POINT SOFTWARE TECH ADR	M22465104	18.00	05/09/2013	SEIZERT	0.36	851.50
CHECK POINT SOFTWARE TECH ADR	M22465104	285.00	05/14/2013	SEIZERT	5.70	13,638.13
CHECK POINT SOFTWARE TECH ADR	M22465104	465.00	06/27/2013	SEIZERT	18.60	22,775.93
DENBURY RESOURCES INC COM NEW	247916208	1,880.00	11/14/2013	SEIZERT	35.25	34,405.22
DENBURY RESOURCES INC COM NEW	247916208	530.00	09/04/2013	SEIZERT	21.20	9,157.61
DENBURY RESOURCES INC COM NEW	247916208	900.00	01/31/2013	SEIZERT	36.00	16,467.30
DENBURY RESOURCES INC COM NEW	247916208	1,410.00	11/21/2013	SEIZERT	56.40	24,835.32
DENBURY RESOURCES INC COM NEW	247916208	855.00	11/26/2013	SEIZERT	14.96	14,823.39
DENBURY RESOURCES INC COM NEW	247916208	925.00	11/27/2013	SEIZERT	16.19	16,079.74
ENDO PHARMACEUT HLDGS INC	29264F205	845.00	01/22/2013	SEIZERT	16.90	22,372.73
ENDO PHARMACEUT HLDGS INC	29264F205	185.00	01/31/2013	SEIZERT	7.40	5,241.05
FOSTER WHEELER AG	H27178104	1,240.00	03/07/2013	SEIZERT	49.60	24,546.92
GAMESTOP CORP NEW CL A	36467W109	705.00	01/17/2013	SEIZERT	14.10	16,133.93
GAMESTOP CORP NEW CL A	36467W109	590.00	01/31/2013	SEIZERT	11.80	13,985.89
LOEWS CORP	540424108	370.00	09/03/2013	SEIZERT	11.10	16,719.60
LOEWS CORP	540424108	355.00	06/27/2013	SEIZERT	14.20	15,294.64

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
MALLINCKRODT PLC	G5785G107	546.00	07/17/2013	SEIZERT	16.38	22,948.49
MALLINCKRODT PLC	G5785G107	784.00	07/17/2013	SEIZERT	23.52	32,978.65
MALLINCKRODT PLC	G5785G107	580.00	11/08/2013	SEIZERT	8.95	25,818.95
MALLINCKRODT PLC	G5785G107	371.00	09/27/2013	SEIZERT	14.84	15,865.96
MALLINCKRODT PLC	G5785G107	1,330.00	07/16/2013	SEIZERT	39.90	56,529.52
MALLINCKRODT PLC	G5785G107	428.00	08/27/2013	SEIZERT	12.84	18,210.80
MARVELL TECHNOLOGY GROUP LTD	G5876H105	2,345.00	01/31/2013	SEIZERT	46.90	21,801.93
MARVELL TECHNOLOGY GROUP LTD	G5876H105	4,005.00	01/02/2013	SEIZERT	80.10	28,928.12
MCDERMOTT INTERNATIONAL INC	580037109	4,405.00	09/09/2013	SEIZERT	176.20	32,773.20
MCDERMOTT INTERNATIONAL INC	580037109	4,802.00	08/22/2013	SEIZERT	144.06	34,166.23
MCDERMOTT INTERNATIONAL INC	580037109	3,333.00	08/22/2013	SEIZERT	99.99	23,696.63
MCDERMOTT INTERNATIONAL INC	580037109	2,939.00	08/28/2013	SEIZERT	88.17	22,292.32
MCDERMOTT INTERNATIONAL INC	580037109	3,580.00	08/28/2013	SEIZERT	67.12	26,931.44
MCDERMOTT INTERNATIONAL INC	580037109	727.00	08/28/2013	SEIZERT	13.63	5,502.70
MCDERMOTT INTERNATIONAL INC	580037109	39.00	08/28/2013	SEIZERT	1.17	295.82
MCDERMOTT INTERNATIONAL INC	580037109	3,149.00	09/27/2013	SEIZERT	125.96	23,359.60
MCDERMOTT INTERNATIONAL INC	580037109	3,215.00	09/04/2013	SEIZERT	128.60	24,667.73
MCDERMOTT INTERNATIONAL INC	580037109	1,285.00	11/14/2013	SEIZERT	51.40	10,447.05
MURPHY OIL CORP	626717102	360.00	09/10/2013	SEIZERT	14.40	21,833.42
QEP RES INC	74733V100	470.00	05/09/2013	SEIZERT	9.40	13,086.82
QEP RES INC	74733V100	491.00	06/27/2013	SEIZERT	14.73	13,489.34
QEP RES INC	74733V100	470.00	01/31/2013	SEIZERT	14.10	13,839.76
REDWOOD TRUST INC REIT	758075402	485.00	09/03/2013	SEIZERT	14.55	8,584.31
REDWOOD TRUST INC REIT	758075402	495.00	08/29/2013	SEIZERT	19.80	8,622.90
REDWOOD TRUST INC REIT	758075402	1,070.00	08/07/2013	SEIZERT	32.10	18,107.50
REDWOOD TRUST INC REIT	758075402	985.00	06/27/2013	SEIZERT	29.55	16,871.57
SMITHFIELD FOODS INC	832248108	790.00	06/27/2013	SEIZERT	23.70	26,023.00
SMITHFIELD FOODS INC	832248108	2,664.00	06/25/2013	SEIZERT	49.95	87,833.01
SMITHFIELD FOODS INC	832248108	1,426.00	06/25/2013	SEIZERT	57.04	47,050.44
STARZ	85571Q102	1,875.00	01/31/2013	SEIZERT	56.25	30,065.63
VALMONT INDS INC	920253101	410.00	11/01/2013	SEIZERT	12.30	56,178.36
VALMONT INDS INC	920253101	180.00	11/08/2013	SEIZERT	0.26	25,736.37

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
VALMONT INDS INC	920253101	80.00	11/14/2013	SEIZERT	3.20	11,438.40
VALMONT INDS INC	920253101	165.00	11/22/2013	SEIZERT	4.95	24,174.32
VALMONT INDS INC	920253101	105.00	12/09/2013	SEIZERT	4.20	15,090.78
VARIAN MEDICAL SYSTEMS INC	92220P105	815.00	07/02/2013	SEIZERT	24.45	54,253.00
VARIAN MEDICAL SYSTEMS INC	92220P105	190.00	09/27/2013	SEIZERT	7.60	14,376.52
VARIAN MEDICAL SYSTEMS INC	92220P105	180.00	08/29/2013	SEIZERT	3.37	13,129.13
VARIAN MEDICAL SYSTEMS INC	92220P105	360.00	08/07/2013	SEIZERT	14.40	26,320.82
VARIAN MEDICAL SYSTEMS INC	92220P105	425.00	07/12/2013	SEIZERT	7.97	28,396.78
WESTERN DIGITAL CORP	958102105	435.00	04/02/2013	SEIZERT	17.40	21,569.48
WESTERN UN CO	959802109	1,580.00	02/19/2013	SEIZERT	63.20	22,802.88
WESTERN UN CO	959802109	1,575.00	01/31/2013	SEIZERT	47.25	22,102.76
WESTERN UN CO	959802109	1,790.00	03/20/2013	SEIZERT	35.80	26,295.64
WESTERN UN CO	959802109	900.00	06/27/2013	SEIZERT	36.00	14,713.83
				TOTAL FOR: SEIZERT	2,446.51	1,708,938.09
ABBOTT LABS	002824100	1,426.00	10/04/2013	POLEN	42.78	48,078.30
ABBOTT LABS	002824100	1,102.00	10/07/2013	POLEN	33.06	37,174.98
ABBOTT LABS	002824100	3,814.00	01/11/2013	POLEN	152.56	127,069.51
ABBOTT LABS	002824100	605.00	08/07/2013	POLEN	9.08	22,301.33
ACCENTURE PLC CL A	G1151C101	290.00	08/07/2013	POLEN	4.35	21,573.04
ALLERGAN INC	018490102	372.00	01/30/2013	POLEN	14.88	39,745.67
ALLERGAN INC	018490102	270.00	08/07/2013	POLEN	4.05	24,729.46
APPLE INC	037833100	30.00	08/07/2013	POLEN	0.45	13,794.45
AUTOMATIC DATA PROCESSING INC	053015103	253.00	09/10/2013	POLEN	3.80	18,287.86
AUTOMATIC DATA PROCESSING INC	053015103	146.00	09/09/2013	POLEN	2.19	10,516.20
AUTOMATIC DATA PROCESSING INC	053015103	474.00	09/11/2013	POLEN	7.11	34,610.11
AUTOMATIC DATA PROCESSING INC	053015103	380.00	09/12/2013	POLEN	10.45	28,004.52
AUTOMATIC DATA PROCESSING INC	053015103	965.00	09/13/2013	POLEN	26.09	71,384.37
AUTOMATIC DATA PROCESSING INC	053015103	269.00	09/16/2013	POLEN	7.98	19,775.23
AUTOMATIC DATA PROCESSING INC	053015103	163.00	09/06/2013	POLEN	2.45	11,649.99
C H ROBINSON WORLDWIDE INC	12541W209	125.00	08/07/2013	POLEN	1.88	7,507.13
EBAY INC	278642103	405.00	08/07/2013	POLEN	6.08	21,247.84
EBAY INC	278642103	1,644.00	07/23/2013	POLEN	49.32	88,106.89

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
EBAY INC	278642103	2,247.00	07/02/2013	POLEN	67.41	116,844.00
EBAY INC	278642103	2,254.00	05/06/2013	POLEN	90.16	117,970.53
FACEBOOK INC	30303M102	125.00	08/07/2013	POLEN	1.88	4,749.88
FACEBOOK INC	30303M102	3,360.00	08/02/2013	POLEN	100.80	121,112.21
FACTSET RESEARCH SYSTEMS INC	303075105	140.00	08/07/2013	POLEN	2.10	15,557.50
FASTENAL CO	311900104	2,334.00	02/12/2013	POLEN	93.36	116,146.84
FASTENAL CO	311900104	180.00	08/07/2013	POLEN	2.70	9,001.69
GARTNER INC CL A	366651107	146.00	12/24/2013	POLEN	4.38	9,872.16
GARTNER INC CL A	366651107	97.00	12/19/2013	POLEN	1.36	6,491.61
GARTNER INC CL A	366651107	157.00	12/18/2013	POLEN	2.36	10,408.23
GARTNER INC CL A	366651107	110.00	12/17/2013	POLEN	1.65	7,238.73
GARTNER INC CL A	366651107	142.00	12/20/2013	POLEN	2.13	9,521.82
GARTNER INC CL A	366651107	354.00	12/23/2013	POLEN	4.65	23,936.54
GARTNER INC CL A	366651107	220.00	08/07/2013	POLEN	3.30	12,857.31
GARTNER INC CL A	366651107	1,146.00	01/17/2013	POLEN	22.92	57,643.80
GARTNER INC CL A	366651107	322.00	12/26/2013	POLEN	7.32	21,859.27
GARTNER INC CL A	366651107	1,010.00	04/05/2013	POLEN	20.20	55,094.19
GOOGLE INC CL A	38259P508	30.00	08/07/2013	POLEN	0.45	27,109.05
GRAINGER W W INC	384802104	65.00	08/07/2013	POLEN	0.98	17,442.88
GRAINGER W W INC	384802104	415.00	05/09/2013	POLEN	16.60	103,579.10
INTUIT INC	461202103	370.00	08/07/2013	POLEN	5.55	23,685.55
MASTERCARD INC	57636Q104	201.00	09/06/2013	POLEN	6.03	125,306.88
NIKE INC CL B	654106103	490.00	08/07/2013	POLEN	7.35	32,454.07
NIKE INC CL B	654106103	1,283.00	01/30/2013	POLEN	51.32	70,863.94
ORACLE CORPORATION	68389X105	2,799.00	10/07/2013	POLEN	83.97	94,092.02
ORACLE CORPORATION	68389X105	550.00	08/07/2013	POLEN	8.25	17,959.26
QUALCOMM INC	747525103	410.00	08/07/2013	POLEN	6.15	27,182.96
STARBUCKS CORP	855244109	280.00	08/07/2013	POLEN	4.20	20,751.00
T ROWE PRICE GROUP INC	74144T108	365.00	08/07/2013	POLEN	5.48	27,806.18
TJX COMPANIES INC NEW	872540109	862.00	12/06/2013	POLEN	15.96	53,702.18
TJX COMPANIES INC NEW	872540109	384.00	12/10/2013	POLEN	6.27	23,966.26
TJX COMPANIES INC NEW	872540109	978.00	12/09/2013	POLEN	17.58	60,787.17

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
VARIAN MEDICAL SYSTEMS INC	92220P105	175.00	08/07/2013	POLEN	2.63	12,771.38
VISA INC CL A	92826C839	1,105.00	02/12/2013	POLEN	44.20	174,169.77
VISA INC CL A	92826C839	712.00	05/10/2013	POLEN	28.48	127,717.06
VISA INC CL A	92826C839	130.00	08/07/2013	POLEN	1.95	23,791.76
VISA INC CL A	92826C839	452.00	06/25/2013	POLEN	13.56	81,627.63
				TOTAL FOR: POLEN	1,134.20	2,508,629.29
ADT CORP	00101J106	456.00	11/15/2013	O'SHAUGHNESSY	9.12	19,381.23
ADT CORP	00101J106	620.00	12/13/2013	O'SHAUGHNESSY	12.40	24,645.56
ADT CORP	00101J106	246.00	10/18/2013	O'SHAUGHNESSY	4.92	9,880.93
AMERISOURCEBERGEN CORP	03073E105	35.00	03/19/2013	O'SHAUGHNESSY	0.35	1,714.48
AMERISOURCEBERGEN CORP	03073E105	791.00	09/13/2013	O'SHAUGHNESSY	15.82	46,827.99
AMERISOURCEBERGEN CORP	03073E105	441.00	08/15/2013	O'SHAUGHNESSY	8.82	25,977.94
AMERISOURCEBERGEN CORP	03073E105	152.00	07/22/2013	O'SHAUGHNESSY	3.04	8,856.13
AMERISOURCEBERGEN CORP	03073E105	301.00	07/19/2013	O'SHAUGHNESSY	6.02	17,533.88
AMERISOURCEBERGEN CORP	03073E105	413.00	05/20/2013	O'SHAUGHNESSY	8.26	22,650.04
AMERISOURCEBERGEN CORP	03073E105	429.00	04/19/2013	O'SHAUGHNESSY	7.72	23,362.91
AMERISOURCEBERGEN CORP	03073E105	50.00	03/20/2013	O'SHAUGHNESSY	1.00	2,449.11
AMERISOURCEBERGEN CORP	03073E105	69.00	03/15/2013	O'SHAUGHNESSY	1.38	3,348.60
AMERISOURCEBERGEN CORP	03073E105	675.00	02/19/2013	O'SHAUGHNESSY	6.75	31,580.89
AMERISOURCEBERGEN CORP	03073E105	400.00	03/21/2013	O'SHAUGHNESSY	4.00	19,314.44
AMGEN INC	031162100	104.00	01/24/2013	O'SHAUGHNESSY	1.98	8,718.22
AMGEN INC	031162100	35.00	02/19/2013	O'SHAUGHNESSY	0.70	2,974.30
APPLIED MATLS INC	038222105	1,329.00	04/22/2013	O'SHAUGHNESSY	26.58	17,776.70
APPLIED MATLS INC	038222105	391.00	07/19/2013	O'SHAUGHNESSY	7.82	6,490.40
APPLIED MATLS INC	038222105	552.00	04/19/2013	O'SHAUGHNESSY	11.04	7,401.93
APPLIED MATLS INC	038222105	863.00	03/15/2013	O'SHAUGHNESSY	17.26	11,634.36
APPLIED MATLS INC	038222105	440.00	02/19/2013	O'SHAUGHNESSY	8.80	6,064.70
APPLIED MATLS INC	038222105	409.00	01/25/2013	O'SHAUGHNESSY	4.09	5,176.55
APPLIED MATLS INC	038222105	954.00	01/24/2013	O'SHAUGHNESSY	19.08	11,942.74
APPLIED MATLS INC	038222105	119.00	07/23/2013	O'SHAUGHNESSY	2.38	1,971.00
AT&T INC	00206R102	1,083.00	09/13/2013	O'SHAUGHNESSY	21.66	36,702.98
AT&T INC	00206R102	928.00	10/18/2013	O'SHAUGHNESSY	18.56	31,416.05

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
AT&T INC	00206R102	1,180.00	02/19/2013	O'SHAUGHNESSY	11.80	42,050.01
AT&T INC	00206R102	413.00	03/15/2013	O'SHAUGHNESSY	4.13	15,152.27
AT&T INC	00206R102	597.00	04/19/2013	O'SHAUGHNESSY	10.75	22,840.03
AT&T INC	00206R102	505.00	05/20/2013	O'SHAUGHNESSY	10.10	18,892.81
AT&T INC	00206R102	777.00	08/15/2013	O'SHAUGHNESSY	15.54	27,043.80
AT&T INC	00206R102	161.00	09/13/2013	O'SHAUGHNESSY	1.61	5,457.10
AT&T INC	00206R102	356.00	07/19/2013	O'SHAUGHNESSY	7.12	12,687.84
BECTON DICKINSON & CO	075887109	151.00	02/19/2013	O'SHAUGHNESSY	3.02	13,427.42
BECTON DICKINSON & CO	075887109	86.00	04/19/2013	O'SHAUGHNESSY	1.55	8,176.07
BECTON DICKINSON & CO	075887109	210.00	05/20/2013	O'SHAUGHNESSY	4.20	21,341.33
BLOCK H & R INC	093671105	132.00	03/19/2013	O'SHAUGHNESSY	2.64	3,699.70
BLOCK H & R INC	093671105	467.00	02/19/2013	O'SHAUGHNESSY	9.34	11,597.76
BLOCK H & R INC	093671105	191.00	03/15/2013	O'SHAUGHNESSY	3.82	5,225.97
BLOCK H & R INC	093671105	34.00	03/18/2013	O'SHAUGHNESSY	0.34	935.85
BLOCK H & R INC	093671105	241.00	03/19/2013	O'SHAUGHNESSY	2.41	6,738.55
BLOCK H & R INC	093671105	129.00	03/20/2013	O'SHAUGHNESSY	1.29	3,562.86
BLOCK H & R INC	093671105	185.00	03/20/2013	O'SHAUGHNESSY	3.70	5,116.93
BLOCK H & R INC	093671105	401.00	05/20/2013	O'SHAUGHNESSY	8.02	11,253.66
BLOCK H & R INC	093671105	24.00	05/29/2013	O'SHAUGHNESSY	0.24	688.56
BLOCK H & R INC	093671105	25.00	05/30/2013	O'SHAUGHNESSY	0.25	718.59
BLOCK H & R INC	093671105	680.00	07/19/2013	O'SHAUGHNESSY	6.80	20,456.10
BLOCK H & R INC	093671105	117.00	03/18/2013	O'SHAUGHNESSY	2.34	3,221.26
BRITISH SKY BROADCASTING GRP EA	111013108	490.00	07/19/2013	O'SHAUGHNESSY	9.80	24,661.26
BRITISH SKY BROADCASTING GRP EA	111013108	123.00	04/19/2013	O'SHAUGHNESSY	2.46	6,334.07
BRITISH SKY BROADCASTING GRP EA	111013108	374.00	08/15/2013	O'SHAUGHNESSY	7.48	19,676.14
BRITISH SKY BROADCASTING GRP EA	111013108	79.00	08/16/2013	O'SHAUGHNESSY	1.58	4,145.06
BRITISH SKY BROADCASTING GRP EA	111013108	263.00	10/18/2013	O'SHAUGHNESSY	5.26	14,758.48
BRITISH SKY BROADCASTING GRP EA	111013108	33.00	09/13/2013	O'SHAUGHNESSY	0.66	1,781.01
BRITISH SKY BROADCASTING GRP EA	111013108	113.00	10/21/2013	O'SHAUGHNESSY	2.26	6,349.44
BRITISH SKY BROADCASTING GRP EA	111013108	338.00	11/15/2013	O'SHAUGHNESSY	6.76	18,270.86
BRITISH SKY BROADCASTING GRP EA	111013108	284.00	12/13/2013	O'SHAUGHNESSY	5.68	15,003.66
BRITISH SKY BROADCASTING GRP EA	111013108	227.00	05/20/2013	O'SHAUGHNESSY	4.54	11,455.51

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
CA INC	12673P105	52.00	01/25/2013	O'SHAUGHNESSY	0.52	1,261.50
CA INC	12673P105	90.00	02/04/2013	O'SHAUGHNESSY	0.90	2,236.72
CA INC	12673P105	1,251.00	02/19/2013	O'SHAUGHNESSY	25.02	31,281.00
CA INC	12673P105	233.00	03/15/2013	O'SHAUGHNESSY	2.33	5,846.95
CA INC	12673P105	187.00	03/18/2013	O'SHAUGHNESSY	1.87	4,729.62
CA INC	12673P105	128.00	04/19/2013	O'SHAUGHNESSY	2.56	3,187.20
CA INC	12673P105	1,055.00	01/24/2013	O'SHAUGHNESSY	21.10	25,675.11
CENTURYLINK INC	156700106	66.00	10/21/2013	O'SHAUGHNESSY	1.32	2,166.07
CENTURYLINK INC	156700106	388.00	11/15/2013	O'SHAUGHNESSY	7.76	12,236.71
CENTURYLINK INC	156700106	728.00	10/18/2013	O'SHAUGHNESSY	14.56	23,789.73
CENTURYLINK INC	156700106	209.00	09/16/2013	O'SHAUGHNESSY	4.18	6,814.55
CENTURYLINK INC	156700106	485.00	09/13/2013	O'SHAUGHNESSY	9.70	15,618.21
CENTURYLINK INC	156700106	68.00	10/18/2013	O'SHAUGHNESSY	0.68	2,222.58
CENTURYLINK INC	156700106	904.00	12/13/2013	O'SHAUGHNESSY	18.08	28,584.48
CF INDS HLDGS INC	125269100	133.00	11/15/2013	O'SHAUGHNESSY	2.66	29,188.11
CF INDS HLDGS INC	125269100	132.00	12/13/2013	O'SHAUGHNESSY	2.64	30,690.91
COCA-COLA ENTERPRISES INC NEW	19122T109	558.00	02/19/2013	O'SHAUGHNESSY	11.16	19,849.79
COCA-COLA ENTERPRISES INC NEW	19122T109	102.00	10/18/2013	O'SHAUGHNESSY	1.02	4,175.29
COCA-COLA ENTERPRISES INC NEW	19122T109	396.00	09/13/2013	O'SHAUGHNESSY	7.92	15,780.40
COCA-COLA ENTERPRISES INC NEW	19122T109	406.00	08/15/2013	O'SHAUGHNESSY	4.06	15,455.45
COCA-COLA ENTERPRISES INC NEW	19122T109	293.00	07/19/2013	O'SHAUGHNESSY	5.86	10,868.51
COCA-COLA ENTERPRISES INC NEW	19122T109	496.00	05/21/2013	O'SHAUGHNESSY	9.92	19,190.24
COCA-COLA ENTERPRISES INC NEW	19122T109	51.00	05/20/2013	O'SHAUGHNESSY	1.02	1,944.62
COCA-COLA ENTERPRISES INC NEW	19122T109	93.00	04/23/2013	O'SHAUGHNESSY	0.93	3,419.84
COCA-COLA ENTERPRISES INC NEW	19122T109	523.00	03/15/2013	O'SHAUGHNESSY	10.46	18,823.82
COCA-COLA ENTERPRISES INC NEW	19122T109	726.00	01/24/2013	O'SHAUGHNESSY	14.52	24,826.37
COCA-COLA ENTERPRISES INC NEW	19122T109	270.00	08/16/2013	O'SHAUGHNESSY	2.70	10,370.81
COCA-COLA ENTERPRISES INC NEW	19122T109	446.00	10/18/2013	O'SHAUGHNESSY	8.92	18,252.59
COCA-COLA ENTERPRISES INC NEW	19122T109	534.00	04/22/2013	O'SHAUGHNESSY	5.34	19,516.53
COCA-COLA ENTERPRISES INC NEW	19122T109	651.00	07/23/2013	O'SHAUGHNESSY	13.02	24,151.90
CONOCOPHILLIPS	20825C104	24.00	02/19/2013	O'SHAUGHNESSY	0.48	1,400.88
DOVER CORP	260003108	85.00	07/19/2013	O'SHAUGHNESSY	1.70	6,941.27

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
DOVER CORP	260003108	47.00	08/15/2013	O'SHAUGHNESSY	0.94	4,120.38
ENI S P A SPON ADR SPONSORED ADR	26874R108	734.00	01/24/2013	O'SHAUGHNESSY	7.34	37,716.52
ENI S P A SPON ADR SPONSORED ADR	26874R108	82.00	01/25/2013	O'SHAUGHNESSY	0.82	4,222.29
ENI S P A SPON ADR SPONSORED ADR	26874R108	132.00	01/28/2013	O'SHAUGHNESSY	1.32	6,798.82
ENI S P A SPON ADR SPONSORED ADR	26874R108	366.00	01/29/2013	O'SHAUGHNESSY	3.66	18,866.13
ENI S P A SPON ADR SPONSORED ADR	26874R108	33.00	01/30/2013	O'SHAUGHNESSY	0.33	1,702.07
ENI S P A SPON ADR SPONSORED ADR	26874R108	49.00	01/31/2013	O'SHAUGHNESSY	0.49	2,537.65
ENI S P A SPON ADR SPONSORED ADR	26874R108	24.00	02/01/2013	O'SHAUGHNESSY	0.24	1,221.31
FIFTH THIRD BANCORP COM	316773100	1,354.00	10/18/2013	O'SHAUGHNESSY	27.08	24,826.00
FIFTH THIRD BANCORP COM	316773100	703.00	09/13/2013	O'SHAUGHNESSY	14.06	13,038.05
FLOWERVE CORP	34354P105	435.00	08/21/2013	O'SHAUGHNESSY	8.70	24,587.11
FLOWERVE CORP	34354P105	35.00	04/22/2013	O'SHAUGHNESSY	0.35	5,479.43
FLOWERVE CORP	34354P105	126.00	04/19/2013	O'SHAUGHNESSY	1.26	19,838.02
FLOWERVE CORP	34354P105	1.00	06/10/2013	O'SHAUGHNESSY	0.01	164.27
FLOWERVE CORP	34354P105	33.00	03/15/2013	O'SHAUGHNESSY	0.66	5,447.67
FLOWERVE CORP	34354P105	83.00	01/24/2013	O'SHAUGHNESSY	1.66	12,869.49
FLOWERVE CORP	34354P105	280.00	07/19/2013	O'SHAUGHNESSY	5.60	15,505.53
FLOWERVE CORP	34354P105	19.00	08/15/2013	O'SHAUGHNESSY	0.38	1,074.94
FLOWERVE CORP	34354P105	8.00	05/20/2013	O'SHAUGHNESSY	0.16	1,312.61
FLOWERVE CORP	34354P105	110.00	08/20/2013	O'SHAUGHNESSY	1.10	6,215.03
FLOWERVE CORP	34354P105	328.00	09/16/2013	O'SHAUGHNESSY	3.28	19,970.15
FLOWERVE CORP	34354P105	7.00	09/13/2013	O'SHAUGHNESSY	0.07	419.78
FLOWERVE CORP	34354P105	289.00	10/18/2013	O'SHAUGHNESSY	2.89	18,209.80
FLOWERVE CORP	34354P105	40.00	08/19/2013	O'SHAUGHNESSY	0.40	2,287.69
FLOWERVE CORP	34354P105	4.00	06/06/2013	O'SHAUGHNESSY	0.04	659.63
FRANCE TELECOM SA-SPON ADR	35177Q105	1,008.00	01/24/2013	O'SHAUGHNESSY	19.15	12,151.84
FRANCE TELECOM SA-SPON ADR	35177Q105	5,673.00	02/12/2013	O'SHAUGHNESSY	234.96	60,984.85
FRANCE TELECOM SA-SPON ADR	35177Q105	23.00	02/19/2013	O'SHAUGHNESSY	0.71	242.36
FRANCE TELECOM SA-SPON ADR	35177Q105	160.00	02/19/2013	O'SHAUGHNESSY	6.56	1,687.65
FRANCE TELECOM SA-SPON ADR	35177Q105	115.00	02/20/2013	O'SHAUGHNESSY	4.67	1,188.30
GENERAL MTRS CO	37045V100	295.00	04/19/2013	O'SHAUGHNESSY	5.90	8,628.28
GENERAL MTRS CO	37045V100	120.00	04/19/2013	O'SHAUGHNESSY	1.20	3,510.60

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
GENERAL MTRS CO	37045V100	8.00	04/22/2013	O'SHAUGHNESSY	0.16	233.24
GENERAL MTRS CO	37045V100	341.00	04/22/2013	O'SHAUGHNESSY	6.82	9,941.68
GENERAL MTRS CO	37045V100	247.00	03/15/2013	O'SHAUGHNESSY	4.94	7,018.53
HALLIBURTON CO	406216101	544.00	12/13/2013	O'SHAUGHNESSY	10.88	26,934.15
KOHL'S CORP	500255104	99.00	09/13/2013	O'SHAUGHNESSY	1.98	5,181.38
KOHL'S CORP	500255104	293.00	01/24/2013	O'SHAUGHNESSY	5.57	12,809.67
KOHL'S CORP	500255104	139.00	10/18/2013	O'SHAUGHNESSY	1.39	7,137.71
KOHL'S CORP	500255104	210.00	02/19/2013	O'SHAUGHNESSY	4.20	9,730.14
KONINKLIJKE (ROYAL) PHILIPS	500472303	431.00	10/21/2013	O'SHAUGHNESSY	4.31	14,214.55
KONINKLIJKE (ROYAL) PHILIPS	500472303	244.00	10/22/2013	O'SHAUGHNESSY	2.44	8,026.89
KONINKLIJKE (ROYAL) PHILIPS	500472303	484.00	11/15/2013	O'SHAUGHNESSY	4.84	16,887.68
KONINKLIJKE (ROYAL) PHILIPS	500472303	2.00	10/18/2013	O'SHAUGHNESSY	0.02	65.78
KONINKLIJKE AHOLD NV SPON ADR	500467402	1,403.00	04/19/2013	O'SHAUGHNESSY	28.06	22,566.13
KONINKLIJKE AHOLD NV SPON ADR	500467402	349.00	07/19/2013	O'SHAUGHNESSY	6.98	5,714.70
KONINKLIJKE AHOLD NV SPON ADR	500467402	247.00	05/24/2013	O'SHAUGHNESSY	4.94	3,976.72
KONINKLIJKE AHOLD NV SPON ADR	500467402	256.00	05/20/2013	O'SHAUGHNESSY	5.12	4,097.00
KONINKLIJKE AHOLD NV SPON ADR	500467402	8.00	05/22/2013	O'SHAUGHNESSY	0.16	128.47
KONINKLIJKE AHOLD NV SPON ADR	500467402	388.00	04/22/2013	O'SHAUGHNESSY	7.76	6,106.65
KONINKLIJKE AHOLD NV SPON ADR	500467402	273.00	05/21/2013	O'SHAUGHNESSY	5.46	4,377.61
KONINKLIJKE AHOLD NV SPON ADR	500467402	13.00	05/23/2013	O'SHAUGHNESSY	0.26	209.56
KROGER CO	501044101	277.00	01/24/2013	O'SHAUGHNESSY	5.26	7,420.55
KROGER CO	501044101	1,203.00	02/19/2013	O'SHAUGHNESSY	12.03	34,267.46
LAM RESH CORP	512807108	151.00	08/20/2013	O'SHAUGHNESSY	3.02	7,165.25
LAM RESH CORP	512807108	40.00	09/13/2013	O'SHAUGHNESSY	0.80	1,981.78
LAM RESH CORP	512807108	186.00	09/16/2013	O'SHAUGHNESSY	3.72	9,273.46
LAM RESH CORP	512807108	175.00	09/18/2013	O'SHAUGHNESSY	3.50	8,716.59
LAM RESH CORP	512807108	74.00	08/19/2013	O'SHAUGHNESSY	1.48	3,572.23
LAM RESH CORP	512807108	52.00	08/15/2013	O'SHAUGHNESSY	1.04	2,477.18
LAM RESH CORP	512807108	66.00	10/15/2013	O'SHAUGHNESSY	0.66	3,307.04
LIBERTY MEDIA CORP	531229102	21.00	04/19/2013	O'SHAUGHNESSY	0.21	2,309.67
MACYS INC	55616P104	251.00	12/13/2013	O'SHAUGHNESSY	2.51	13,027.73
MACYS INC	55616P104	351.00	04/19/2013	O'SHAUGHNESSY	6.32	15,423.96

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
MACYS INC	55616P104	886.00	07/19/2013	O'SHAUGHNESSY	17.72	44,629.86
MACYS INC	55616P104	20.00	08/15/2013	O'SHAUGHNESSY	0.40	965.40
MACYS INC	55616P104	183.00	09/13/2013	O'SHAUGHNESSY	3.66	8,348.46
MACYS INC	55616P104	716.00	10/18/2013	O'SHAUGHNESSY	14.32	30,684.47
MARATHON PETE CORP	56585A102	154.00	10/18/2013	O'SHAUGHNESSY	1.54	10,506.31
MARATHON PETE CORP	56585A102	7.00	12/19/2013	O'SHAUGHNESSY	0.07	604.50
MARATHON PETE CORP	56585A102	37.00	11/15/2013	O'SHAUGHNESSY	0.74	2,675.84
MARATHON PETE CORP	56585A102	27.00	11/25/2013	O'SHAUGHNESSY	0.27	2,080.12
MARATHON PETE CORP	56585A102	346.00	12/13/2013	O'SHAUGHNESSY	3.46	29,151.81
MARATHON PETE CORP	56585A102	27.00	12/20/2013	O'SHAUGHNESSY	0.27	2,316.83
MARATHON PETE CORP	56585A102	98.00	12/18/2013	O'SHAUGHNESSY	0.98	8,257.70
MARATHON PETE CORP	56585A102	36.00	12/24/2013	O'SHAUGHNESSY	0.36	3,087.17
MARATHON PETE CORP	56585A102	16.00	10/21/2013	O'SHAUGHNESSY	0.16	1,093.09
MARATHON PETE CORP	56585A102	23.00	10/29/2013	O'SHAUGHNESSY	0.23	1,592.87
MARATHON PETE CORP	56585A102	385.00	09/13/2013	O'SHAUGHNESSY	7.70	26,455.12
MARATHON PETE CORP	56585A102	21.00	08/20/2013	O'SHAUGHNESSY	0.21	1,525.15
MARATHON PETE CORP	56585A102	74.00	08/15/2013	O'SHAUGHNESSY	0.74	5,391.94
MARATHON PETE CORP	56585A102	54.00	12/17/2013	O'SHAUGHNESSY	0.54	4,580.87
MARATHON PETE CORP	56585A102	164.00	12/16/2013	O'SHAUGHNESSY	1.64	13,995.43
MARATHON PETE CORP	56585A102	2.00	12/23/2013	O'SHAUGHNESSY	0.02	172.07
MOTOROLA SOLUTIONS INC.	620076307	90.00	04/19/2013	O'SHAUGHNESSY	1.62	5,607.75
MOTOROLA SOLUTIONS INC.	620076307	102.00	01/25/2013	O'SHAUGHNESSY	2.04	5,952.15
MOTOROLA SOLUTIONS INC.	620076307	238.00	01/24/2013	O'SHAUGHNESSY	4.76	13,917.50
MOTOROLA SOLUTIONS INC.	620076307	252.00	03/15/2013	O'SHAUGHNESSY	5.04	15,682.94
MOTOROLA SOLUTIONS INC.	620076307	193.00	02/19/2013	O'SHAUGHNESSY	3.86	11,792.71
MYLAN LABS INC	628530107	21.00	10/18/2013	O'SHAUGHNESSY	0.42	828.72
MYLAN LABS INC	628530107	59.00	09/13/2013	O'SHAUGHNESSY	1.18	2,226.72
MYLAN LABS INC	628530107	527.00	06/25/2013	O'SHAUGHNESSY	5.27	16,095.58
MYLAN LABS INC	628530107	60.00	06/24/2013	O'SHAUGHNESSY	0.60	1,881.22
MYLAN LABS INC	628530107	29.00	06/20/2013	O'SHAUGHNESSY	0.29	909.81
MYLAN LABS INC	628530107	27.00	06/14/2013	O'SHAUGHNESSY	0.54	824.62
NIPPON T & T CORP ADR	654624105	544.00	02/19/2013	O'SHAUGHNESSY	5.44	12,169.01

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
NIPPON T & T CORP ADR	654624105	380.00	01/25/2013	O'SHAUGHNESSY	7.60	8,036.43
NIPPON T & T CORP ADR	654624105	434.00	01/24/2013	O'SHAUGHNESSY	8.68	9,186.96
NIPPON T & T CORP ADR	654624105	856.00	02/20/2013	O'SHAUGHNESSY	8.56	19,129.72
NIPPON T & T CORP ADR	654624105	1,017.00	03/15/2013	O'SHAUGHNESSY	20.34	22,702.29
NORDSTROM INC	655664100	44.00	10/18/2013	O'SHAUGHNESSY	0.88	2,496.61
NORDSTROM INC	655664100	123.00	09/13/2013	O'SHAUGHNESSY	2.46	6,997.91
NORFOLK SOUTHERN CORP	655844108	117.00	01/24/2013	O'SHAUGHNESSY	2.22	7,724.22
NVIDIA CORP	67066G104	602.00	11/15/2013	O'SHAUGHNESSY	12.04	9,456.82
NVIDIA CORP	67066G104	646.00	12/13/2013	O'SHAUGHNESSY	12.92	10,004.93
NVIDIA CORP	67066G104	219.00	12/16/2013	O'SHAUGHNESSY	4.38	3,394.50
NVIDIA CORP	67066G104	612.00	12/17/2013	O'SHAUGHNESSY	12.24	9,323.02
NVIDIA CORP	67066G104	341.00	09/13/2013	O'SHAUGHNESSY	6.82	5,207.34
NVIDIA CORP	67066G104	594.00	08/16/2013	O'SHAUGHNESSY	11.88	8,545.76
NVIDIA CORP	67066G104	691.00	08/15/2013	O'SHAUGHNESSY	13.82	9,949.92
NVIDIA CORP	67066G104	810.00	07/19/2013	O'SHAUGHNESSY	16.20	11,892.83
NVIDIA CORP	67066G104	1,587.00	10/18/2013	O'SHAUGHNESSY	31.74	24,627.70
NVIDIA CORP	67066G104	321.00	11/21/2013	O'SHAUGHNESSY	6.42	5,088.62
NVIDIA CORP	67066G104	262.00	12/18/2013	O'SHAUGHNESSY	5.24	3,952.37
NVIDIA CORP	67066G104	24.00	11/20/2013	O'SHAUGHNESSY	0.48	386.26
O REILLY AUTOMOTIVE INC NEW	67103H107	285.00	04/19/2013	O'SHAUGHNESSY	2.85	28,552.61
O REILLY AUTOMOTIVE INC NEW	67103H107	233.00	01/24/2013	O'SHAUGHNESSY	4.66	20,563.07
O REILLY AUTOMOTIVE INC NEW	67103H107	318.00	02/19/2013	O'SHAUGHNESSY	6.36	32,578.69
O REILLY AUTOMOTIVE INC NEW	67103H107	14.00	05/20/2013	O'SHAUGHNESSY	0.14	1,558.58
O REILLY AUTOMOTIVE INC NEW	67103H107	123.00	03/15/2013	O'SHAUGHNESSY	1.23	12,801.21
O REILLY AUTOMOTIVE INC NEW	67103H107	76.00	09/13/2013	O'SHAUGHNESSY	1.52	9,472.64
O REILLY AUTOMOTIVE INC NEW	67103H107	150.00	07/22/2013	O'SHAUGHNESSY	1.50	17,399.48
O REILLY AUTOMOTIVE INC NEW	67103H107	137.00	07/19/2013	O'SHAUGHNESSY	1.37	15,951.58
O REILLY AUTOMOTIVE INC NEW	67103H107	222.00	05/21/2013	O'SHAUGHNESSY	2.22	24,706.98
PFIZER INC	717081103	485.00	11/15/2013	O'SHAUGHNESSY	9.70	15,197.52
PFIZER INC	717081103	669.00	10/18/2013	O'SHAUGHNESSY	13.38	19,560.09
PFIZER INC	717081103	159.00	11/19/2013	O'SHAUGHNESSY	3.18	5,071.70
PFIZER INC	717081103	25.00	11/19/2013	O'SHAUGHNESSY	0.25	797.13

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
PFIZER INC	717081103	381.00	12/13/2013	O'SHAUGHNESSY	7.62	11,982.45
PPG INDUSTRIALS INDS INC	693506107	16.00	11/25/2013	O'SHAUGHNESSY	0.16	2,917.14
PPG INDUSTRIALS INDS INC	693506107	104.00	10/18/2013	O'SHAUGHNESSY	1.04	17,251.29
PPG INDUSTRIALS INDS INC	693506107	73.00	11/15/2013	O'SHAUGHNESSY	1.46	13,315.51
PPG INDUSTRIALS INDS INC	693506107	140.00	12/13/2013	O'SHAUGHNESSY	2.80	26,215.98
PPG INDUSTRIALS INDS INC	693506107	12.00	11/18/2013	O'SHAUGHNESSY	0.12	2,182.70
QUEST DIAGNOSTICS INC	748341100	123.00	12/13/2013	O'SHAUGHNESSY	2.46	7,275.25
SEAGATE TECHNOLOGY	G7945M107	272.00	02/21/2013	O'SHAUGHNESSY	2.72	9,460.87
SEAGATE TECHNOLOGY	G7945M107	908.00	01/24/2013	O'SHAUGHNESSY	17.25	31,703.36
SEAGATE TECHNOLOGY	G7945M107	588.00	02/20/2013	O'SHAUGHNESSY	11.76	20,550.13
SEAGATE TECHNOLOGY	G7945M107	1,673.00	02/19/2013	O'SHAUGHNESSY	33.46	58,160.51
SEAGATE TECHNOLOGY	G7945M107	279.00	02/12/2013	O'SHAUGHNESSY	5.58	9,510.80
SLM CORP	78442P106	40.00	02/21/2013	O'SHAUGHNESSY	0.40	757.06
SLM CORP	78442P106	158.00	03/08/2013	O'SHAUGHNESSY	3.16	3,125.24
SLM CORP	78442P106	188.00	03/15/2013	O'SHAUGHNESSY	1.88	3,692.60
SLM CORP	78442P106	294.00	03/18/2013	O'SHAUGHNESSY	2.94	5,825.11
SLM CORP	78442P106	195.00	02/19/2013	O'SHAUGHNESSY	1.95	3,607.19
SLM CORP	78442P106	2,323.00	02/12/2013	O'SHAUGHNESSY	46.46	41,723.64
SLM CORP	78442P106	5.00	03/20/2013	O'SHAUGHNESSY	0.05	99.26
SLM CORP	78442P106	91.00	03/19/2013	O'SHAUGHNESSY	0.91	1,812.30
SLM CORP	78442P106	1,161.00	04/22/2013	O'SHAUGHNESSY	11.61	23,794.00
SLM CORP	78442P106	96.00	04/23/2013	O'SHAUGHNESSY	0.96	1,930.86
SLM CORP	78442P106	145.00	05/20/2013	O'SHAUGHNESSY	2.90	3,168.90
SLM CORP	78442P106	1,179.00	01/24/2013	O'SHAUGHNESSY	22.40	19,886.31
SLM CORP	78442P106	343.00	04/19/2013	O'SHAUGHNESSY	3.43	7,053.28
ST JUDE MED INC	790849103	33.00	09/13/2013	O'SHAUGHNESSY	0.66	1,747.35
ST JUDE MED INC	790849103	99.00	03/18/2013	O'SHAUGHNESSY	1.98	4,241.02
ST JUDE MED INC	790849103	24.00	05/22/2013	O'SHAUGHNESSY	0.24	1,122.63
ST JUDE MED INC	790849103	122.00	05/23/2013	O'SHAUGHNESSY	1.22	5,698.56
ST JUDE MED INC	790849103	83.00	08/15/2013	O'SHAUGHNESSY	0.83	4,441.16
ST JUDE MED INC	790849103	155.00	03/15/2013	O'SHAUGHNESSY	3.10	6,635.91
ST JUDE MED INC	790849103	26.00	10/18/2013	O'SHAUGHNESSY	0.26	1,457.04

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SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
ST JUDE MED INC	790849103	680.00	07/19/2013	O'SHAUGHNESSY	13.60	33,154.49
ST JUDE MED INC	790849103	218.00	05/20/2013	O'SHAUGHNESSY	4.36	10,079.45
STANLEY BLACK & DECKER INC	854502101	1.00	05/20/2013	O'SHAUGHNESSY	0.01	80.17
STANLEY BLACK & DECKER INC	854502101	193.00	11/15/2013	O'SHAUGHNESSY	3.86	15,820.79
STANLEY BLACK & DECKER INC	854502101	83.00	04/19/2013	O'SHAUGHNESSY	1.49	6,407.00
STANLEY BLACK & DECKER INC	854502101	275.00	12/13/2013	O'SHAUGHNESSY	5.50	22,239.00
TELEFONICA BRASIL SA ADR	87936R106	161.00	07/19/2013	O'SHAUGHNESSY	3.22	3,464.32
TELEFONICA BRASIL SA ADR	87936R106	1,037.00	12/13/2013	O'SHAUGHNESSY	20.74	19,522.25
TELEFONICA BRASIL SA ADR	87936R106	773.00	11/15/2013	O'SHAUGHNESSY	7.73	14,950.52
TELEFONICA BRASIL SA ADR	87936R106	158.00	07/23/2013	O'SHAUGHNESSY	3.16	3,419.28
TIME WARNER CABLE INC	88732J207	136.00	12/13/2013	O'SHAUGHNESSY	2.72	17,844.37
VIACOM INC NEW CL B	92553P201	39.00	01/24/2013	O'SHAUGHNESSY	0.74	2,245.97
VIRGIN MEDIA INC	92769L101	96.00	02/07/2013	O'SHAUGHNESSY	0.96	3,725.78
VIRGIN MEDIA INC	92769L101	3.00	02/06/2013	O'SHAUGHNESSY	0.03	117.10
VIRGIN MEDIA INC	92769L101	347.00	01/24/2013	O'SHAUGHNESSY	6.94	13,348.53
VIRGIN MEDIA INC	92769L101	30.00	01/24/2013	O'SHAUGHNESSY	0.30	1,153.05
WESTERN DIGITAL CORP	958102105	292.00	07/19/2013	O'SHAUGHNESSY	5.84	19,993.24
WESTERN DIGITAL CORP	958102105	370.00	05/20/2013	O'SHAUGHNESSY	7.40	21,967.23
WESTERN DIGITAL CORP	958102105	325.00	04/22/2013	O'SHAUGHNESSY	6.50	16,700.09
WESTERN UN CO	959802109	721.00	11/15/2013	O'SHAUGHNESSY	14.42	12,575.32
WESTERN UN CO	959802109	591.00	10/18/2013	O'SHAUGHNESSY	11.82	11,027.76
WESTERN UN CO	959802109	949.00	12/13/2013	O'SHAUGHNESSY	18.98	15,964.36
WESTERN UN CO	959802109	8.00	11/18/2013	O'SHAUGHNESSY	0.16	140.29
WESTERN UN CO	959802109	387.00	09/13/2013	O'SHAUGHNESSY	7.74	7,174.13
WESTERN UN CO	959802109	512.00	10/18/2013	O'SHAUGHNESSY	5.12	9,538.56
WESTERN UN CO	959802109	846.00	08/19/2013	O'SHAUGHNESSY	16.92	15,557.43
WESTERN UN CO	959802109	77.00	08/16/2013	O'SHAUGHNESSY	1.54	1,419.88
WESTERN UN CO	959802109	700.00	08/15/2013	O'SHAUGHNESSY	14.00	12,941.74
WESTERN UN CO	959802109	2,041.00	07/19/2013	O'SHAUGHNESSY	40.82	35,716.28
WESTERN UN CO	959802109	185.00	07/19/2013	O'SHAUGHNESSY	1.85	3,235.87
WESTERN UN CO	959802109	1,459.00	05/20/2013	O'SHAUGHNESSY	29.18	24,026.37
WESTERN UN CO	959802109	1,374.00	04/19/2013	O'SHAUGHNESSY	27.48	20,500.63

SECURITY NAME	CUSIP	SHARES	Date Acquire	Manager	COMMISSION	Cost Basis
WESTERN UN CO	959802109	431.00	12/13/2013	O'SHAUGHNESSY	4.31	7,253.51
WESTERN UN CO	959802109	643.00	03/15/2013	O'SHAUGHNESSY	12.86	9,349.61
WESTERN UN CO	959802109	642.00	09/17/2013	O'SHAUGHNESSY	6.42	11,971.50
XEROX CORP	984121103	328.00	09/13/2013	O'SHAUGHNESSY	6.56	3,339.04
XEROX CORP	984121103	4,769.00	02/19/2013	O'SHAUGHNESSY	95.38	38,238.80
XEROX CORP	984121103	1,462.00	03/15/2013	O'SHAUGHNESSY	29.24	12,635.48
XEROX CORP	984121103	163.00	08/15/2013	O'SHAUGHNESSY	3.26	1,638.72
XEROX CORP	984121103	3,024.00	07/19/2013	O'SHAUGHNESSY	60.48	29,816.94
XEROX CORP	984121103	913.00	04/19/2013	O'SHAUGHNESSY	18.26	8,274.79
XEROX CORP	984121103	848.00	04/22/2013	O'SHAUGHNESSY	16.96	7,626.15
XEROX CORP	984121103	1,501.00	05/20/2013	O'SHAUGHNESSY	30.02	13,464.57
XEROX CORP	984121103	889.00	01/24/2013	O'SHAUGHNESSY	17.78	6,740.66
YAHOO INC	984332106	177.00	08/19/2013	O'SHAUGHNESSY	1.77	4,964.76
YAHOO INC	984332106	610.00	10/18/2013	O'SHAUGHNESSY	12.20	20,623.55
YAHOO INC	984332106	83.00	10/18/2013	O'SHAUGHNESSY	0.83	2,794.20
YAHOO INC	984332106	176.00	08/20/2013	O'SHAUGHNESSY	1.76	4,874.85
YAHOO INC	984332106	790.00	08/15/2013	O'SHAUGHNESSY	15.80	21,957.66
YAHOO INC	984332106	27.00	07/19/2013	O'SHAUGHNESSY	0.27	738.05
YAHOO INC	984332106	368.00	07/19/2013	O'SHAUGHNESSY	7.36	10,046.11
YAHOO INC	984332106	1,055.00	09/13/2013	O'SHAUGHNESSY	21.10	31,108.79
TOTAL FOR: O'SHAUGHNESSY					2,265.67	3,504,970.80
Grand Total:					15,323.92	13,945,644.38

Schedule 4C

Annual Statement of the Franklin Regional Retirement System through the Month of December 2013
Equities Sold During Month - Equities defined as stocks or options

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
ACXIOM CORP	005125109	176.00	DARUMA	01/31/2013	7.04	3,299.92	3,072.96	226.96	0.00	0
ACXIOM CORP	005125109	529.00	DARUMA	02/26/2013	21.16	9,446.93	9,236.34	210.59	0.00	0
ACXIOM CORP	005125109	349.00	DARUMA	03/18/2013	13.96	6,586.56	6,093.54	493.02	0.00	0
ACXIOM CORP	005125109	286.00	DARUMA	03/21/2013	11.44	5,559.71	4,993.56	566.15	0.00	0
ACXIOM CORP	005125109	805.00	DARUMA	04/19/2013	32.20	15,561.59	14,055.30	1,506.29	0.00	0
ACXIOM CORP	005125109	912.00	DARUMA	05/23/2013	36.48	19,696.11	15,923.52	3,772.59	0.00	0
ACXIOM CORP	005125109	403.00	DARUMA	06/21/2013	16.12	9,162.05	7,036.38	2,125.67	0.00	0
ACXIOM CORP	005125109	194.00	DARUMA	07/05/2013	7.76	4,641.57	3,387.24	1,254.33	0.00	0
ACXIOM CORP	005125109	322.00	DARUMA	07/25/2013	12.88	8,171.60	5,622.12	2,549.48	0.00	0
ACXIOM CORP	005125109	500.00	DARUMA	07/26/2013	20.00	12,694.37	8,730.00	3,964.37	0.00	0
ACXIOM CORP	005125109	194.00	DARUMA	07/26/2013	7.76	4,882.95	3,387.24	1,495.71	0.00	0
ACXIOM CORP	005125109	140.00	DARUMA	07/29/2013	4.20	3,553.48	2,444.40	1,109.08	0.00	0
ACXIOM CORP	005125109	160.00	DARUMA	07/29/2013	6.40	4,057.71	2,793.60	1,264.11	0.00	0
ACXIOM CORP	005125109	146.00	DARUMA	09/20/2013	5.84	3,799.99	2,549.16	1,250.83	0.00	0
ACXIOM CORP	005125109	168.00	DARUMA	10/17/2013	6.72	4,925.67	2,933.28	1,992.39	0.00	0
ACXIOM CORP	005125109	492.00	DARUMA	10/24/2013	19.68	15,870.71	8,590.32	7,280.39	0.00	0
ACXIOM CORP	005125109	500.00	DARUMA	10/24/2013	20.00	16,095.92	8,730.00	7,365.92	0.00	0
ACXIOM CORP	005125109	1,331.00	DARUMA	10/25/2013	53.24	42,991.22	23,239.26	19,751.96	0.00	0
ACXIOM CORP	005125109	363.00	DARUMA	11/12/2013	14.52	11,994.07	6,337.98	5,656.09	0.00	0
ACXIOM CORP	005125109	552.00	DARUMA	11/26/2013	22.08	18,408.43	9,637.92	8,770.51	0.00	0
ADVANTAGE OIL & GAS LTD	00765F101	358.00	DARUMA	01/23/2013	14.32	1,168.02	1,159.92	8.10	0.00	0
ADVANTAGE OIL & GAS LTD	00765F101	319.00	DARUMA	01/31/2013	12.76	925.07	1,033.56	0.00	-108.49	0
ADVANTAGE OIL & GAS LTD	00765F101	6,652.00	DARUMA	02/11/2013	266.08	20,031.37	21,552.48	0.00	-1,521.11	0
ADVANTAGE OIL & GAS LTD	00765F101	1,486.00	DARUMA	02/11/2013	59.44	4,480.63	4,814.64	0.00	-334.01	0
ADVANTAGE OIL & GAS LTD	00765F101	302.00	DARUMA	02/12/2013	12.08	908.99	978.48	0.00	-69.49	0
ADVANTAGE OIL & GAS LTD	00765F101	1,180.00	DARUMA	02/13/2013	47.20	3,586.64	3,823.20	0.00	-236.56	0
ADVANTAGE OIL & GAS LTD	00765F101	5,477.00	DARUMA	02/13/2013	219.08	16,661.20	17,745.48	0.00	-1,084.28	0

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
ADVANTAGE OIL & GAS LTD	00765F101	1,972.00	DARUMA	02/14/2013	78.88	6,038.32	6,389.28	0.00	-350.96	0
ADVANTAGE OIL & GAS LTD	00765F101	598.00	DARUMA	02/14/2013	23.92	1,829.83	1,937.52	0.00	-107.69	0
ADVANTAGE OIL & GAS LTD	00765F101	351.00	DARUMA	02/15/2013	14.04	1,074.07	1,137.24	0.00	-63.17	0
ADVANTAGE OIL & GAS LTD	00765F101	1,679.00	DARUMA	02/15/2013	67.16	5,159.11	5,439.96	0.00	-280.85	0
ADVANTAGE OIL & GAS LTD	00765F101	690.00	DARUMA	02/19/2013	27.60	2,111.42	2,235.60	0.00	-124.18	0
ADVANTAGE OIL & GAS LTD	00765F101	927.00	DARUMA	02/19/2013	37.08	2,840.18	3,003.48	0.00	-163.30	0
ADVANTAGE OIL & GAS LTD	00765F101	1,033.00	DARUMA	02/20/2013	41.32	3,202.63	3,346.92	0.00	-144.29	0
ADVANTAGE OIL & GAS LTD	00765F101	639.00	DARUMA	02/20/2013	25.56	1,961.68	2,070.36	0.00	-108.68	0
ADVANTAGE OIL & GAS LTD	00765F101	821.00	DARUMA	02/20/2013	32.84	2,538.64	2,660.04	0.00	-121.40	0
ADVANTAGE OIL & GAS LTD	00765F101	866.00	DARUMA	02/20/2013	34.64	2,665.05	2,805.84	0.00	-140.79	0
ADVANTAGE OIL & GAS LTD	00765F101	631.00	DARUMA	02/20/2013	25.24	1,939.01	2,044.44	0.00	-105.43	0
ADVANTAGE OIL & GAS LTD	00765F101	718.00	DARUMA	03/04/2013	28.72	2,126.81	2,326.32	0.00	-199.51	0
ADVANTAGE OIL & GAS LTD	00765F101	811.00	DARUMA	03/06/2013	32.44	2,441.54	2,627.64	0.00	-186.10	0
ADVANTAGE OIL & GAS LTD	00765F101	292.00	DARUMA	03/07/2013	11.68	864.42	946.08	0.00	-81.66	0
ADVANTAGE OIL & GAS LTD	00765F101	1,539.00	DARUMA	03/14/2013	61.56	4,650.75	4,986.36	0.00	-335.61	0
ADVANTAGE OIL & GAS LTD	00765F101	895.00	DARUMA	03/14/2013	35.80	2,699.26	2,899.80	0.00	-200.54	0
ADVANTAGE OIL & GAS LTD	00765F101	716.00	DARUMA	03/14/2013	28.64	2,166.78	2,319.84	0.00	-153.06	0
ADVANTAGE OIL & GAS LTD	00765F101	1,149.00	DARUMA	03/14/2013	45.96	3,460.94	3,722.76	0.00	-261.82	0
ARMSTRONG WORLD INDS INC NEW	04247X102	121.00	DARUMA	01/31/2013	4.84	6,608.87	6,138.33	470.54	0.00	0
ARMSTRONG WORLD INDS INC NEW	04247X102	158.00	DARUMA	02/26/2013	6.32	8,185.79	8,015.34	170.45	0.00	0
ARMSTRONG WORLD INDS INC NEW	04247X102	104.00	DARUMA	03/18/2013	4.16	5,542.85	5,275.92	266.93	0.00	0
ARMSTRONG WORLD INDS INC NEW	04247X102	85.00	DARUMA	03/21/2013	3.40	4,656.19	4,312.05	344.14	0.00	0
ARMSTRONG WORLD INDS INC NEW	04247X102	241.00	DARUMA	04/19/2013	9.64	12,173.35	12,225.93	0.00	-52.58	0
ARMSTRONG WORLD INDS INC NEW	04247X102	273.00	DARUMA	05/23/2013	10.92	14,733.47	13,849.29	884.18	0.00	0
ARMSTRONG WORLD INDS INC NEW	04247X102	70.00	DARUMA	07/05/2013	2.80	3,365.44	3,551.10	0.00	-185.66	0
ARMSTRONG WORLD INDS INC NEW	04247X102	75.00	DARUMA	09/20/2013	3.00	3,962.18	3,804.75	157.43	0.00	0
ARMSTRONG WORLD INDS INC NEW	04247X102	61.00	DARUMA	10/17/2013	2.44	3,225.62	3,094.53	131.09	0.00	0
ARMSTRONG WORLD INDS INC NEW	04247X102	84.00	DARUMA	10/25/2013	3.36	4,762.71	4,261.32	501.39	0.00	0
BEACON ROOFING SUPPLY INC	073685109	38.00	DARUMA	01/31/2013	1.52	1,382.78	1,264.64	118.14	0.00	0
BEACON ROOFING SUPPLY INC	073685109	212.00	DARUMA	02/26/2013	8.48	7,682.21	7,055.36	626.85	0.00	0
BEACON ROOFING SUPPLY INC	073685109	339.00	DARUMA	03/18/2013	13.56	13,248.50	11,281.92	1,966.58	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

BEACON ROOFING SUPPLY INC	073685109	112.00	DARUMA	03/21/2013	4.48	4,386.82	3,727.36	659.46	0.00	0
BEACON ROOFING SUPPLY INC	073685109	314.00	DARUMA	04/19/2013	12.56	11,041.72	10,449.92	591.80	0.00	0
BEACON ROOFING SUPPLY INC	073685109	356.00	DARUMA	05/23/2013	14.24	14,516.57	11,847.68	2,668.89	0.00	0
BEACON ROOFING SUPPLY INC	073685109	91.00	DARUMA	07/05/2013	3.64	3,446.04	3,028.48	417.56	0.00	0
BEACON ROOFING SUPPLY INC	073685109	42.00	DARUMA	09/20/2013	1.68	1,479.63	1,397.76	81.87	0.00	0
BRUNSWICK CORP	117043109	638.00	DARUMA	01/16/2013	25.52	19,785.08	18,559.42	1,225.66	0.00	0
BRUNSWICK CORP	117043109	168.00	DARUMA	01/31/2013	6.72	6,078.10	4,887.12	1,190.98	0.00	0
BRUNSWICK CORP	117043109	613.00	DARUMA	02/06/2013	24.52	22,301.53	17,832.17	4,469.36	0.00	0
BRUNSWICK CORP	117043109	246.00	DARUMA	02/06/2013	9.84	8,907.46	7,156.14	1,751.32	0.00	0
BRUNSWICK CORP	117043109	164.00	DARUMA	02/07/2013	6.56	5,696.98	4,770.76	926.22	0.00	0
BRUNSWICK CORP	117043109	580.00	DARUMA	02/08/2013	23.20	20,578.92	16,872.20	3,706.72	0.00	0
BRUNSWICK CORP	117043109	292.00	DARUMA	02/11/2013	11.68	10,371.57	8,494.28	1,877.29	0.00	0
BRUNSWICK CORP	117043109	299.00	DARUMA	02/26/2013	11.96	10,655.16	8,697.91	1,957.25	0.00	0
BRUNSWICK CORP	117043109	198.00	DARUMA	03/18/2013	7.92	6,815.46	5,759.82	1,055.64	0.00	0
BRUNSWICK CORP	117043109	161.00	DARUMA	03/21/2013	6.44	5,478.70	4,683.49	795.21	0.00	0
BRUNSWICK CORP	117043109	456.00	DARUMA	04/19/2013	18.24	14,010.01	13,265.04	744.97	0.00	0
BRUNSWICK CORP	117043109	516.00	DARUMA	05/23/2013	20.64	17,466.15	15,010.44	2,455.71	0.00	0
BRUNSWICK CORP	117043109	133.00	DARUMA	07/05/2013	5.32	4,411.98	3,868.97	543.01	0.00	0
BRUNSWICK CORP	117043109	340.00	DARUMA	09/20/2013	13.60	13,740.04	9,890.60	3,849.44	0.00	0
BRUNSWICK CORP	117043109	102.00	DARUMA	10/17/2013	4.08	4,173.41	2,967.18	1,206.23	0.00	0
BRUNSWICK CORP	117043109	140.00	DARUMA	10/25/2013	5.60	6,277.49	4,072.60	2,204.89	0.00	0
BRUNSWICK CORP	117043109	183.00	DARUMA	11/12/2013	7.32	8,320.20	5,323.47	2,996.73	0.00	0
BRUNSWICK CORP	117043109	931.00	DARUMA	11/14/2013	37.24	41,899.86	27,082.79	14,817.07	0.00	0
CADENCE DESIGN SYS	127387108	220.00	DARUMA	01/31/2013	8.80	3,103.03	2,972.20	130.83	0.00	0
CADENCE DESIGN SYS	127387108	659.00	DARUMA	02/26/2013	26.36	9,468.62	8,903.09	565.53	0.00	0
CADENCE DESIGN SYS	127387108	435.00	DARUMA	03/18/2013	17.40	6,084.86	5,876.85	208.01	0.00	0
CADENCE DESIGN SYS	127387108	355.00	DARUMA	03/21/2013	14.20	4,845.64	4,796.05	49.59	0.00	0
CADENCE DESIGN SYS	127387108	1,002.00	DARUMA	04/19/2013	40.08	13,051.45	13,537.02	0.00	-485.57	0
CADENCE DESIGN SYS	127387108	1,135.00	DARUMA	05/23/2013	45.40	16,473.92	15,333.85	1,140.07	0.00	0
CADENCE DESIGN SYS	127387108	293.00	DARUMA	07/05/2013	11.72	4,281.73	3,958.43	323.30	0.00	0
CADENCE DESIGN SYS	127387108	748.00	DARUMA	09/20/2013	29.92	10,241.81	10,105.48	136.33	0.00	0

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	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
CADENCE DESIGN SYS	127387108	225.00	DARUMA	10/17/2013	9.00	3,087.35	3,039.75	47.60	0.00	0
CADENCE DESIGN SYS	127387108	307.00	DARUMA	10/25/2013	12.28	4,445.77	4,147.57	298.20	0.00	0
CARRIZO OIL & GAS INC	144577103	24.00	DARUMA	09/20/2013	0.96	843.34	649.95	193.39	0.00	0
CARRIZO OIL & GAS INC	144577103	91.00	DARUMA	10/17/2013	3.64	3,809.19	2,464.41	1,344.78	0.00	0
CARRIZO OIL & GAS INC	144577103	125.00	DARUMA	10/25/2013	5.00	5,728.40	3,385.17	2,343.23	0.00	0
CENTENE CORP	151358101	62.00	DARUMA	01/31/2013	2.48	2,722.35	2,542.00	180.35	0.00	0
CENTENE CORP	151358101	185.00	DARUMA	02/26/2013	7.40	8,300.91	7,585.00	715.91	0.00	0
CENTENE CORP	151358101	122.00	DARUMA	03/18/2013	4.88	5,716.55	5,002.00	714.55	0.00	0
CENTENE CORP	151358101	100.00	DARUMA	03/21/2013	4.00	4,578.89	4,100.00	478.89	0.00	0
CENTENE CORP	151358101	281.00	DARUMA	04/19/2013	11.24	12,906.41	11,521.00	1,385.41	0.00	0
CENTENE CORP	151358101	318.00	DARUMA	05/23/2013	12.72	16,360.16	13,038.00	3,322.16	0.00	0
CENTENE CORP	151358101	82.00	DARUMA	07/05/2013	3.28	4,352.27	3,362.00	990.27	0.00	0
CENTENE CORP	151358101	1,105.00	DARUMA	08/06/2013	44.20	61,834.72	45,305.00	16,529.72	0.00	0
CENTENE CORP	151358101	257.00	DARUMA	09/20/2013	10.28	15,703.96	10,537.00	5,166.96	0.00	0
CENTENE CORP	151358101	52.00	DARUMA	10/17/2013	2.08	3,419.19	2,132.00	1,287.19	0.00	0
CENTENE CORP	151358101	570.00	DARUMA	10/24/2013	22.80	37,821.29	23,370.00	14,451.29	0.00	0
CENTENE CORP	151358101	62.00	DARUMA	10/25/2013	2.48	4,121.99	2,542.00	1,579.99	0.00	0
CIENA CORP	171779309	186.00	DARUMA	01/31/2013	7.44	2,927.57	2,920.20	7.37	0.00	0
CIENA CORP	171779309	390.00	DARUMA	02/26/2013	15.60	5,898.65	6,123.00	0.00	-224.35	0
CIENA CORP	171779309	257.00	DARUMA	03/18/2013	10.28	4,348.01	4,034.90	313.11	0.00	0
CIENA CORP	171779309	210.00	DARUMA	03/21/2013	8.40	3,534.22	3,297.00	237.22	0.00	0
CIENA CORP	171779309	592.00	DARUMA	04/19/2013	23.68	9,156.19	9,294.40	0.00	-138.21	0
CIENA CORP	171779309	506.00	DARUMA	04/29/2013	20.24	7,582.99	7,944.20	0.00	-361.21	0
CIENA CORP	171779309	658.00	DARUMA	04/30/2013	26.32	9,951.10	10,330.60	0.00	-379.50	0
CIENA CORP	171779309	539.00	DARUMA	05/01/2013	21.56	7,939.78	8,462.30	0.00	-522.52	0
CIENA CORP	171779309	539.00	DARUMA	05/02/2013	21.56	7,976.16	8,462.30	0.00	-486.14	0
CIENA CORP	171779309	424.00	DARUMA	05/02/2013	16.96	6,286.41	6,656.80	0.00	-370.39	0
CIENA CORP	171779309	989.00	DARUMA	05/03/2013	39.56	14,745.65	15,527.30	0.00	-781.65	0
CIENA CORP	171779309	560.00	DARUMA	05/03/2013	22.40	8,325.83	8,792.00	0.00	-466.17	0
CIENA CORP	171779309	659.00	DARUMA	05/03/2013	26.36	9,800.22	10,346.30	0.00	-546.08	0
CIENA CORP	171779309	715.00	DARUMA	05/06/2013	28.60	10,251.64	11,225.50	0.00	-973.86	0

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CIENA CORP	171779309	276.00	DARUMA	05/06/2013	8.28	3,967.41	4,333.20	0.00	-365.79	0
CIENA CORP	171779309	694.00	DARUMA	05/07/2013	27.76	9,903.36	10,895.80	0.00	-992.44	0
CIENA CORP	171779309	694.00	DARUMA	05/07/2013	27.76	9,959.37	10,895.80	0.00	-936.43	0
CIENA CORP	171779309	910.00	DARUMA	05/08/2013	36.40	13,442.30	14,287.00	0.00	-844.70	0
CIENA CORP	171779309	548.00	DARUMA	05/08/2013	16.44	8,089.67	8,603.60	0.00	-513.93	0
CIENA CORP	171779309	548.00	DARUMA	05/08/2013	21.92	8,028.56	8,603.60	0.00	-575.04	0
CIENA CORP	171779309	231.00	DARUMA	05/08/2013	6.93	3,390.10	3,626.70	0.00	-236.60	0
CIENA CORP	171779309	701.00	DARUMA	05/09/2013	28.04	10,608.62	11,005.70	0.00	-397.08	0
CIENA CORP	171779309	701.00	DARUMA	05/09/2013	28.04	10,566.77	11,005.70	0.00	-438.93	0
CIENA CORP	171779309	786.00	DARUMA	05/09/2013	31.44	11,946.85	12,245.73	0.00	-298.88	0
CIENA CORP	171779309	2,186.00	DARUMA	05/10/2013	87.44	32,944.47	32,693.42	251.05	0.00	0
COSTAR GROUP INC	22160N109	85.00	DARUMA	01/31/2013	3.40	7,949.02	7,596.45	352.57	0.00	0
COSTAR GROUP INC	22160N109	112.00	DARUMA	02/26/2013	4.48	10,743.91	10,009.44	734.47	0.00	0
COSTAR GROUP INC	22160N109	73.00	DARUMA	03/18/2013	2.92	7,331.45	6,524.01	807.44	0.00	0
COSTAR GROUP INC	22160N109	60.00	DARUMA	03/21/2013	2.40	6,083.26	5,362.20	721.06	0.00	0
COSTAR GROUP INC	22160N109	488.00	DARUMA	04/16/2013	9.76	54,023.65	43,612.56	10,411.09	0.00	0
COSTAR GROUP INC	22160N109	21.00	DARUMA	04/16/2013	0.84	2,331.18	1,876.77	454.41	0.00	0
COSTAR GROUP INC	22160N109	91.00	DARUMA	04/19/2013	3.64	9,716.76	8,132.67	1,584.09	0.00	0
COSTAR GROUP INC	22160N109	171.00	DARUMA	05/23/2013	6.84	19,672.84	15,282.27	4,390.57	0.00	0
COSTAR GROUP INC	22160N109	44.00	DARUMA	07/05/2013	1.76	5,775.43	3,932.28	1,843.15	0.00	0
COSTAR GROUP INC	22160N109	105.00	DARUMA	07/15/2013	4.20	14,319.21	9,383.85	4,935.36	0.00	0
COSTAR GROUP INC	22160N109	143.00	DARUMA	07/16/2013	5.72	19,459.11	12,779.91	6,679.20	0.00	0
COSTAR GROUP INC	22160N109	60.00	DARUMA	07/25/2013	2.40	8,216.58	5,362.20	2,854.38	0.00	0
COSTAR GROUP INC	22160N109	40.00	DARUMA	07/26/2013	1.60	5,434.89	3,574.80	1,860.09	0.00	0
COSTAR GROUP INC	22160N109	122.00	DARUMA	07/30/2013	4.88	18,149.89	10,903.14	7,246.75	0.00	0
COSTAR GROUP INC	22160N109	218.00	DARUMA	07/31/2013	4.36	34,235.95	19,482.66	14,753.29	0.00	0
COSTAR GROUP INC	22160N109	15.00	DARUMA	09/20/2013	0.60	2,505.97	1,340.55	1,165.42	0.00	0
COSTAR GROUP INC	22160N109	135.00	DARUMA	10/10/2013	4.05	23,062.99	12,064.95	10,998.04	0.00	0
COSTAR GROUP INC	22160N109	259.00	DARUMA	10/10/2013	10.36	44,234.23	23,146.83	21,087.40	0.00	0
COSTAR GROUP INC	22160N109	34.00	DARUMA	10/25/2013	1.36	6,031.15	3,038.58	2,992.57	0.00	0
COSTAR GROUP INC	22160N109	213.00	DARUMA	11/26/2013	8.52	38,421.53	19,035.81	19,385.72	0.00	0

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CROCS INC COM	227046109	161.00	DARUMA	01/31/2013	6.44	2,450.36	2,316.79	133.57	0.00	0
CROCS INC COM	227046109	586.00	DARUMA	02/26/2013	23.44	8,810.37	8,432.54	377.83	0.00	0
CROCS INC COM	227046109	387.00	DARUMA	03/18/2013	15.48	6,119.45	5,568.93	550.52	0.00	0
CROCS INC COM	227046109	317.00	DARUMA	03/21/2013	12.68	5,021.16	4,561.63	459.53	0.00	0
CROCS INC COM	227046109	891.00	DARUMA	04/19/2013	35.64	13,291.28	12,821.49	469.79	0.00	0
CROCS INC COM	227046109	1,010.00	DARUMA	05/23/2013	40.40	17,226.57	14,533.90	2,692.67	0.00	0
CROCS INC COM	227046109	260.00	DARUMA	07/05/2013	10.40	4,360.95	3,741.40	619.55	0.00	0
CROCS INC COM	227046109	110.00	DARUMA	09/20/2013	4.40	1,483.27	1,582.90	0.00	-99.63	0
CROCS INC COM	227046109	212.00	DARUMA	10/17/2013	8.48	2,817.30	3,050.68	0.00	-233.38	0
CROCS INC COM	227046109	291.00	DARUMA	10/25/2013	11.64	3,973.07	4,187.49	0.00	-214.42	0
CROCS INC COM	227046109	3,566.00	DARUMA	11/18/2013	142.64	48,553.09	51,314.74	0.00	-2,761.65	0
CROCS INC COM	227046109	745.00	DARUMA	11/26/2013	29.80	9,955.55	10,720.55	0.00	-765.00	0
CROCS INC COM	227046109	485.00	DARUMA	11/27/2013	19.40	6,456.35	6,979.15	0.00	-522.80	0
CROCS INC COM	227046109	552.00	DARUMA	11/29/2013	22.08	7,359.91	7,943.28	0.00	-583.37	0
CROCS INC COM	227046109	1,002.00	DARUMA	12/02/2013	30.06	13,473.25	14,418.78	0.00	-945.53	0
CROCS INC COM	227046109	1,455.00	DARUMA	12/02/2013	58.20	19,617.56	20,937.45	0.00	-1,319.89	0
CROCS INC COM	227046109	1,503.00	DARUMA	12/02/2013	45.09	20,232.88	21,628.17	0.00	-1,395.29	0
CROCS INC COM	227046109	1,207.00	DARUMA	12/03/2013	48.28	16,703.61	17,368.73	0.00	-665.12	0
CROCS INC COM	227046109	1,357.00	DARUMA	12/03/2013	54.28	18,785.84	19,527.23	0.00	-741.39	0
CROCS INC COM	227046109	1,207.00	DARUMA	12/03/2013	48.28	16,851.95	17,368.73	0.00	-516.78	0
CROCS INC COM	227046109	892.00	DARUMA	12/04/2013	35.68	12,280.21	12,835.88	0.00	-555.67	0
CROCS INC COM	227046109	683.00	DARUMA	12/05/2013	27.32	9,393.06	9,828.37	0.00	-435.31	0
CROCS INC COM	227046109	935.00	DARUMA	12/06/2013	37.40	12,638.73	13,454.65	0.00	-815.92	0
CROCS INC COM	227046109	595.00	DARUMA	12/06/2013	23.80	8,071.62	8,562.05	0.00	-490.43	0
CROCS INC COM	227046109	803.00	DARUMA	12/09/2013	32.12	10,824.73	11,555.17	0.00	-730.44	0
CROCS INC COM	227046109	591.00	DARUMA	12/10/2013	23.64	7,813.23	8,504.49	0.00	-691.26	0
CROCS INC COM	227046109	812.00	DARUMA	12/11/2013	32.48	10,680.70	11,813.89	0.00	-1,133.19	0
CROCS INC COM	227046109	616.00	DARUMA	12/12/2013	24.64	8,001.64	9,250.79	0.00	-1,249.15	0
CROCS INC COM	227046109	688.00	DARUMA	12/16/2013	27.52	8,770.33	11,228.03	0.00	-2,457.70	0
CROCS INC COM	227046109	1,074.00	DARUMA	12/17/2013	42.96	13,634.51	15,716.07	0.00	-2,081.56	0
DEALERTRACK HLDGS INC	242309102	73.00	DARUMA	01/31/2013	2.92	2,350.54	2,096.56	253.98	0.00	0

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DEALERTRACK HLDGS INC	242309102	262.00	DARUMA	02/26/2013	10.48	8,568.82	7,524.64	1,044.18	0.00	0
DEALERTRACK HLDGS INC	242309102	174.00	DARUMA	03/21/2013	6.96	5,189.81	4,997.28	192.53	0.00	0
DEALERTRACK HLDGS INC	242309102	491.00	DARUMA	04/19/2013	19.64	13,403.89	14,101.52	0.00	-697.63	0
DEALERTRACK HLDGS INC	242309102	557.00	DARUMA	05/23/2013	22.28	17,795.03	15,997.04	1,797.99	0.00	0
DEALERTRACK HLDGS INC	242309102	143.00	DARUMA	07/05/2013	5.72	5,095.74	4,106.96	988.78	0.00	0
DEALERTRACK HLDGS INC	242309102	367.00	DARUMA	09/20/2013	14.68	14,744.77	10,540.24	4,204.53	0.00	0
DEALERTRACK HLDGS INC	242309102	44.00	DARUMA	10/07/2013	1.76	1,878.42	1,263.68	614.74	0.00	0
DEALERTRACK HLDGS INC	242309102	100.00	DARUMA	10/07/2013	4.00	4,265.94	2,872.00	1,393.94	0.00	0
DEALERTRACK HLDGS INC	242309102	130.00	DARUMA	10/17/2013	5.20	5,126.81	3,733.60	1,393.21	0.00	0
DEALERTRACK HLDGS INC	242309102	99.00	DARUMA	10/23/2013	3.96	4,104.49	2,843.28	1,261.21	0.00	0
DEALERTRACK HLDGS INC	242309102	115.00	DARUMA	10/24/2013	4.60	4,770.40	3,302.80	1,467.60	0.00	0
DEALERTRACK HLDGS INC	242309102	713.00	DARUMA	11/12/2013	21.39	29,949.04	20,477.36	9,471.68	0.00	0
DIGITALGLOBE INC	25389M877	13.00	DARUMA	01/31/2013	0.52	366.46	317.72	48.74	0.00	0
DIGITALGLOBE INC	25389M877	251.00	DARUMA	02/26/2013	10.04	6,626.22	6,134.44	491.78	0.00	0
DIGITALGLOBE INC	25389M877	165.00	DARUMA	03/18/2013	6.60	4,813.40	4,032.60	780.80	0.00	0
DIGITALGLOBE INC	25389M877	135.00	DARUMA	03/21/2013	5.40	3,994.56	3,299.40	695.16	0.00	0
DIGITALGLOBE INC	25389M877	381.00	DARUMA	04/19/2013	15.24	10,171.56	9,311.64	859.92	0.00	0
DIGITALGLOBE INC	25389M877	432.00	DARUMA	05/23/2013	17.28	12,196.29	10,558.08	1,638.21	0.00	0
DIGITALGLOBE INC	25389M877	111.00	DARUMA	07/05/2013	4.44	3,486.67	2,712.84	773.83	0.00	0
DIGITALGLOBE INC	25389M877	285.00	DARUMA	09/20/2013	11.40	9,513.44	6,965.40	2,548.04	0.00	0
DIGITALGLOBE INC	25389M877	85.00	DARUMA	10/17/2013	3.40	2,591.56	2,077.40	514.16	0.00	0
DIGITALGLOBE INC	25389M877	117.00	DARUMA	10/25/2013	4.68	3,643.31	2,859.48	783.83	0.00	0
FRANCESCAS HLDGS CORP	351793104	115.00	DARUMA	01/31/2013	4.60	3,278.92	2,981.95	296.97	0.00	0
FRANCESCAS HLDGS CORP	351793104	293.00	DARUMA	02/26/2013	11.72	7,570.13	7,597.49	0.00	-27.36	0
FRANCESCAS HLDGS CORP	351793104	586.00	DARUMA	03/21/2013	23.44	15,573.83	15,194.98	378.85	0.00	0
FRANCESCAS HLDGS CORP	351793104	496.00	DARUMA	04/19/2013	19.84	14,227.79	12,861.28	1,366.51	0.00	0
FRANCESCAS HLDGS CORP	351793104	562.00	DARUMA	05/23/2013	22.48	16,997.64	14,572.66	2,424.98	0.00	0
FRANCESCAS HLDGS CORP	351793104	125.00	DARUMA	09/20/2013	5.00	2,429.70	3,241.25	0.00	-811.55	0
FRANCESCAS HLDGS CORP	351793104	183.00	DARUMA	10/17/2013	7.32	3,199.79	4,745.19	0.00	-1,545.40	0
FRANCESCAS HLDGS CORP	351793104	260.00	DARUMA	10/25/2013	10.40	4,614.31	6,741.80	0.00	-2,127.49	0
FRESH MKT INC	35804H106	258.00	DARUMA	05/23/2013	10.32	11,794.66	9,842.13	1,952.53	0.00	0

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FRESH MKT INC	35804H106	66.00	DARUMA	07/05/2013	2.64	3,212.39	2,517.75	694.64	0.00	0
FRESH MKT INC	35804H106	170.00	DARUMA	09/20/2013	6.80	8,306.05	6,485.13	1,820.92	0.00	0
FRESH MKT INC	35804H106	51.00	DARUMA	10/17/2013	2.04	2,589.95	1,945.54	644.41	0.00	0
FRESH MKT INC	35804H106	70.00	DARUMA	10/25/2013	2.80	3,662.68	2,670.35	992.33	0.00	0
FRESH MKT INC	35804H106	4,990.00	DARUMA	11/13/2013	199.60	239,068.23	198,568.35	40,499.88	0.00	0
HEALTHSOUTH CORP	421924309	275.00	DARUMA	01/31/2013	11.00	6,511.85	5,805.25	706.60	0.00	0
HEALTHSOUTH CORP	421924309	354.00	DARUMA	02/26/2013	14.16	8,600.90	7,472.94	1,127.96	0.00	0
HEALTHSOUTH CORP	421924309	233.00	DARUMA	03/18/2013	9.32	5,817.24	4,918.63	898.61	0.00	0
HEALTHSOUTH CORP	421924309	190.00	DARUMA	03/21/2013	7.60	4,668.19	4,010.90	657.29	0.00	0
HEALTHSOUTH CORP	421924309	538.00	DARUMA	04/19/2013	21.52	13,759.42	11,357.18	2,402.24	0.00	0
HEALTHSOUTH CORP	421924309	609.00	DARUMA	05/23/2013	24.36	18,661.78	12,855.99	5,805.79	0.00	0
HEALTHSOUTH CORP	421924309	157.00	DARUMA	07/05/2013	6.28	4,644.72	3,314.27	1,330.45	0.00	0
HEALTHSOUTH CORP	421924309	401.00	DARUMA	09/20/2013	16.04	13,445.73	8,465.11	4,980.62	0.00	0
HEALTHSOUTH CORP	421924309	120.00	DARUMA	10/17/2013	4.80	4,319.54	2,533.20	1,786.34	0.00	0
HEALTHSOUTH CORP	421924309	165.00	DARUMA	10/25/2013	6.60	6,065.14	3,483.15	2,581.99	0.00	0
HEALTHSOUTH CORP	421924309	651.00	DARUMA	11/06/2013	26.04	22,559.74	13,742.61	8,817.13	0.00	0
ICU MED INC	44930G107	128.00	DARUMA	08/15/2013	5.12	9,211.31	7,389.44	1,821.87	0.00	0
ICU MED INC	44930G107	63.00	DARUMA	08/19/2013	2.52	4,502.26	3,636.99	865.27	0.00	0
ICU MED INC	44930G107	252.00	DARUMA	08/20/2013	10.08	17,882.15	14,547.96	3,334.19	0.00	0
ICU MED INC	44930G107	129.00	DARUMA	08/20/2013	5.16	9,153.82	7,447.17	1,706.65	0.00	0
ICU MED INC	44930G107	90.00	DARUMA	08/21/2013	3.60	6,387.17	5,195.70	1,191.47	0.00	0
ICU MED INC	44930G107	51.00	DARUMA	08/21/2013	2.04	3,619.05	2,944.23	674.82	0.00	0
ICU MED INC	44930G107	455.00	DARUMA	08/22/2013	18.20	32,300.15	26,267.15	6,033.00	0.00	0
ICU MED INC	44930G107	188.00	DARUMA	08/23/2013	5.64	13,577.03	11,124.14	2,452.89	0.00	0
ICU MED INC	44930G107	894.00	DARUMA	08/23/2013	35.76	64,854.46	53,099.09	11,755.37	0.00	0
ICU MED INC	44930G107	369.00	DARUMA	08/26/2013	14.76	26,942.54	22,103.69	4,838.85	0.00	0
ICU MED INC	44930G107	369.00	DARUMA	08/26/2013	11.07	26,888.56	22,091.68	4,796.88	0.00	0
INSULET CORP	45784P101	416.00	DARUMA	05/23/2013	16.64	12,435.79	9,917.92	2,517.87	0.00	0
INSULET CORP	45784P101	107.00	DARUMA	07/05/2013	4.28	3,367.06	2,548.44	818.62	0.00	0
INSULET CORP	45784P101	273.00	DARUMA	09/20/2013	10.92	9,861.34	6,496.36	3,364.98	0.00	0
INSULET CORP	45784P101	82.00	DARUMA	10/17/2013	3.28	2,882.39	1,961.80	920.59	0.00	0

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INSULET CORP	45784P101	113.00	DARUMA	10/25/2013	4.52	4,340.25	2,730.08	1,610.17	0.00	0
INTERFACE INC CL A	458665304	168.00	DARUMA	01/31/2013	6.72	2,765.21	2,699.76	65.45	0.00	0
INTERFACE INC CL A	458665304	512.00	DARUMA	02/26/2013	20.48	9,020.87	8,227.84	793.03	0.00	0
INTERFACE INC CL A	458665304	337.00	DARUMA	03/18/2013	13.48	6,315.26	5,415.59	899.67	0.00	0
INTERFACE INC CL A	458665304	276.00	DARUMA	03/21/2013	11.04	5,383.86	4,435.32	948.54	0.00	0
INTERFACE INC CL A	458665304	778.00	DARUMA	04/19/2013	31.12	14,107.00	12,502.46	1,604.54	0.00	0
INTERFACE INC CL A	458665304	906.00	DARUMA	05/23/2013	36.24	16,575.61	14,559.42	2,016.19	0.00	0
INTERFACE INC CL A	458665304	234.00	DARUMA	07/05/2013	9.36	4,035.93	3,760.38	275.55	0.00	0
INTERFACE INC CL A	458665304	597.00	DARUMA	09/20/2013	23.88	11,148.42	9,593.79	1,554.63	0.00	0
INTERFACE INC CL A	458665304	179.00	DARUMA	10/17/2013	7.16	3,487.58	2,876.53	611.05	0.00	0
INTERFACE INC CL A	458665304	246.00	DARUMA	10/25/2013	9.84	5,133.46	3,953.22	1,180.24	0.00	0
ION GEOPHYSICAL CORP	462044108	282.00	DARUMA	01/31/2013	11.28	1,933.06	1,835.82	97.24	0.00	0
ION GEOPHYSICAL CORP	462044108	542.00	DARUMA	02/20/2013	21.68	4,030.32	3,528.42	501.90	0.00	0
ION GEOPHYSICAL CORP	462044108	244.00	DARUMA	02/20/2013	9.76	1,807.99	1,588.44	219.55	0.00	0
ION GEOPHYSICAL CORP	462044108	635.00	DARUMA	02/21/2013	25.40	4,638.06	4,133.85	504.21	0.00	0
ION GEOPHYSICAL CORP	462044108	500.00	DARUMA	02/22/2013	20.00	3,581.32	3,255.00	326.32	0.00	0
ION GEOPHYSICAL CORP	462044108	209.00	DARUMA	02/26/2013	6.27	1,424.30	1,360.59	63.71	0.00	0
ION GEOPHYSICAL CORP	462044108	1,221.00	DARUMA	02/26/2013	48.84	8,315.19	7,948.71	366.48	0.00	0
ION GEOPHYSICAL CORP	462044108	423.00	DARUMA	02/27/2013	16.92	2,798.20	2,753.73	44.47	0.00	0
ION GEOPHYSICAL CORP	462044108	88.00	DARUMA	02/28/2013	3.52	584.70	572.88	11.82	0.00	0
ION GEOPHYSICAL CORP	462044108	303.00	DARUMA	03/15/2013	12.12	2,109.25	1,972.53	136.72	0.00	0
ION GEOPHYSICAL CORP	462044108	587.00	DARUMA	03/18/2013	23.48	4,091.88	3,821.37	270.51	0.00	0
ION GEOPHYSICAL CORP	462044108	846.00	DARUMA	03/19/2013	33.84	5,975.41	5,507.46	467.95	0.00	0
ION GEOPHYSICAL CORP	462044108	1,028.00	DARUMA	03/19/2013	41.12	7,248.05	6,692.28	555.77	0.00	0
ION GEOPHYSICAL CORP	462044108	1,443.00	DARUMA	03/20/2013	57.72	10,334.09	9,393.93	940.16	0.00	0
ION GEOPHYSICAL CORP	462044108	641.00	DARUMA	03/21/2013	25.64	4,541.38	4,172.91	368.47	0.00	0
ION GEOPHYSICAL CORP	462044108	1,343.00	DARUMA	04/19/2013	53.72	8,149.81	8,742.93	0.00	-593.12	0
ION GEOPHYSICAL CORP	462044108	725.00	DARUMA	04/30/2013	29.00	4,621.84	4,719.75	0.00	-97.91	0
ION GEOPHYSICAL CORP	462044108	1,891.00	DARUMA	05/03/2013	75.64	11,732.82	12,310.41	0.00	-577.59	0
ION GEOPHYSICAL CORP	462044108	1,514.00	DARUMA	05/03/2013	45.42	9,427.76	9,856.14	0.00	-428.38	0
ION GEOPHYSICAL CORP	462044108	1,081.00	DARUMA	05/06/2013	43.24	6,101.89	7,037.31	0.00	-935.42	0

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ION GEOPHYSICAL CORP	462044108	1,397.00	DARUMA	05/07/2013	27.94	8,041.64	9,094.47	0.00	-1,052.83	0
ION GEOPHYSICAL CORP	462044108	1,048.00	DARUMA	05/07/2013	20.96	6,016.01	6,822.48	0.00	-806.47	0
ION GEOPHYSICAL CORP	462044108	1,317.00	DARUMA	05/08/2013	52.68	7,670.95	8,573.67	0.00	-902.72	0
ION GEOPHYSICAL CORP	462044108	4,338.00	DARUMA	05/09/2013	65.07	25,535.92	28,240.38	0.00	-2,704.46	0
ION GEOPHYSICAL CORP	462044108	1,516.00	DARUMA	05/13/2013	30.32	9,659.73	9,869.16	0.00	-209.43	0
ION GEOPHYSICAL CORP	462044108	1,429.00	DARUMA	05/14/2013	28.58	9,053.65	9,302.79	0.00	-249.14	0
ION GEOPHYSICAL CORP	462044108	616.00	DARUMA	05/22/2013	12.32	3,870.18	4,010.16	0.00	-139.98	0
ION GEOPHYSICAL CORP	462044108	983.00	DARUMA	05/23/2013	39.32	6,201.12	6,399.33	0.00	-198.21	0
ION GEOPHYSICAL CORP	462044108	1,250.00	DARUMA	05/29/2013	25.00	7,857.74	8,137.50	0.00	-279.76	0
ION GEOPHYSICAL CORP	462044108	730.00	DARUMA	05/31/2013	14.60	4,809.95	4,752.30	57.65	0.00	0
ION GEOPHYSICAL CORP	462044108	1,393.00	DARUMA	06/04/2013	27.86	8,889.41	9,068.43	0.00	-179.02	0
ION GEOPHYSICAL CORP	462044108	1,219.00	DARUMA	06/05/2013	24.38	7,777.69	7,935.69	0.00	-158.00	0
ION GEOPHYSICAL CORP	462044108	1,037.00	DARUMA	06/11/2013	20.74	6,300.70	6,750.87	0.00	-450.17	0
ION GEOPHYSICAL CORP	462044108	691.00	DARUMA	06/12/2013	13.82	4,305.20	4,498.41	0.00	-193.21	0
ION GEOPHYSICAL CORP	462044108	1,250.00	DARUMA	06/13/2013	25.00	7,731.36	8,137.50	0.00	-406.14	0
ION GEOPHYSICAL CORP	462044108	1,240.00	DARUMA	06/17/2013	24.80	7,416.68	8,072.40	0.00	-655.72	0
ION GEOPHYSICAL CORP	462044108	834.00	DARUMA	06/21/2013	16.68	5,030.51	5,429.34	0.00	-398.83	0
ION GEOPHYSICAL CORP	462044108	970.00	DARUMA	06/24/2013	38.80	5,867.24	6,314.70	0.00	-447.46	0
ION GEOPHYSICAL CORP	462044108	603.00	DARUMA	06/25/2013	12.06	3,606.23	3,925.53	0.00	-319.30	0
ION GEOPHYSICAL CORP	462044108	2,336.00	DARUMA	06/26/2013	93.44	13,924.41	15,659.81	0.00	-1,735.40	0
KNOLL INC	498904200	143.00	DARUMA	01/31/2013	5.72	2,369.45	2,196.48	172.97	0.00	0
KNOLL INC	498904200	329.00	DARUMA	02/08/2013	13.16	5,294.44	5,053.44	241.00	0.00	0
KNOLL INC	498904200	254.00	DARUMA	02/08/2013	10.16	4,095.09	3,901.44	193.65	0.00	0
KNOLL INC	498904200	421.00	DARUMA	02/11/2013	16.84	6,615.95	6,466.56	149.39	0.00	0
KNOLL INC	498904200	981.00	DARUMA	02/11/2013	19.62	15,546.44	15,068.16	478.28	0.00	0
KNOLL INC	498904200	79.00	DARUMA	02/12/2013	3.16	1,248.82	1,213.44	35.38	0.00	0
KNOLL INC	498904200	818.00	DARUMA	02/12/2013	32.72	12,941.44	12,564.48	376.96	0.00	0
KNOLL INC	498904200	356.00	DARUMA	02/13/2013	14.24	5,754.68	5,468.16	286.52	0.00	0
KNOLL INC	498904200	140.00	DARUMA	02/13/2013	2.80	2,267.24	2,150.40	116.84	0.00	0
KNOLL INC	498904200	122.00	DARUMA	02/26/2013	4.88	2,043.45	1,873.92	169.53	0.00	0
KNOLL INC	498904200	424.00	DARUMA	03/21/2013	16.96	7,541.56	6,512.64	1,028.92	0.00	0

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KNOLL INC	498904200	154.00	DARUMA	04/16/2013	6.16	2,702.95	2,365.44	337.51	0.00	0
KNOLL INC	498904200	300.00	DARUMA	04/17/2013	12.00	5,210.91	4,608.00	602.91	0.00	0
KNOLL INC	498904200	750.00	DARUMA	04/19/2013	30.00	12,356.80	11,520.00	836.80	0.00	0
KNOLL INC	498904200	267.00	DARUMA	04/22/2013	10.68	4,330.75	4,101.12	229.63	0.00	0
KNOLL INC	498904200	162.00	DARUMA	04/26/2013	6.48	2,527.12	2,488.32	38.80	0.00	0
KNOLL INC	498904200	143.00	DARUMA	04/29/2013	5.72	2,229.85	2,196.48	33.37	0.00	0
KNOLL INC	498904200	136.00	DARUMA	04/30/2013	5.44	2,122.42	2,088.96	33.46	0.00	0
KNOLL INC	498904200	444.00	DARUMA	05/01/2013	17.76	6,909.19	6,819.84	89.35	0.00	0
KNOLL INC	498904200	130.00	DARUMA	05/02/2013	5.20	2,023.88	1,996.80	27.08	0.00	0
KNOLL INC	498904200	135.00	DARUMA	05/03/2013	5.40	2,088.22	2,073.60	14.62	0.00	0
KNOLL INC	498904200	44.00	DARUMA	05/06/2013	1.32	648.54	675.84	0.00	-27.30	0
KNOLL INC	498904200	211.00	DARUMA	05/07/2013	8.44	3,166.61	3,240.96	0.00	-74.35	0
KNOLL INC	498904200	279.00	DARUMA	05/21/2013	11.16	4,452.74	4,285.44	167.30	0.00	0
KNOLL INC	498904200	1,500.00	DARUMA	05/23/2013	60.00	23,956.11	23,040.00	916.11	0.00	0
KNOLL INC	498904200	264.00	DARUMA	06/06/2013	10.56	3,995.60	4,055.04	0.00	-59.44	0
KNOLL INC	498904200	189.00	DARUMA	06/07/2013	7.56	2,858.18	2,903.04	0.00	-44.86	0
KNOLL INC	498904200	616.00	DARUMA	06/26/2013	18.48	8,660.00	9,461.76	0.00	-801.76	0
KNOLL INC	498904200	342.00	DARUMA	06/27/2013	13.68	4,856.41	5,253.12	0.00	-396.71	0
KNOLL INC	498904200	1,300.00	DARUMA	06/28/2013	52.00	18,517.52	19,968.00	0.00	-1,450.48	0
KNOLL INC	498904200	639.00	DARUMA	07/11/2013	25.56	9,447.32	9,815.04	0.00	-367.72	0
KNOLL INC	498904200	2,326.00	DARUMA	07/12/2013	46.52	34,543.98	35,727.36	0.00	-1,183.38	0
KNOLL INC	498904200	159.00	DARUMA	07/16/2013	6.36	2,463.19	2,442.24	20.95	0.00	0
KNOLL INC	498904200	445.00	DARUMA	07/18/2013	17.80	6,879.97	6,835.20	44.77	0.00	0
KNOLL INC	498904200	620.00	DARUMA	07/19/2013	24.80	9,594.70	9,523.20	71.50	0.00	0
KNOLL INC	498904200	315.00	DARUMA	07/19/2013	12.60	4,900.62	4,838.40	62.22	0.00	0
KNOLL INC	498904200	450.00	DARUMA	07/19/2013	13.50	7,006.38	6,912.00	94.38	0.00	0
KNOLL INC	498904200	306.00	DARUMA	07/22/2013	12.24	4,761.88	4,700.16	61.72	0.00	0
KNOLL INC	498904200	477.00	DARUMA	07/23/2013	14.31	7,495.35	7,580.21	0.00	-84.86	0
LIFE TIME FITNESS INC	53217R207	43.00	DARUMA	01/31/2013	1.72	2,249.27	2,116.03	133.24	0.00	0
LIFE TIME FITNESS INC	53217R207	155.00	DARUMA	02/26/2013	6.20	6,620.91	7,627.55	0.00	-1,006.64	0
LIFE TIME FITNESS INC	53217R207	102.00	DARUMA	03/18/2013	4.08	4,362.60	5,019.42	0.00	-656.82	0

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LIFE TIME FITNESS INC	53217R207	83.00	DARUMA	03/21/2013	3.32	3,641.95	4,084.43	0.00	-442.48	0
LIFE TIME FITNESS INC	53217R207	235.00	DARUMA	04/19/2013	9.40	10,191.93	11,564.35	0.00	-1,372.42	0
LIFE TIME FITNESS INC	53217R207	1,555.00	DARUMA	04/30/2013	62.20	73,109.64	76,521.55	0.00	-3,411.91	0
LIFE TIME FITNESS INC	53217R207	166.00	DARUMA	04/30/2013	3.32	7,783.56	8,168.86	0.00	-385.30	0
LIFE TIME FITNESS INC	53217R207	810.00	DARUMA	04/30/2013	32.40	38,240.46	39,860.10	0.00	-1,619.64	0
LIFE TIME FITNESS INC	53217R207	108.00	DARUMA	04/30/2013	4.32	5,071.56	5,314.68	0.00	-243.12	0
LIFE TIME FITNESS INC	53217R207	108.00	DARUMA	04/30/2013	1.08	5,082.36	5,314.68	0.00	-232.32	0
LIFE TIME FITNESS INC	53217R207	222.00	DARUMA	05/01/2013	8.88	10,249.44	10,924.62	0.00	-675.18	0
LIFE TIME FITNESS INC	53217R207	280.00	DARUMA	05/01/2013	11.20	12,927.39	13,778.80	0.00	-851.41	0
LIFE TIME FITNESS INC	53217R207	81.00	DARUMA	05/02/2013	0.81	3,738.87	3,986.01	0.00	-247.14	0
LIFE TIME FITNESS INC	53217R207	473.00	DARUMA	05/02/2013	18.92	21,876.46	23,276.33	0.00	-1,399.87	0
LIFE TIME FITNESS INC	53217R207	350.00	DARUMA	05/02/2013	7.00	16,136.38	15,340.25	796.13	0.00	0
LIFE TIME FITNESS INC	53217R207	225.00	DARUMA	05/02/2013	9.00	10,398.81	9,005.27	1,393.54	0.00	0
LIFE TIME FITNESS INC	53217R207	270.00	DARUMA	05/03/2013	10.80	12,449.07	10,838.13	1,610.94	0.00	0
LIFE TIME FITNESS INC	53217R207	851.00	DARUMA	05/03/2013	25.53	39,704.64	34,661.42	5,043.22	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	49.00	DARUMA	01/31/2013	1.96	2,849.28	2,588.67	260.61	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	177.00	DARUMA	02/26/2013	7.08	10,427.82	9,350.91	1,076.91	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	117.00	DARUMA	03/18/2013	4.68	7,859.81	6,181.11	1,678.70	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	95.00	DARUMA	03/21/2013	3.80	6,273.65	5,018.85	1,254.80	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	104.00	DARUMA	04/16/2013	4.16	7,189.27	5,494.32	1,694.95	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	111.00	DARUMA	04/17/2013	4.44	7,570.23	5,864.13	1,706.10	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	451.00	DARUMA	04/19/2013	18.04	29,972.92	23,826.33	6,146.59	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	165.00	DARUMA	04/22/2013	6.60	11,079.42	8,716.95	2,362.47	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	325.00	DARUMA	04/29/2013	13.00	25,749.07	17,169.75	8,579.32	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	46.00	DARUMA	05/03/2013	1.84	3,766.18	2,430.18	1,336.00	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	59.00	DARUMA	05/03/2013	2.36	4,835.53	3,116.97	1,718.56	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	223.00	DARUMA	05/03/2013	8.92	18,275.96	11,781.09	6,494.87	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	128.00	DARUMA	05/06/2013	5.12	10,208.79	6,762.24	3,446.55	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	408.00	DARUMA	05/06/2013	16.32	32,848.93	21,554.64	11,294.29	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	404.00	DARUMA	05/07/2013	16.16	32,544.62	21,343.32	11,201.30	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	315.00	DARUMA	05/21/2013	12.60	27,657.04	16,641.45	11,015.59	0.00	0

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LUMBER LIQUIDATORS HLDGS INC	55003T107	119.00	DARUMA	05/21/2013	2.38	10,420.74	6,286.77	4,133.97	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	224.00	DARUMA	05/22/2013	8.96	19,871.98	11,833.92	8,038.06	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	167.00	DARUMA	05/23/2013	6.68	14,955.51	8,822.61	6,132.90	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	204.00	DARUMA	06/04/2013	8.16	16,840.39	10,777.32	6,063.07	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	123.00	DARUMA	06/04/2013	3.69	10,168.23	6,498.09	3,670.14	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	167.00	DARUMA	06/05/2013	6.68	13,861.10	8,822.61	5,038.49	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	109.00	DARUMA	07/05/2013	4.36	8,711.09	5,758.47	2,952.62	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	512.00	DARUMA	07/29/2013	20.48	48,189.47	27,048.96	21,140.51	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	18.00	DARUMA	09/20/2013	0.72	1,956.38	950.94	1,005.44	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	24.00	DARUMA	10/17/2013	0.96	2,572.95	1,267.92	1,305.03	0.00	0
LUMBER LIQUIDATORS HLDGS INC	55003T107	33.00	DARUMA	10/25/2013	1.32	3,556.34	1,743.39	1,812.95	0.00	0
MAXIMUS INC	577933104	53.00	DARUMA	01/31/2013	2.12	3,717.33	3,350.66	366.67	0.00	0
MAXIMUS INC	577933104	159.00	DARUMA	02/26/2013	6.36	11,299.70	10,051.98	1,247.72	0.00	0
MAXIMUS INC	577933104	105.00	DARUMA	03/08/2013	4.20	7,826.59	6,638.10	1,188.49	0.00	0
MAXIMUS INC	577933104	45.00	DARUMA	03/11/2013	1.80	3,361.88	2,844.90	516.98	0.00	0
MAXIMUS INC	577933104	133.00	DARUMA	03/11/2013	5.32	9,936.23	8,408.26	1,527.97	0.00	0
MAXIMUS INC	577933104	19.00	DARUMA	03/13/2013	0.76	1,448.52	1,201.18	247.34	0.00	0
MAXIMUS INC	577933104	57.00	DARUMA	03/13/2013	2.28	4,345.58	3,603.54	742.04	0.00	0
MAXIMUS INC	577933104	92.00	DARUMA	03/14/2013	2.76	7,043.36	5,816.24	1,227.12	0.00	0
MAXIMUS INC	577933104	78.00	DARUMA	03/15/2013	3.12	5,942.29	4,931.16	1,011.13	0.00	0
MAXIMUS INC	577933104	479.00	DARUMA	03/18/2013	19.16	36,598.51	30,282.38	6,316.13	0.00	0
MAXIMUS INC	577933104	139.00	DARUMA	03/19/2013	5.56	10,700.69	8,787.58	1,913.11	0.00	0
MAXIMUS INC	577933104	70.00	DARUMA	03/21/2013	2.80	5,357.67	4,425.40	932.27	0.00	0
MAXIMUS INC	577933104	143.00	DARUMA	03/25/2013	5.72	11,014.07	9,040.46	1,973.61	0.00	0
MAXIMUS INC	577933104	194.00	DARUMA	04/19/2013	7.76	14,790.92	12,264.68	2,526.24	0.00	0
MAXIMUS INC	577933104	220.00	DARUMA	05/23/2013	8.80	16,821.02	13,908.40	2,912.62	0.00	0
MAXIMUS INC	577933104	112.00	DARUMA	07/05/2013	4.48	4,212.83	3,540.32	672.51	0.00	0
MAXIMUS INC	577933104	289.00	DARUMA	09/20/2013	11.56	11,757.26	9,135.29	2,621.97	0.00	0
MAXIMUS INC	577933104	87.00	DARUMA	10/17/2013	3.48	3,981.96	2,750.07	1,231.89	0.00	0
MAXIMUS INC	577933104	119.00	DARUMA	10/25/2013	4.76	5,965.79	3,761.59	2,204.20	0.00	0
MICROSEMI CORP	595137100	323.00	DARUMA	04/19/2013	12.92	6,597.00	6,681.12	0.00	-84.12	0

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MICROSEMI CORP	595137100	628.00	DARUMA	09/20/2013	25.12	16,381.53	12,893.03	3,488.50	0.00	0
MICROSEMI CORP	595137100	155.00	DARUMA	10/17/2013	6.20	3,774.18	3,136.58	637.60	0.00	0
MICROSEMI CORP	595137100	212.00	DARUMA	10/25/2013	8.48	5,630.62	4,282.44	1,348.18	0.00	0
MONRO MUFFLER BRAKE INC	610236101	302.00	DARUMA	05/23/2013	12.08	13,261.94	11,617.52	1,644.42	0.00	0
MONRO MUFFLER BRAKE INC	610236101	129.00	DARUMA	07/05/2013	5.16	6,211.11	5,049.05	1,162.06	0.00	0
MONRO MUFFLER BRAKE INC	610236101	47.00	DARUMA	09/20/2013	1.88	2,072.68	1,839.58	233.10	0.00	0
MONRO MUFFLER BRAKE INC	610236101	77.00	DARUMA	10/17/2013	3.08	3,438.55	3,013.77	424.78	0.00	0
MONRO MUFFLER BRAKE INC	610236101	105.00	DARUMA	10/25/2013	4.20	4,995.76	4,109.69	886.07	0.00	0
OXFORD INDS INC	691497309	10.00	DARUMA	09/20/2013	0.40	664.68	470.37	194.31	0.00	0
OXFORD INDS INC	691497309	35.00	DARUMA	10/17/2013	1.40	2,305.75	1,646.29	659.46	0.00	0
OXFORD INDS INC	691497309	48.00	DARUMA	10/25/2013	1.92	3,384.72	2,257.77	1,126.95	0.00	0
PACIRA PHARMACEUTICALS INC	695127100	66.00	DARUMA	10/25/2013	2.64	3,482.09	2,601.65	880.44	0.00	0
PANDORA MEDIA INC COM	698354107	185.00	DARUMA	01/31/2013	7.40	2,136.70	1,698.30	438.40	0.00	0
PANDORA MEDIA INC COM	698354107	699.00	DARUMA	02/26/2013	27.96	8,265.00	6,416.82	1,848.18	0.00	0
PANDORA MEDIA INC COM	698354107	424.00	DARUMA	03/13/2013	16.96	5,893.97	3,892.32	2,001.65	0.00	0
PANDORA MEDIA INC COM	698354107	142.00	DARUMA	03/13/2013	5.68	1,973.92	1,303.56	670.36	0.00	0
PANDORA MEDIA INC COM	698354107	461.00	DARUMA	03/18/2013	18.44	6,410.88	4,231.98	2,178.90	0.00	0
PANDORA MEDIA INC COM	698354107	369.00	DARUMA	03/21/2013	14.76	5,055.18	3,387.42	1,667.76	0.00	0
PANDORA MEDIA INC COM	698354107	1,041.00	DARUMA	04/19/2013	41.64	13,790.86	9,556.38	4,234.48	0.00	0
PANDORA MEDIA INC COM	698354107	408.00	DARUMA	05/21/2013	16.32	6,739.10	3,745.44	2,993.66	0.00	0
PANDORA MEDIA INC COM	698354107	812.00	DARUMA	05/21/2013	32.48	13,371.06	7,454.16	5,916.90	0.00	0
PANDORA MEDIA INC COM	698354107	1,867.00	DARUMA	05/23/2013	74.68	30,312.48	17,139.06	13,173.42	0.00	0
PANDORA MEDIA INC COM	698354107	358.00	DARUMA	05/24/2013	14.32	5,838.84	3,286.44	2,552.40	0.00	0
PANDORA MEDIA INC COM	698354107	823.00	DARUMA	05/24/2013	32.92	13,370.07	7,555.14	5,814.93	0.00	0
PANDORA MEDIA INC COM	698354107	128.00	DARUMA	05/24/2013	5.12	2,084.43	1,175.04	909.39	0.00	0
PANDORA MEDIA INC COM	698354107	467.00	DARUMA	05/28/2013	18.68	7,712.04	4,287.06	3,424.98	0.00	0
PANDORA MEDIA INC COM	698354107	575.00	DARUMA	05/29/2013	23.00	9,709.97	5,278.50	4,431.47	0.00	0
PANDORA MEDIA INC COM	698354107	575.00	DARUMA	05/29/2013	23.00	9,679.61	5,278.50	4,401.11	0.00	0
PANDORA MEDIA INC COM	698354107	651.00	DARUMA	07/05/2013	26.04	12,621.16	5,976.18	6,644.98	0.00	0
PANDORA MEDIA INC COM	698354107	1,547.00	DARUMA	08/14/2013	30.94	30,493.46	14,201.46	16,292.00	0.00	0
PANDORA MEDIA INC COM	698354107	483.00	DARUMA	08/15/2013	19.32	9,727.74	4,433.94	5,293.80	0.00	0

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PANDORA MEDIA INC COM	698354107	464.00	DARUMA	08/21/2013	18.56	9,778.85	4,259.52	5,519.33	0.00	0
PANDORA MEDIA INC COM	698354107	465.00	DARUMA	08/21/2013	18.60	9,771.66	4,268.70	5,502.96	0.00	0
PANDORA MEDIA INC COM	698354107	952.00	DARUMA	08/23/2013	38.08	20,291.52	8,739.36	11,552.16	0.00	0
PANDORA MEDIA INC COM	698354107	773.00	DARUMA	08/27/2013	30.92	16,623.69	7,096.14	9,527.55	0.00	0
PANDORA MEDIA INC COM	698354107	1,183.00	DARUMA	08/27/2013	47.32	25,343.67	10,859.94	14,483.73	0.00	0
PANDORA MEDIA INC COM	698354107	1,988.00	DARUMA	09/13/2013	79.52	40,450.52	18,249.84	22,200.68	0.00	0
PANDORA MEDIA INC COM	698354107	80.00	DARUMA	09/20/2013	3.20	1,872.76	734.40	1,138.36	0.00	0
PANDORA MEDIA INC COM	698354107	2,087.00	DARUMA	09/23/2013	83.48	53,569.85	19,158.66	34,411.19	0.00	0
PANDORA MEDIA INC COM	698354107	116.00	DARUMA	10/25/2013	4.64	3,152.82	1,064.88	2,087.94	0.00	0
PANDORA MEDIA INC COM	698354107	1,018.00	DARUMA	12/18/2013	40.72	27,950.53	9,345.24	18,605.29	0.00	0
PANDORA MEDIA INC COM	698354107	242.00	DARUMA	12/18/2013	9.68	6,678.64	2,221.56	4,457.08	0.00	0
PANDORA MEDIA INC COM	698354107	756.00	DARUMA	12/23/2013	30.24	20,384.27	6,940.08	13,444.19	0.00	0
PANDORA MEDIA INC COM	698354107	1,359.00	DARUMA	12/24/2013	54.36	38,047.52	12,475.62	25,571.90	0.00	0
PANDORA MEDIA INC COM	698354107	1,104.00	DARUMA	12/24/2013	44.16	31,343.11	10,134.72	21,208.39	0.00	0
PANDORA MEDIA INC COM	698354107	1,020.00	DARUMA	12/24/2013	40.80	28,198.83	9,363.60	18,835.23	0.00	0
PANDORA MEDIA INC COM	698354107	828.00	DARUMA	12/27/2013	33.12	24,130.47	7,601.04	16,529.43	0.00	0
PANDORA MEDIA INC COM	698354107	538.00	DARUMA	12/31/2013	21.52	15,460.72	5,500.46	9,960.26	0.00	0
PINNACLE ENTERTAINMENT INC	723456109	811.00	DARUMA	01/18/2013	32.44	12,809.29	12,838.13	0.00	-28.84	0
PINNACLE ENTERTAINMENT INC	723456109	309.00	DARUMA	01/23/2013	12.36	4,895.75	4,891.47	4.28	0.00	0
PINNACLE ENTERTAINMENT INC	723456109	219.00	DARUMA	01/28/2013	8.76	3,385.81	3,466.77	0.00	-80.96	0
PINNACLE ENTERTAINMENT INC	723456109	361.00	DARUMA	01/29/2013	14.44	5,624.11	5,714.63	0.00	-90.52	0
PINNACLE ENTERTAINMENT INC	723456109	212.00	DARUMA	01/31/2013	8.48	3,273.20	3,355.96	0.00	-82.76	0
PINNACLE ENTERTAINMENT INC	723456109	1,025.00	DARUMA	02/12/2013	41.00	15,965.35	16,225.75	0.00	-260.40	0
PINNACLE ENTERTAINMENT INC	723456109	979.00	DARUMA	02/13/2013	39.16	15,507.89	15,497.57	10.32	0.00	0
PINNACLE ENTERTAINMENT INC	723456109	132.00	DARUMA	02/19/2013	5.28	1,988.02	2,089.56	0.00	-101.54	0
PINNACLE ENTERTAINMENT INC	723456109	160.00	DARUMA	02/19/2013	6.40	2,405.34	2,532.80	0.00	-127.46	0
PINNACLE ENTERTAINMENT INC	723456109	130.00	DARUMA	02/26/2013	5.20	1,762.76	2,057.90	0.00	-295.14	0
PINNACLE ENTERTAINMENT INC	723456109	325.00	DARUMA	03/04/2013	13.00	4,567.54	5,144.75	0.00	-577.21	0
PINNACLE ENTERTAINMENT INC	723456109	369.00	DARUMA	03/05/2013	14.76	5,164.40	5,841.27	0.00	-676.87	0
PINNACLE ENTERTAINMENT INC	723456109	695.00	DARUMA	03/07/2013	27.80	9,897.40	11,001.85	0.00	-1,104.45	0
PINNACLE ENTERTAINMENT INC	723456109	407.00	DARUMA	03/08/2013	16.28	5,899.69	6,442.81	0.00	-543.12	0

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PINNACLE ENTERTAINMENT INC	723456109	377.00	DARUMA	03/11/2013	15.08	5,336.39	5,967.91	0.00	-631.52	0
PINNACLE ENTERTAINMENT INC	723456109	126.00	DARUMA	03/11/2013	5.04	1,783.51	1,994.58	0.00	-211.07	0
PINNACLE ENTERTAINMENT INC	723456109	498.00	DARUMA	03/12/2013	19.92	6,999.48	7,883.34	0.00	-883.86	0
PINNACLE ENTERTAINMENT INC	723456109	166.00	DARUMA	03/12/2013	6.64	2,333.15	2,627.78	0.00	-294.63	0
PINNACLE ENTERTAINMENT INC	723456109	249.00	DARUMA	03/13/2013	9.96	3,523.49	3,941.67	0.00	-418.18	0
PINNACLE ENTERTAINMENT INC	723456109	83.00	DARUMA	03/13/2013	3.32	1,174.49	1,313.89	0.00	-139.40	0
PINNACLE ENTERTAINMENT INC	723456109	560.00	DARUMA	03/14/2013	22.40	8,298.51	8,864.80	0.00	-566.29	0
PINNACLE ENTERTAINMENT INC	723456109	351.00	DARUMA	03/19/2013	14.04	5,252.60	5,556.33	0.00	-303.73	0
PINNACLE ENTERTAINMENT INC	723456109	517.00	DARUMA	03/20/2013	20.68	7,760.04	8,184.11	0.00	-424.07	0
PINNACLE ENTERTAINMENT INC	723456109	331.00	DARUMA	03/21/2013	9.93	4,922.35	5,239.73	0.00	-317.38	0
PINNACLE ENTERTAINMENT INC	723456109	828.00	DARUMA	03/21/2013	33.12	12,315.89	13,107.24	0.00	-791.35	0
PINNACLE ENTERTAINMENT INC	723456109	681.00	DARUMA	03/25/2013	27.24	10,119.50	10,780.23	0.00	-660.73	0
PINNACLE ENTERTAINMENT INC	723456109	497.00	DARUMA	03/26/2013	19.88	7,387.59	7,867.51	0.00	-479.92	0
PINNACLE ENTERTAINMENT INC	723456109	492.00	DARUMA	03/26/2013	19.68	7,314.20	7,788.36	0.00	-474.16	0
PINNACLE ENTERTAINMENT INC	723456109	2,281.00	DARUMA	03/27/2013	91.24	33,894.89	36,108.23	0.00	-2,213.34	0
PINNACLE ENTERTAINMENT INC	723456109	977.00	DARUMA	03/27/2013	39.08	14,517.89	15,465.91	0.00	-948.02	0
PINNACLE ENTERTAINMENT INC	723456109	1,955.00	DARUMA	03/27/2013	78.20	29,050.64	30,947.65	0.00	-1,897.01	0
PINNACLE ENTERTAINMENT INC	723456109	977.00	DARUMA	03/27/2013	39.08	14,517.89	15,465.91	0.00	-948.02	0
PINNACLE ENTERTAINMENT INC	723456109	834.00	DARUMA	03/27/2013	33.36	12,417.40	13,213.38	0.00	-795.98	0
PROGRESS SOFTWARE CORP	743312100	99.00	DARUMA	01/31/2013	3.96	2,393.76	2,078.01	315.75	0.00	0
PROGRESS SOFTWARE CORP	743312100	365.00	DARUMA	02/26/2013	14.60	8,468.17	7,661.35	806.82	0.00	0
PROGRESS SOFTWARE CORP	743312100	241.00	DARUMA	03/18/2013	9.64	5,635.00	5,058.59	576.41	0.00	0
PROGRESS SOFTWARE CORP	743312100	196.00	DARUMA	03/21/2013	7.84	4,658.81	4,114.04	544.77	0.00	0
PROGRESS SOFTWARE CORP	743312100	555.00	DARUMA	04/19/2013	22.20	11,796.81	11,649.45	147.36	0.00	0
PROGRESS SOFTWARE CORP	743312100	628.00	DARUMA	05/23/2013	25.12	15,210.50	13,181.72	2,028.78	0.00	0
PROGRESS SOFTWARE CORP	743312100	162.00	DARUMA	07/05/2013	6.48	3,769.90	3,400.38	369.52	0.00	0
PROGRESS SOFTWARE CORP	743312100	415.00	DARUMA	09/20/2013	16.60	10,374.31	8,710.85	1,663.46	0.00	0
PROGRESS SOFTWARE CORP	743312100	124.00	DARUMA	10/17/2013	4.96	3,192.28	2,602.76	589.52	0.00	0
PROGRESS SOFTWARE CORP	743312100	170.00	DARUMA	10/25/2013	6.80	4,525.32	3,568.30	957.02	0.00	0
PROGRESS SOFTWARE CORP	743312100	363.00	DARUMA	11/26/2013	14.52	9,517.47	7,619.37	1,898.10	0.00	0
PROGRESS SOFTWARE CORP	743312100	432.00	DARUMA	11/27/2013	17.28	11,329.30	9,067.68	2,261.62	0.00	0

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PROGRESS SOFTWARE CORP	743312100	291.00	DARUMA	11/29/2013	8.73	7,606.96	6,108.09	1,498.87	0.00	0
PROGRESS SOFTWARE CORP	743312100	839.00	DARUMA	12/02/2013	33.56	21,961.69	17,610.61	4,351.08	0.00	0
PROGRESS SOFTWARE CORP	743312100	807.00	DARUMA	12/03/2013	32.28	21,191.45	16,938.93	4,252.52	0.00	0
PROGRESS SOFTWARE CORP	743312100	558.00	DARUMA	12/04/2013	22.32	14,678.38	11,712.42	2,965.96	0.00	0
PROGRESS SOFTWARE CORP	743312100	936.00	DARUMA	12/05/2013	37.44	24,571.07	19,646.64	4,924.43	0.00	0
PROGRESS SOFTWARE CORP	743312100	500.00	DARUMA	12/05/2013	5.00	13,107.27	10,495.00	2,612.27	0.00	0
PROGRESS SOFTWARE CORP	743312100	552.00	DARUMA	12/05/2013	22.08	14,440.06	11,586.48	2,853.58	0.00	0
PROGRESS SOFTWARE CORP	743312100	500.00	DARUMA	12/06/2013	20.00	13,127.37	10,495.00	2,632.37	0.00	0
PROGRESS SOFTWARE CORP	743312100	267.00	DARUMA	12/09/2013	10.68	7,011.29	5,604.33	1,406.96	0.00	0
PROGRESS SOFTWARE CORP	743312100	700.00	DARUMA	12/09/2013	28.00	18,404.77	14,693.00	3,711.77	0.00	0
PROGRESS SOFTWARE CORP	743312100	183.00	DARUMA	12/10/2013	7.32	4,839.75	3,841.17	998.58	0.00	0
PROGRESS SOFTWARE CORP	743312100	526.00	DARUMA	12/11/2013	21.04	13,925.92	11,040.74	2,885.18	0.00	0
PROGRESS SOFTWARE CORP	743312100	829.00	DARUMA	12/12/2013	16.58	21,666.94	17,400.71	4,266.23	0.00	0
PROGRESS SOFTWARE CORP	743312100	557.00	DARUMA	12/12/2013	22.28	14,576.54	11,691.43	2,885.11	0.00	0
PROGRESS SOFTWARE CORP	743312100	241.00	DARUMA	12/13/2013	9.64	6,267.34	5,058.59	1,208.75	0.00	0
PROGRESS SOFTWARE CORP	743312100	750.00	DARUMA	12/16/2013	30.00	19,191.64	15,742.50	3,449.14	0.00	0
PROGRESS SOFTWARE CORP	743312100	728.00	DARUMA	12/17/2013	29.12	17,486.47	15,280.72	2,205.75	0.00	0
PROGRESS SOFTWARE CORP	743312100	528.00	DARUMA	12/18/2013	21.12	12,733.33	11,243.76	1,489.57	0.00	0
PROGRESS SOFTWARE CORP	743312100	531.00	DARUMA	12/19/2013	15.93	13,011.50	12,026.57	984.93	0.00	0
PROGRESS SOFTWARE CORP	743312100	540.00	DARUMA	12/20/2013	21.60	13,078.25	12,459.47	618.78	0.00	0
ROGERS CORP	775133101	111.00	DARUMA	01/31/2013	4.44	5,736.24	5,512.26	223.98	0.00	0
ROGERS CORP	775133101	165.00	DARUMA	02/26/2013	6.60	7,767.72	8,193.90	0.00	-426.18	0
ROGERS CORP	775133101	108.00	DARUMA	03/18/2013	4.32	5,224.23	5,363.28	0.00	-139.05	0
ROGERS CORP	775133101	89.00	DARUMA	03/21/2013	3.56	4,306.61	4,419.74	0.00	-113.13	0
ROGERS CORP	775133101	250.00	DARUMA	04/19/2013	10.00	10,793.03	12,415.00	0.00	-1,621.97	0
ROGERS CORP	775133101	283.00	DARUMA	05/23/2013	11.32	13,301.92	14,053.78	0.00	-751.86	0
ROGERS CORP	775133101	73.00	DARUMA	07/05/2013	2.92	3,463.15	3,625.18	0.00	-162.03	0
ROGERS CORP	775133101	187.00	DARUMA	09/20/2013	7.48	11,132.90	9,286.42	1,846.48	0.00	0
ROGERS CORP	775133101	56.00	DARUMA	10/17/2013	2.24	3,265.39	2,780.96	484.43	0.00	0
ROGERS CORP	775133101	77.00	DARUMA	10/25/2013	3.08	4,494.41	3,823.82	670.59	0.00	0
ROVI CORP	779376102	238.00	DARUMA	01/02/2013	9.52	3,636.24	3,672.34	0.00	-36.10	0

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ROVI CORP	779376102	176.00	DARUMA	01/03/2013	7.04	2,705.72	2,715.68	0.00	-9.96	0
ROVI CORP	779376102	172.00	DARUMA	01/07/2013	6.88	2,733.01	2,653.96	79.05	0.00	0
ROVI CORP	779376102	131.00	DARUMA	01/07/2013	5.24	2,078.49	2,021.33	57.16	0.00	0
ROVI CORP	779376102	172.00	DARUMA	01/07/2013	6.88	2,722.81	2,653.96	68.85	0.00	0
ROVI CORP	779376102	481.00	DARUMA	01/07/2013	19.24	7,629.92	7,421.83	208.09	0.00	0
ROVI CORP	779376102	163.00	DARUMA	01/07/2013	3.26	2,641.36	2,515.09	126.27	0.00	0
ROVI CORP	779376102	85.00	DARUMA	01/08/2013	1.70	1,354.86	1,311.55	43.31	0.00	0
ROVI CORP	779376102	143.00	DARUMA	01/08/2013	5.72	2,282.22	2,206.49	75.73	0.00	0
ROVI CORP	779376102	142.00	DARUMA	01/08/2013	5.68	2,263.42	2,191.06	72.36	0.00	0
ROVI CORP	779376102	411.00	DARUMA	01/08/2013	16.44	6,526.90	6,341.73	185.17	0.00	0
ROVI CORP	779376102	119.00	DARUMA	01/08/2013	4.76	1,882.83	1,836.17	46.66	0.00	0
ROVI CORP	779376102	1,000.00	DARUMA	01/09/2013	40.00	16,726.72	15,430.00	1,296.72	0.00	0
ROVI CORP	779376102	1,238.00	DARUMA	01/09/2013	49.52	20,379.25	19,102.34	1,276.91	0.00	0
ROVI CORP	779376102	572.00	DARUMA	01/09/2013	22.88	9,571.40	8,825.96	745.44	0.00	0
ROVI CORP	779376102	364.00	DARUMA	01/09/2013	14.56	6,078.88	5,616.52	462.36	0.00	0
ROVI CORP	779376102	853.00	DARUMA	01/09/2013	34.12	14,140.03	13,161.79	978.24	0.00	0
ROVI CORP	779376102	486.00	DARUMA	01/09/2013	19.44	8,135.16	7,498.98	636.18	0.00	0
ROVI CORP	779376102	547.00	DARUMA	01/09/2013	21.88	9,103.68	8,440.21	663.47	0.00	0
ROVI CORP	779376102	1,017.00	DARUMA	01/09/2013	40.68	17,048.39	15,692.31	1,356.08	0.00	0
ROVI CORP	779376102	1,092.00	DARUMA	01/09/2013	43.68	18,194.49	16,849.56	1,344.93	0.00	0
ROVI CORP	779376102	400.00	DARUMA	01/10/2013	16.00	6,736.32	6,172.00	564.32	0.00	0
ROVI CORP	779376102	349.00	DARUMA	01/10/2013	13.96	5,797.52	5,385.07	412.45	0.00	0
ROVI CORP	779376102	5,294.00	DARUMA	01/11/2013	211.76	87,255.34	81,686.42	5,568.92	0.00	0
SCHULMAN A INC	808194104	132.00	DARUMA	02/14/2013	5.28	4,301.00	3,819.57	481.43	0.00	0
SCHULMAN A INC	808194104	159.00	DARUMA	02/26/2013	6.36	4,880.60	4,600.84	279.76	0.00	0
SCHULMAN A INC	808194104	214.00	DARUMA	04/19/2013	8.56	5,425.90	6,192.33	0.00	-766.43	0
SCHULMAN A INC	808194104	409.00	DARUMA	05/23/2013	16.36	11,987.23	11,834.86	152.37	0.00	0
SCHULMAN A INC	808194104	106.00	DARUMA	07/05/2013	4.24	2,906.83	3,067.23	0.00	-160.40	0
SCHULMAN A INC	808194104	85.00	DARUMA	10/17/2013	3.40	2,496.55	2,459.57	36.98	0.00	0
SCHULMAN A INC	808194104	115.00	DARUMA	10/25/2013	4.60	3,697.18	3,327.65	369.53	0.00	0
SEMTech CORP COM	816850101	58.00	DARUMA	01/31/2013	2.32	1,739.38	1,679.10	60.28	0.00	0

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SEMTECH CORP COM	816850101	212.00	DARUMA	02/26/2013	8.48	6,582.45	6,137.40	445.05	0.00	0
SEMTECH CORP COM	816850101	140.00	DARUMA	03/18/2013	5.60	4,595.46	4,053.00	542.46	0.00	0
SEMTECH CORP COM	816850101	114.00	DARUMA	03/21/2013	4.56	3,757.57	3,300.30	457.27	0.00	0
SEMTECH CORP COM	816850101	323.00	DARUMA	04/19/2013	12.92	10,475.75	9,350.85	1,124.90	0.00	0
SEMTECH CORP COM	816850101	102.00	DARUMA	04/29/2013	4.08	3,188.78	2,952.90	235.88	0.00	0
SEMTECH CORP COM	816850101	457.00	DARUMA	04/30/2013	18.28	14,392.93	13,230.15	1,162.78	0.00	0
SEMTECH CORP COM	816850101	200.00	DARUMA	05/01/2013	8.00	6,233.40	5,790.00	443.40	0.00	0
SEMTECH CORP COM	816850101	255.00	DARUMA	05/02/2013	10.20	8,072.40	7,382.25	690.15	0.00	0
SEMTECH CORP COM	816850101	653.00	DARUMA	05/03/2013	26.12	20,853.35	18,904.35	1,949.00	0.00	0
SEMTECH CORP COM	816850101	460.00	DARUMA	05/06/2013	18.40	14,609.27	13,317.00	1,292.27	0.00	0
SEMTECH CORP COM	816850101	255.00	DARUMA	05/07/2013	7.65	8,058.98	7,382.25	676.73	0.00	0
SEMTECH CORP COM	816850101	1,127.00	DARUMA	05/07/2013	45.08	35,635.05	32,626.65	3,008.40	0.00	0
SEMTECH CORP COM	816850101	135.00	DARUMA	05/08/2013	5.40	4,368.50	3,908.25	460.25	0.00	0
SEMTECH CORP COM	816850101	536.00	DARUMA	05/08/2013	21.44	17,353.79	15,517.20	1,836.59	0.00	0
SEMTECH CORP COM	816850101	268.00	DARUMA	05/09/2013	10.72	8,693.91	7,758.60	935.31	0.00	0
SEMTECH CORP COM	816850101	536.00	DARUMA	05/09/2013	10.72	17,386.11	15,517.20	1,868.91	0.00	0
SEMTECH CORP COM	816850101	961.00	DARUMA	05/10/2013	38.44	31,246.59	27,820.95	3,425.64	0.00	0
SEMTECH CORP COM	816850101	335.00	DARUMA	05/13/2013	13.40	10,978.84	9,698.25	1,280.59	0.00	0
SEMTECH CORP COM	816850101	130.00	DARUMA	05/14/2013	5.20	4,276.24	3,763.50	512.74	0.00	0
SEMTECH CORP COM	816850101	268.00	DARUMA	05/14/2013	10.72	8,792.88	7,758.60	1,034.28	0.00	0
SEMTECH CORP COM	816850101	402.00	DARUMA	05/15/2013	16.08	13,302.44	11,637.90	1,664.54	0.00	0
SEMTECH CORP COM	816850101	460.00	DARUMA	05/16/2013	18.40	15,230.30	14,104.29	1,126.01	0.00	0
SHUTTERFLY INC	82568P304	205.00	DARUMA	01/31/2013	8.20	6,811.99	6,123.35	688.64	0.00	0
SHUTTERFLY INC	82568P304	853.00	DARUMA	02/12/2013	34.12	35,816.66	25,479.11	10,337.55	0.00	0
SHUTTERFLY INC	82568P304	319.00	DARUMA	02/15/2013	12.76	13,236.35	9,528.53	3,707.82	0.00	0
SHUTTERFLY INC	82568P304	529.00	DARUMA	02/19/2013	21.16	21,875.98	15,801.23	6,074.75	0.00	0
SHUTTERFLY INC	82568P304	327.00	DARUMA	02/20/2013	13.08	13,608.68	9,767.49	3,841.19	0.00	0
SHUTTERFLY INC	82568P304	85.00	DARUMA	02/26/2013	3.40	3,491.72	2,538.95	952.77	0.00	0
SHUTTERFLY INC	82568P304	361.00	DARUMA	03/13/2013	14.44	16,032.70	10,783.07	5,249.63	0.00	0
SHUTTERFLY INC	82568P304	121.00	DARUMA	03/13/2013	4.84	5,373.83	3,614.27	1,759.56	0.00	0
SHUTTERFLY INC	82568P304	282.00	DARUMA	03/21/2013	11.28	12,317.85	8,423.34	3,894.51	0.00	0

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SHUTTERFLY INC	82568P304	361.00	DARUMA	04/19/2013	14.44	15,943.17	10,783.07	5,160.10	0.00	0
SHUTTERFLY INC	82568P304	408.00	DARUMA	05/23/2013	16.32	20,044.02	12,186.96	7,857.06	0.00	0
SHUTTERFLY INC	82568P304	145.00	DARUMA	06/21/2013	2.90	7,799.41	4,331.15	3,468.26	0.00	0
SHUTTERFLY INC	82568P304	332.00	DARUMA	06/21/2013	13.28	17,725.40	9,916.84	7,808.56	0.00	0
SHUTTERFLY INC	82568P304	187.00	DARUMA	06/21/2013	1.87	10,058.12	5,585.69	4,472.43	0.00	0
SHUTTERFLY INC	82568P304	85.00	DARUMA	06/21/2013	2.55	4,571.22	2,538.95	2,032.27	0.00	0
SHUTTERFLY INC	82568P304	70.00	DARUMA	07/05/2013	2.80	3,999.43	2,090.90	1,908.53	0.00	0
SHUTTERFLY INC	82568P304	180.00	DARUMA	07/12/2013	7.20	10,223.03	5,376.60	4,846.43	0.00	0
SHUTTERFLY INC	82568P304	414.00	DARUMA	07/15/2013	16.56	23,462.09	12,366.18	11,095.91	0.00	0
SHUTTERFLY INC	82568P304	221.00	DARUMA	07/16/2013	8.84	12,511.89	6,601.27	5,910.62	0.00	0
SHUTTERFLY INC	82568P304	35.00	DARUMA	09/20/2013	1.40	1,949.81	1,045.45	904.36	0.00	0
SHUTTERFLY INC	82568P304	68.00	DARUMA	10/17/2013	2.72	3,618.89	2,031.16	1,587.73	0.00	0
SHUTTERFLY INC	82568P304	93.00	DARUMA	10/25/2013	3.72	5,318.57	2,777.91	2,540.66	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	58.00	DARUMA	01/31/2013	2.32	2,160.45	1,949.96	210.49	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	198.00	DARUMA	02/26/2013	7.92	7,415.94	6,656.76	759.18	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	130.00	DARUMA	03/18/2013	5.20	5,015.37	4,370.60	644.77	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	107.00	DARUMA	03/21/2013	4.28	4,091.58	3,597.34	494.24	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	300.00	DARUMA	04/19/2013	12.00	10,537.89	10,086.00	451.89	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	389.00	DARUMA	04/30/2013	15.56	13,770.17	13,078.18	691.99	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	665.00	DARUMA	05/01/2013	26.60	23,397.16	22,357.30	1,039.86	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	426.00	DARUMA	05/02/2013	17.04	15,257.52	14,322.12	935.40	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	305.00	DARUMA	05/02/2013	6.10	10,898.93	10,254.10	644.83	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	508.00	DARUMA	05/03/2013	20.32	17,959.02	17,078.96	880.06	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	189.00	DARUMA	05/06/2013	7.56	6,380.55	6,354.18	26.37	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	603.00	DARUMA	05/07/2013	24.12	20,652.10	20,272.86	379.24	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	153.00	DARUMA	05/07/2013	6.12	5,236.57	5,143.86	92.71	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	508.00	DARUMA	05/08/2013	20.32	18,024.40	17,078.96	945.44	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	159.00	DARUMA	05/09/2013	6.36	5,525.76	5,345.58	180.18	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	331.00	DARUMA	05/09/2013	13.24	11,509.60	11,128.22	381.38	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	288.00	DARUMA	05/10/2013	11.52	10,081.99	9,682.56	399.43	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	507.00	DARUMA	05/13/2013	20.28	18,205.50	17,045.34	1,160.16	0.00	0

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SOTHEBYS HLDGS INC CL A	835898107	541.00	DARUMA	05/14/2013	21.64	19,513.54	18,188.42	1,325.12	0.00	0
SOTHEBYS HLDGS INC CL A	835898107	626.00	DARUMA	05/14/2013	25.04	22,754.14	21,796.41	957.73	0.00	0
STANDARD PAC CORP	85375C101	181.00	DARUMA	09/20/2013	7.24	1,417.20	1,462.44	0.00	-45.24	0
STANDARD PAC CORP	85375C101	330.00	DARUMA	10/17/2013	13.20	2,514.85	2,666.33	0.00	-151.48	0
STANDARD PAC CORP	85375C101	453.00	DARUMA	10/25/2013	18.12	3,488.03	3,660.15	0.00	-172.12	0
TEXAS CAPITAL BANCSHARES INC	88224Q107	40.00	DARUMA	09/20/2013	1.60	1,811.56	1,663.26	148.30	0.00	0
TEXAS CAPITAL BANCSHARES INC	88224Q107	63.00	DARUMA	10/17/2013	2.52	2,883.45	2,601.36	282.09	0.00	0
TEXAS CAPITAL BANCSHARES INC	88224Q107	87.00	DARUMA	10/25/2013	3.48	4,204.63	3,575.74	628.89	0.00	0
UNITED STATIONERS INC	913004107	161.00	DARUMA	01/31/2013	6.44	5,347.00	4,989.39	357.61	0.00	0
UNITED STATIONERS INC	913004107	218.00	DARUMA	02/26/2013	8.72	7,635.01	6,755.82	879.19	0.00	0
UNITED STATIONERS INC	913004107	144.00	DARUMA	03/18/2013	5.76	5,383.47	4,462.56	920.91	0.00	0
UNITED STATIONERS INC	913004107	118.00	DARUMA	03/21/2013	4.72	4,448.13	3,656.82	791.31	0.00	0
UNITED STATIONERS INC	913004107	191.00	DARUMA	04/16/2013	7.64	7,279.39	5,919.09	1,360.30	0.00	0
UNITED STATIONERS INC	913004107	164.00	DARUMA	04/17/2013	6.56	6,249.69	5,082.36	1,167.33	0.00	0
UNITED STATIONERS INC	913004107	697.00	DARUMA	04/18/2013	13.94	26,225.22	21,600.03	4,625.19	0.00	0
UNITED STATIONERS INC	913004107	350.00	DARUMA	04/19/2013	14.00	12,931.79	10,846.50	2,085.29	0.00	0
UNITED STATIONERS INC	913004107	535.00	DARUMA	04/23/2013	21.40	19,773.15	16,579.65	3,193.50	0.00	0
UNITED STATIONERS INC	913004107	214.00	DARUMA	04/24/2013	8.56	7,939.88	6,631.86	1,308.02	0.00	0
UNITED STATIONERS INC	913004107	264.00	DARUMA	04/24/2013	10.56	9,827.49	8,181.36	1,646.13	0.00	0
UNITED STATIONERS INC	913004107	156.00	DARUMA	04/24/2013	3.12	5,791.81	4,834.44	957.37	0.00	0
UNITED STATIONERS INC	913004107	201.00	DARUMA	04/25/2013	8.04	7,323.63	6,228.99	1,094.64	0.00	0
UNITED STATIONERS INC	913004107	783.00	DARUMA	04/26/2013	31.32	26,355.02	24,265.17	2,089.85	0.00	0
UNITED STATIONERS INC	913004107	210.00	DARUMA	04/29/2013	8.40	7,048.30	6,507.90	540.40	0.00	0
UNITED STATIONERS INC	913004107	80.00	DARUMA	04/30/2013	3.20	2,668.95	2,479.20	189.75	0.00	0
UNITED STATIONERS INC	913004107	425.00	DARUMA	05/02/2013	17.00	13,816.53	13,170.75	645.78	0.00	0
UNITED STATIONERS INC	913004107	75.00	DARUMA	05/03/2013	3.00	2,435.92	2,324.25	111.67	0.00	0
UNITED STATIONERS INC	913004107	220.00	DARUMA	05/06/2013	8.80	6,964.45	6,817.80	146.65	0.00	0
UNITED STATIONERS INC	913004107	233.00	DARUMA	05/07/2013	9.32	7,390.24	7,220.67	169.57	0.00	0
UNITED STATIONERS INC	913004107	134.00	DARUMA	05/07/2013	5.36	4,282.54	4,152.66	129.88	0.00	0
UNITED STATIONERS INC	913004107	515.00	DARUMA	05/08/2013	20.60	17,062.23	15,959.85	1,102.38	0.00	0

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UNITED STATIONERS INC	913004107	107.00	DARUMA	05/09/2013	2.14	3,550.18	3,315.93	234.25	0.00	0
UNITED STATIONERS INC	913004107	150.00	DARUMA	05/09/2013	6.00	4,988.85	4,648.50	340.35	0.00	0
UNITED STATIONERS INC	913004107	259.00	DARUMA	05/10/2013	7.77	8,734.58	8,026.41	708.17	0.00	0
UNITED STATIONERS INC	913004107	148.00	DARUMA	05/13/2013	5.92	4,986.53	4,586.52	400.01	0.00	0
UNITED STATIONERS INC	913004107	126.00	DARUMA	05/15/2013	5.04	4,241.06	3,904.74	336.32	0.00	0
UNITED STATIONERS INC	913004107	235.00	DARUMA	05/17/2013	4.70	7,895.04	7,282.65	612.39	0.00	0
UNITED STATIONERS INC	913004107	104.00	DARUMA	05/17/2013	4.16	3,499.56	3,222.96	276.60	0.00	0
UNITED STATIONERS INC	913004107	177.00	DARUMA	05/20/2013	7.08	5,976.99	5,485.23	491.76	0.00	0
UNITED STATIONERS INC	913004107	253.00	DARUMA	05/22/2013	10.12	8,530.15	7,840.47	689.68	0.00	0
UNITED STATIONERS INC	913004107	211.00	DARUMA	05/23/2013	8.44	7,123.69	6,538.89	584.80	0.00	0
UNITED STATIONERS INC	913004107	163.00	DARUMA	05/28/2013	6.52	5,503.22	5,051.37	451.85	0.00	0
UNITED STATIONERS INC	913004107	250.00	DARUMA	05/29/2013	10.00	8,417.20	7,747.50	669.70	0.00	0
UNITED STATIONERS INC	913004107	463.00	DARUMA	05/31/2013	18.52	15,611.57	15,565.64	45.93	0.00	0
VERA BRADLEY INC	92335C106	636.00	DARUMA	01/16/2013	25.44	14,932.11	15,963.60	0.00	-1,031.49	0
VERA BRADLEY INC	92335C106	119.00	DARUMA	01/31/2013	4.76	3,073.70	2,986.90	86.80	0.00	0
VERA BRADLEY INC	92335C106	175.00	DARUMA	02/12/2013	3.50	4,422.15	4,392.50	29.65	0.00	0
VERA BRADLEY INC	92335C106	537.00	DARUMA	02/13/2013	21.48	13,561.46	13,478.70	82.76	0.00	0
VERA BRADLEY INC	92335C106	484.00	DARUMA	02/14/2013	19.36	12,201.36	12,148.40	52.96	0.00	0
VERA BRADLEY INC	92335C106	78.00	DARUMA	02/26/2013	3.12	2,017.81	1,957.80	60.01	0.00	0
VERA BRADLEY INC	92335C106	173.00	DARUMA	03/04/2013	6.92	4,513.39	4,342.30	171.09	0.00	0
VERA BRADLEY INC	92335C106	1,069.00	DARUMA	03/15/2013	42.76	26,683.67	26,831.90	0.00	-148.23	0
VERA BRADLEY INC	92335C106	351.00	DARUMA	03/18/2013	10.53	8,776.56	8,810.10	0.00	-33.54	0
VERA BRADLEY INC	92335C106	246.00	DARUMA	03/18/2013	2.46	6,230.15	6,174.60	55.55	0.00	0
VERA BRADLEY INC	92335C106	362.00	DARUMA	03/18/2013	14.48	9,073.79	9,086.20	0.00	-12.41	0
VERA BRADLEY INC	92335C106	351.00	DARUMA	03/18/2013	7.02	8,781.82	8,810.10	0.00	-28.28	0
VERA BRADLEY INC	92335C106	142.00	DARUMA	03/19/2013	5.68	3,260.24	3,564.20	0.00	-303.96	0
VERA BRADLEY INC	92335C106	284.00	DARUMA	03/19/2013	11.36	6,520.49	7,128.40	0.00	-607.91	0
VERA BRADLEY INC	92335C106	142.00	DARUMA	03/19/2013	5.68	3,260.24	3,564.20	0.00	-303.96	0
VERA BRADLEY INC	92335C106	800.00	DARUMA	03/19/2013	32.00	18,340.70	20,080.00	0.00	-1,739.30	0
VERA BRADLEY INC	92335C106	142.00	DARUMA	03/19/2013	5.68	3,260.24	3,564.20	0.00	-303.96	0
VERA BRADLEY INC	92335C106	1,080.00	DARUMA	03/19/2013	32.40	24,661.24	27,108.00	0.00	-2,446.76	0

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VERA BRADLEY INC	92335C106	1,508.00	DARUMA	03/20/2013	60.32	34,330.05	37,850.80	0.00	-3,520.75	0
VERA BRADLEY INC	92335C106	351.00	DARUMA	03/20/2013	14.04	7,996.06	8,810.10	0.00	-814.04	0
VERA BRADLEY INC	92335C106	191.00	DARUMA	03/20/2013	7.64	4,356.95	4,794.10	0.00	-437.15	0
VERA BRADLEY INC	92335C106	319.00	DARUMA	03/21/2013	12.76	7,347.58	8,006.90	0.00	-659.32	0
VERA BRADLEY INC	92335C106	139.00	DARUMA	03/21/2013	5.56	3,246.96	3,488.90	0.00	-241.94	0
VERA BRADLEY INC	92335C106	554.00	DARUMA	03/21/2013	16.62	12,789.58	13,905.40	0.00	-1,115.82	0
VERA BRADLEY INC	92335C106	276.00	DARUMA	03/21/2013	11.04	6,391.18	6,927.60	0.00	-536.42	0
VOLCANO CORP	928645100	89.00	DARUMA	09/20/2013	3.56	2,095.02	1,510.54	584.48	0.00	0
VOLCANO CORP	928645100	140.00	DARUMA	10/17/2013	5.60	3,318.93	2,383.08	935.85	0.00	0
VOLCANO CORP	928645100	193.00	DARUMA	10/25/2013	7.72	4,702.39	3,327.22	1,375.17	0.00	0
VOLCANO CORP	928645100	1,562.00	DARUMA	12/12/2013	62.48	35,992.38	27,652.37	8,340.01	0.00	0
VOLCANO CORP	928645100	433.00	DARUMA	12/13/2013	17.32	9,840.09	7,760.41	2,079.68	0.00	0
VOLCANO CORP	928645100	231.00	DARUMA	12/17/2013	9.24	4,926.98	4,152.27	774.71	0.00	0
VOLCANO CORP	928645100	835.00	DARUMA	12/18/2013	33.40	17,787.02	15,148.17	2,638.85	0.00	0
VOLCANO CORP	928645100	1,013.00	DARUMA	12/19/2013	40.52	21,619.47	18,983.35	2,636.12	0.00	0
VOLCANO CORP	928645100	642.00	DARUMA	12/20/2013	25.68	13,610.87	12,140.95	1,469.92	0.00	0
VOLCANO CORP	928645100	670.00	DARUMA	12/23/2013	26.80	14,359.18	12,841.75	1,517.43	0.00	0
VOLCANO CORP	928645100	560.00	DARUMA	12/24/2013	22.40	11,907.24	10,779.07	1,128.17	0.00	0
VOLCANO CORP	928645100	866.00	DARUMA	12/26/2013	34.64	18,399.66	16,655.02	1,744.64	0.00	0
VOLCANO CORP	928645100	1,524.00	DARUMA	12/27/2013	60.96	33,176.29	28,884.94	4,291.35	0.00	0
VOLCANO CORP	928645100	357.00	DARUMA	12/30/2013	14.28	7,710.52	6,616.42	1,094.10	0.00	0
VOLCANO CORP	928645100	543.00	DARUMA	12/31/2013	21.72	11,883.73	10,046.88	1,836.85	0.00	0
WABTEC CORP	929740108	77.00	DARUMA	01/31/2013	3.08	7,110.79	6,740.58	370.21	0.00	0
WABTEC CORP	929740108	96.00	DARUMA	02/26/2013	3.84	9,270.51	8,403.84	866.67	0.00	0
WABTEC CORP	929740108	127.00	DARUMA	03/13/2013	5.08	12,486.45	11,117.58	1,368.87	0.00	0
WABTEC CORP	929740108	43.00	DARUMA	03/13/2013	1.72	4,227.69	3,764.22	463.47	0.00	0
WABTEC CORP	929740108	62.00	DARUMA	03/18/2013	2.48	6,131.62	5,427.48	704.14	0.00	0
WABTEC CORP	929740108	49.00	DARUMA	03/21/2013	1.96	4,865.59	4,289.46	576.13	0.00	0
WABTEC CORP	929740108	138.00	DARUMA	04/19/2013	5.52	13,927.84	12,080.52	1,847.32	0.00	0
WABTEC CORP	929740108	157.00	DARUMA	05/23/2013	6.28	17,592.67	13,743.78	3,848.89	0.00	0
WABTEC CORP	929740108	81.00	DARUMA	07/05/2013	3.24	4,343.29	3,545.37	797.92	0.00	0

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WABTEC CORP	929740108	206.00	DARUMA	09/20/2013	8.24	12,686.75	9,016.62	3,670.13	0.00	0
WABTEC CORP	929740108	62.00	DARUMA	10/17/2013	2.48	3,962.10	2,713.74	1,248.36	0.00	0
WABTEC CORP	929740108	85.00	DARUMA	10/25/2013	3.40	5,648.15	3,720.45	1,927.70	0.00	0
WABTEC CORP	929740108	256.00	DARUMA	10/25/2013	10.24	16,860.37	11,205.12	5,655.25	0.00	0
WABTEC CORP	929740108	157.00	DARUMA	10/25/2013	1.57	10,371.23	6,871.89	3,499.34	0.00	0
WABTEC CORP	929740108	215.00	DARUMA	10/28/2013	8.60	14,017.79	9,410.55	4,607.24	0.00	0
WALTER INDS INC	93317Q105	115.00	DARUMA	03/21/2013	4.60	3,426.92	3,593.60	0.00	-166.68	0
WALTER INDS INC	93317Q105	2,830.00	DARUMA	04/05/2013	113.20	68,907.25	88,610.75	0.00	-19,703.50	0
WALTER INDS INC	93317Q105	206.00	DARUMA	04/08/2013	8.24	4,827.85	6,421.04	0.00	-1,593.19	0
WALTER INDS INC	93317Q105	616.00	DARUMA	04/08/2013	24.64	14,436.68	19,047.83	0.00	-4,611.15	0
WALTER INDS INC	93317Q105	1,048.00	DARUMA	04/08/2013	41.92	24,992.76	32,521.75	0.00	-7,528.99	0
WALTER INDS INC	93317Q105	1,644.00	DARUMA	04/09/2013	65.76	39,643.68	49,969.62	0.00	-10,325.94	0
WALTER INDS INC	93317Q105	485.00	DARUMA	04/09/2013	19.40	11,533.82	14,482.80	0.00	-2,948.98	0
WALTER INDS INC	93317Q105	371.00	DARUMA	04/10/2013	14.84	8,769.13	10,919.21	0.00	-2,150.08	0
WALTER INDS INC	93317Q105	532.00	DARUMA	04/10/2013	21.28	12,608.91	15,600.09	0.00	-2,991.18	0
WELLCARE HEALTH PLANS INC	94946T106	87.00	DARUMA	01/31/2013	3.48	4,395.14	4,236.03	159.11	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	181.00	DARUMA	02/26/2013	7.24	10,541.02	8,812.89	1,728.13	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	120.00	DARUMA	03/18/2013	4.80	6,910.05	5,842.80	1,067.25	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	98.00	DARUMA	03/21/2013	3.92	5,648.59	4,771.62	876.97	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	276.00	DARUMA	04/19/2013	11.04	16,224.76	13,438.44	2,786.32	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	313.00	DARUMA	05/23/2013	12.52	16,862.93	15,239.97	1,622.96	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	80.00	DARUMA	07/05/2013	3.20	4,477.70	3,895.20	582.50	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	114.00	DARUMA	08/12/2013	4.56	7,581.44	5,550.66	2,030.78	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	233.00	DARUMA	08/12/2013	9.32	15,212.65	11,344.77	3,867.88	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	180.00	DARUMA	08/13/2013	7.20	11,853.37	8,764.20	3,089.17	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	167.00	DARUMA	08/14/2013	6.68	11,021.52	8,131.23	2,890.29	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	37.00	DARUMA	09/20/2013	1.48	2,542.35	1,801.53	740.82	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	56.00	DARUMA	10/17/2013	2.24	4,012.33	2,726.64	1,285.69	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	52.00	DARUMA	10/24/2013	1.04	3,657.61	2,531.88	1,125.73	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	432.00	DARUMA	10/25/2013	17.28	30,334.12	21,034.08	9,300.04	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	80.00	DARUMA	10/28/2013	3.20	5,510.02	3,895.20	1,614.82	0.00	0

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WELLCARE HEALTH PLANS INC	94946T106	93.00	DARUMA	10/29/2013	3.72	6,258.93	4,528.17	1,730.76	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	132.00	DARUMA	10/30/2013	5.28	8,872.35	6,427.08	2,445.27	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	98.00	DARUMA	10/30/2013	3.92	6,582.21	4,771.62	1,810.59	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	112.00	DARUMA	10/31/2013	4.48	7,545.02	5,453.28	2,091.74	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	171.00	DARUMA	11/04/2013	6.84	11,352.83	8,325.99	3,026.84	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	125.00	DARUMA	12/12/2013	2.50	8,971.72	6,086.25	2,885.47	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	146.00	DARUMA	12/12/2013	5.84	10,447.19	7,108.74	3,338.45	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	63.00	DARUMA	12/12/2013	2.52	4,583.45	3,067.47	1,515.98	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	261.00	DARUMA	12/13/2013	10.44	18,610.80	12,708.09	5,902.71	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	252.00	DARUMA	12/16/2013	10.08	17,302.11	12,269.88	5,032.23	0.00	0
WEX INC	96208T104	105.00	DARUMA	01/31/2013	4.20	8,288.51	7,913.85	374.66	0.00	0
WEX INC	96208T104	139.00	DARUMA	02/26/2013	5.56	10,320.51	10,476.43	0.00	-155.92	0
WEX INC	96208T104	106.00	DARUMA	03/13/2013	4.24	8,235.71	7,989.22	246.49	0.00	0
WEX INC	96208T104	36.00	DARUMA	03/13/2013	1.44	2,797.03	2,713.32	83.71	0.00	0
WEX INC	96208T104	109.00	DARUMA	03/15/2013	2.18	8,413.52	8,215.33	198.19	0.00	0
WEX INC	96208T104	401.00	DARUMA	03/15/2013	16.04	30,858.14	30,223.37	634.77	0.00	0
WEX INC	96208T104	101.00	DARUMA	03/18/2013	4.04	7,772.83	7,612.37	160.46	0.00	0
WEX INC	96208T104	66.00	DARUMA	03/21/2013	2.64	5,107.62	4,974.42	133.20	0.00	0
WEX INC	96208T104	185.00	DARUMA	04/19/2013	7.40	13,637.37	13,943.45	0.00	-306.08	0
WEX INC	96208T104	225.00	DARUMA	05/23/2013	9.00	16,365.39	16,958.25	0.00	-592.86	0
WEX INC	96208T104	58.00	DARUMA	07/05/2013	2.32	4,535.20	4,371.46	163.74	0.00	0
WEX INC	96208T104	149.00	DARUMA	09/20/2013	5.96	12,628.77	11,230.13	1,398.64	0.00	0
WEX INC	96208T104	45.00	DARUMA	10/17/2013	1.80	3,873.52	3,391.65	481.87	0.00	0
WEX INC	96208T104	61.00	DARUMA	10/25/2013	2.44	5,379.49	4,597.57	781.92	0.00	0
WEX INC	96208T104	158.00	DARUMA	11/26/2013	6.32	15,741.77	11,908.46	3,833.31	0.00	0
TOTAL FOR: DARUMA				13,113.84	8,182,334.55	6,958,728.32	1,388,798.79	-165,192.55		

ADVANCE AUTO PARTS

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84.00

O'SHAUGHNESSY

03/15/2013

1.68

6,494.13

416.73

0.00

0

AETNA INC

00817Y108

160.00

O'SHAUGHNESSY

05/20/2013

3.20

9,509.25

2,099.65

0.00

0

AETNA INC

00817Y108

60.00

O'SHAUGHNESSY

05/20/2013

0.60

3,568.42

789.82

0.00

0

AETNA INC

00817Y108

206.00

O'SHAUGHNESSY

08/15/2013

4.12

13,072.98

9,539.86

3,533.12

0.00

0

AETNA INC

00817Y108

181.00

O'SHAUGHNESSY

08/16/2013

3.62

11,499.88

8,382.11

3,117.77

0.00

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AETNA INC	00817Y108	60.00	O'SHAUGHNESSY	08/22/2013	0.60	3,761.22	2,778.60	982.62	0.00	0
AETNA INC	00817Y108	683.00	O'SHAUGHNESSY	09/13/2013	13.66	44,483.56	31,629.73	12,853.83	0.00	0
AETNA INC	00817Y108	367.00	O'SHAUGHNESSY	09/16/2013	7.34	23,980.31	16,995.77	6,984.54	0.00	0
AETNA INC	00817Y108	203.00	O'SHAUGHNESSY	10/18/2013	4.06	13,296.93	9,400.93	3,896.00	0.00	0
AETNA INC	00817Y108	340.00	O'SHAUGHNESSY	10/21/2013	6.80	22,304.70	15,745.40	6,559.30	0.00	0
AETNA INC	00817Y108	125.00	O'SHAUGHNESSY	11/15/2013	2.50	7,905.06	5,788.75	2,116.31	0.00	0
AETNA INC	00817Y108	74.00	O'SHAUGHNESSY	11/18/2013	1.48	4,682.23	3,426.94	1,255.29	0.00	0
AMERIPRISE FINL INC	03076C106	12.00	O'SHAUGHNESSY	03/15/2013	0.24	864.88	751.56	113.32	0.00	0
AMERIPRISE FINL INC	03076C106	46.00	O'SHAUGHNESSY	05/20/2013	0.92	3,698.77	2,880.98	817.79	0.00	0
AMERIPRISE FINL INC	03076C106	222.00	O'SHAUGHNESSY	06/21/2013	4.44	18,412.35	13,903.86	4,508.49	0.00	0
AMERIPRISE FINL INC	03076C106	18.00	O'SHAUGHNESSY	07/19/2013	0.36	1,548.22	1,127.34	420.88	0.00	0
AMERIPRISE FINL INC	03076C106	74.00	O'SHAUGHNESSY	08/15/2013	1.48	6,635.46	4,634.62	2,000.84	0.00	0
AMERIPRISE FINL INC	03076C106	79.00	O'SHAUGHNESSY	09/20/2013	0.79	7,311.32	4,947.77	2,363.55	0.00	0
AMERIPRISE FINL INC	03076C106	146.00	O'SHAUGHNESSY	10/25/2013	1.46	14,532.58	9,143.98	5,388.60	0.00	0
AMERIPRISE FINL INC	03076C106	89.00	O'SHAUGHNESSY	11/15/2013	1.78	9,210.64	5,574.07	3,636.57	0.00	0
AMERIPRISE FINL INC	03076C106	32.00	O'SHAUGHNESSY	11/18/2013	0.64	3,299.44	2,004.16	1,295.28	0.00	0
AMERIPRISE FINL INC	03076C106	78.00	O'SHAUGHNESSY	12/13/2013	1.56	8,429.38	4,885.14	3,544.24	0.00	0
AMGEN INC	031162100	76.00	O'SHAUGHNESSY	09/13/2013	1.52	8,534.65	6,551.20	1,983.45	0.00	0
AMGEN INC	031162100	65.00	O'SHAUGHNESSY	09/20/2013	0.65	7,616.56	5,603.00	2,013.56	0.00	0
AMGEN INC	031162100	292.00	O'SHAUGHNESSY	10/18/2013	2.92	32,614.66	25,170.40	7,444.26	0.00	0
AMGEN INC	031162100	24.00	O'SHAUGHNESSY	10/25/2013	0.24	2,742.67	2,068.80	673.87	0.00	0
AMGEN INC	031162100	353.00	O'SHAUGHNESSY	11/15/2013	7.06	39,621.05	30,428.60	9,192.45	0.00	0
AMGEN INC	031162100	355.00	O'SHAUGHNESSY	12/13/2013	7.10	40,382.88	30,311.72	10,071.16	0.00	0
ASTRAZENECA PLC SPON ADR	046353108	81.00	O'SHAUGHNESSY	10/25/2013	0.81	4,168.99	3,828.87	340.12	0.00	0
AUTOZONE INC	053332102	97.00	O'SHAUGHNESSY	01/24/2013	1.84	33,738.37	34,379.71	0.00	-641.34	0
AUTOZONE INC	053332102	98.00	O'SHAUGHNESSY	02/19/2013	1.96	37,264.04	34,734.14	2,529.90	0.00	0
BAE SYSTEMS PLC SPON ADR	05523R107	11.00	O'SHAUGHNESSY	01/24/2013	0.22	240.58	240.96	0.00	-0.38	0
BAE SYSTEMS PLC SPON ADR	05523R107	356.00	O'SHAUGHNESSY	02/19/2013	7.12	7,379.71	7,798.18	0.00	-418.47	0
BAE SYSTEMS PLC SPON ADR	05523R107	1,230.00	O'SHAUGHNESSY	04/19/2013	24.60	29,567.92	26,943.15	2,624.77	0.00	0
BAE SYSTEMS PLC SPON ADR	05523R107	5.00	O'SHAUGHNESSY	04/22/2013	0.10	114.89	109.53	5.36	0.00	0
BAE SYSTEMS PLC SPON ADR	05523R107	392.00	O'SHAUGHNESSY	04/23/2013	7.84	9,130.92	8,586.76	544.16	0.00	0

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BEST BUY	086516101	8.00	O'SHAUGHNESSY	01/24/2013	0.16	117.51	94.80	22.71	0.00	0
BEST BUY	086516101	87.00	O'SHAUGHNESSY	03/15/2013	1.74	1,766.14	1,030.95	735.19	0.00	0
BEST BUY	086516101	1,567.00	O'SHAUGHNESSY	04/19/2013	31.34	36,581.88	18,568.95	18,012.93	0.00	0
BLACKROCK INC	09247X101	1.00	O'SHAUGHNESSY	01/24/2013	0.02	233.22	206.71	26.51	0.00	0
BLACKROCK INC	09247X101	182.00	O'SHAUGHNESSY	04/19/2013	3.64	46,582.45	37,621.22	8,961.23	0.00	0
CA INC	12673P105	857.00	O'SHAUGHNESSY	09/20/2013	17.14	26,138.04	18,836.86	7,301.18	0.00	0
CA INC	12673P105	607.00	O'SHAUGHNESSY	10/25/2013	6.07	18,428.19	13,341.86	5,086.33	0.00	0
CA INC	12673P105	166.00	O'SHAUGHNESSY	11/15/2013	3.32	5,302.27	3,648.68	1,653.59	0.00	0
CA INC	12673P105	1,208.00	O'SHAUGHNESSY	12/13/2013	24.16	39,669.31	26,551.84	13,117.47	0.00	0
CA INC	12673P105	275.00	O'SHAUGHNESSY	12/16/2013	5.50	9,088.95	6,044.50	3,044.45	0.00	0
CHUBB CORP	171232101	519.00	O'SHAUGHNESSY	02/19/2013	10.38	43,335.94	39,091.08	4,244.86	0.00	0
CHUBB CORP	171232101	435.00	O'SHAUGHNESSY	03/15/2013	8.70	37,218.41	32,764.20	4,454.21	0.00	0
CHUBB CORP	171232101	78.00	O'SHAUGHNESSY	03/19/2013	0.78	6,704.43	5,874.96	829.47	0.00	0
CONAGRA FOODS INC	205887102	1,118.00	O'SHAUGHNESSY	01/24/2013	22.36	35,188.93	32,981.00	2,207.93	0.00	0
CONAGRA FOODS INC	205887102	169.00	O'SHAUGHNESSY	01/24/2013	1.69	5,329.02	4,985.50	343.52	0.00	0
CONOCOPHILLIPS	20825C104	102.00	O'SHAUGHNESSY	08/15/2013	1.02	6,771.76	5,914.98	856.78	0.00	0
CONOCOPHILLIPS	20825C104	76.00	O'SHAUGHNESSY	08/16/2013	0.76	5,068.71	4,407.24	661.47	0.00	0
CONOCOPHILLIPS	20825C104	32.00	O'SHAUGHNESSY	08/19/2013	0.32	2,152.01	1,855.68	296.33	0.00	0
CONOCOPHILLIPS	20825C104	278.00	O'SHAUGHNESSY	09/13/2013	5.56	19,054.92	16,121.22	2,933.70	0.00	0
CONOCOPHILLIPS	20825C104	585.00	O'SHAUGHNESSY	09/16/2013	11.70	40,376.69	33,924.15	6,452.54	0.00	0
CONOCOPHILLIPS	20825C104	62.00	O'SHAUGHNESSY	09/20/2013	0.62	4,299.00	3,595.38	703.62	0.00	0
CONOCOPHILLIPS	20825C104	88.00	O'SHAUGHNESSY	10/18/2013	0.88	6,320.49	5,103.12	1,217.37	0.00	0
CONOCOPHILLIPS	20825C104	511.00	O'SHAUGHNESSY	10/18/2013	10.22	36,803.82	29,632.89	7,170.93	0.00	0
CONOCOPHILLIPS	20825C104	65.00	O'SHAUGHNESSY	10/25/2013	0.65	4,761.81	3,769.35	992.46	0.00	0
CONOCOPHILLIPS	20825C104	287.00	O'SHAUGHNESSY	11/15/2013	5.74	21,048.55	16,643.13	4,405.42	0.00	0
CONOCOPHILLIPS	20825C104	159.00	O'SHAUGHNESSY	11/19/2013	3.18	11,714.21	9,220.41	2,493.80	0.00	0
CONOCOPHILLIPS	20825C104	12.00	O'SHAUGHNESSY	11/26/2013	0.12	882.22	695.88	186.34	0.00	0
CONOCOPHILLIPS	20825C104	24.00	O'SHAUGHNESSY	12/02/2013	0.24	1,762.52	1,391.76	370.76	0.00	0
CONOCOPHILLIPS	20825C104	51.00	O'SHAUGHNESSY	12/05/2013	0.51	3,743.91	2,957.49	786.42	0.00	0
CONOCOPHILLIPS	20825C104	616.00	O'SHAUGHNESSY	12/13/2013	12.32	43,320.55	35,721.84	7,598.71	0.00	0
GAP INC	364760108	729.00	O'SHAUGHNESSY	01/24/2013	14.58	23,987.21	22,628.16	1,359.05	0.00	0

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GAP INC	364760108	153.00	O'SHAUGHNESSY	01/25/2013	3.06	5,025.36	4,749.12	276.24	0.00	0
GAP INC	364760108	85.00	O'SHAUGHNESSY	01/29/2013	1.70	2,813.24	2,638.40	174.84	0.00	0
GAP INC	364760108	499.00	O'SHAUGHNESSY	02/19/2013	9.98	16,086.39	15,488.96	597.43	0.00	0
GAP INC	364760108	354.00	O'SHAUGHNESSY	02/21/2013	3.54	11,409.90	10,988.16	421.74	0.00	0
GAP INC	364760108	700.00	O'SHAUGHNESSY	03/15/2013	14.00	25,497.55	21,728.00	3,769.55	0.00	0
GAP INC	364760108	122.00	O'SHAUGHNESSY	03/18/2013	2.44	4,473.69	3,786.88	686.81	0.00	0
GAP INC	364760108	47.00	O'SHAUGHNESSY	03/19/2013	0.94	1,725.71	1,458.88	266.83	0.00	0
GAP INC	364760108	39.00	O'SHAUGHNESSY	03/20/2013	0.78	1,427.74	1,210.56	217.18	0.00	0
GAP INC	364760108	120.00	O'SHAUGHNESSY	03/21/2013	2.40	4,399.16	3,724.80	674.36	0.00	0
GAP INC	364760108	401.00	O'SHAUGHNESSY	04/19/2013	8.02	15,027.01	12,447.04	2,579.97	0.00	0
GAP INC	364760108	170.00	O'SHAUGHNESSY	05/20/2013	3.40	7,005.73	5,276.80	1,728.93	0.00	0
GAP INC	364760108	19.00	O'SHAUGHNESSY	05/21/2013	0.38	781.64	589.76	191.88	0.00	0
GAP INC	364760108	121.00	O'SHAUGHNESSY	05/22/2013	2.42	4,915.36	3,755.84	1,159.52	0.00	0
GAP INC	364760108	147.00	O'SHAUGHNESSY	05/23/2013	2.94	6,054.14	4,562.88	1,491.26	0.00	0
GAP INC	364760108	234.00	O'SHAUGHNESSY	05/24/2013	4.68	9,686.68	7,263.36	2,423.32	0.00	0
GAP INC	364760108	313.00	O'SHAUGHNESSY	07/19/2013	6.26	14,079.99	9,715.52	4,364.47	0.00	0
GAP INC	364760108	671.00	O'SHAUGHNESSY	07/23/2013	13.42	30,262.58	20,827.84	9,434.74	0.00	0
GAP INC	364760108	159.00	O'SHAUGHNESSY	07/24/2013	3.18	7,180.99	4,935.36	2,245.63	0.00	0
GAP INC	364760108	92.00	O'SHAUGHNESSY	07/25/2013	1.84	4,150.96	2,855.68	1,295.28	0.00	0
GAP INC	364760108	822.00	O'SHAUGHNESSY	09/13/2013	16.44	33,914.87	25,514.88	8,399.99	0.00	0
GAP INC	364760108	124.00	O'SHAUGHNESSY	09/16/2013	2.48	5,127.31	3,848.96	1,278.35	0.00	0
GAP INC	364760108	923.00	O'SHAUGHNESSY	10/18/2013	18.46	33,810.28	28,649.92	5,160.36	0.00	0
INGERSOLL-RAND PLC	G47791101	135.00	O'SHAUGHNESSY	04/19/2013	2.43	7,343.90	6,474.60	869.30	0.00	0
INGERSOLL-RAND PLC	G47791101	533.00	O'SHAUGHNESSY	05/20/2013	10.66	30,428.49	25,562.68	4,865.81	0.00	0
INGERSOLL-RAND PLC	G47791101	820.00	O'SHAUGHNESSY	06/21/2013	8.20	46,610.60	39,327.20	7,283.40	0.00	0
INGERSOLL-RAND PLC	G47791101	746.00	O'SHAUGHNESSY	07/19/2013	14.92	43,906.55	35,778.16	8,128.39	0.00	0
INTEL CORP	458140100	431.00	O'SHAUGHNESSY	01/24/2013	4.31	9,205.65	8,887.22	318.43	0.00	0
INTEL CORP	458140100	624.00	O'SHAUGHNESSY	02/04/2013	6.24	13,339.57	12,866.88	472.69	0.00	0
INTEL CORP	458140100	868.00	O'SHAUGHNESSY	02/19/2013	8.68	18,458.73	17,898.16	560.57	0.00	0
INTEL CORP	458140100	472.00	O'SHAUGHNESSY	02/20/2013	4.72	10,027.27	9,732.64	294.63	0.00	0
INTEL CORP	458140100	310.00	O'SHAUGHNESSY	03/15/2013	6.20	6,715.28	6,392.20	323.08	0.00	0

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INTEL CORP	458140100	464.00	O'SHAUGHNESSY	03/18/2013	9.28	10,048.71	9,567.68	481.03	0.00	0
INTEL CORP	458140100	120.00	O'SHAUGHNESSY	03/19/2013	2.40	2,608.48	2,474.40	134.08	0.00	0
INTEL CORP	458140100	399.00	O'SHAUGHNESSY	04/01/2013	7.98	8,615.77	8,227.38	388.39	0.00	0
KROGER CO	501044101	115.00	O'SHAUGHNESSY	09/20/2013	1.15	4,588.42	2,992.30	1,596.12	0.00	0
KROGER CO	501044101	401.00	O'SHAUGHNESSY	10/25/2013	4.01	16,970.02	10,434.02	6,536.00	0.00	0
KROGER CO	501044101	431.00	O'SHAUGHNESSY	12/13/2013	8.62	17,353.13	11,214.62	6,138.51	0.00	0
L BRANDS INC	501797104	497.00	O'SHAUGHNESSY	04/19/2013	9.94	24,443.30	23,388.82	1,054.48	0.00	0
L BRANDS INC	501797104	314.00	O'SHAUGHNESSY	04/22/2013	3.14	15,240.02	14,776.84	463.18	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	42.00	O'SHAUGHNESSY	09/20/2013	0.42	4,014.30	3,218.04	796.26	0.00	0
LIBERTY MEDIA CORP	531229102	221.00	O'SHAUGHNESSY	10/18/2013	4.42	33,058.26	2,309.67	30,748.59	0.00	0
LIMITED BRANDS	532716107	15.00	O'SHAUGHNESSY	01/24/2013	0.30	701.31	705.90	0.00	-4.59	0
LINCOLN NATL CORP IND	534187109	115.00	O'SHAUGHNESSY	07/19/2013	1.15	4,604.51	2,978.50	1,626.01	0.00	0
LINCOLN NATL CORP IND	534187109	1,328.00	O'SHAUGHNESSY	07/19/2013	26.56	53,211.63	34,395.20	18,816.43	0.00	0
LINCOLN NATL CORP IND	534187109	193.00	O'SHAUGHNESSY	08/15/2013	3.86	8,293.25	4,998.70	3,294.55	0.00	0
LINCOLN NATL CORP IND	534187109	143.00	O'SHAUGHNESSY	08/16/2013	2.86	6,165.62	3,703.70	2,461.92	0.00	0
LINCOLN NATL CORP IND	534187109	50.00	O'SHAUGHNESSY	08/19/2013	1.00	2,158.51	1,295.00	863.51	0.00	0
LINCOLN NATL CORP IND	534187109	189.00	O'SHAUGHNESSY	08/20/2013	3.78	8,044.33	4,895.10	3,149.23	0.00	0
LINCOLN NATL CORP IND	534187109	493.00	O'SHAUGHNESSY	09/13/2013	9.86	22,086.50	12,768.70	9,317.80	0.00	0
LINCOLN NATL CORP IND	534187109	367.00	O'SHAUGHNESSY	09/20/2013	3.67	16,404.61	9,505.30	6,899.31	0.00	0
LINCOLN NATL CORP IND	534187109	428.00	O'SHAUGHNESSY	10/18/2013	8.56	18,860.35	11,085.20	7,775.15	0.00	0
LINCOLN NATL CORP IND	534187109	335.00	O'SHAUGHNESSY	10/25/2013	3.35	15,145.08	8,676.50	6,468.58	0.00	0
LINCOLN NATL CORP IND	534187109	1,030.00	O'SHAUGHNESSY	11/15/2013	10.30	50,063.82	26,677.00	23,386.82	0.00	0
LINCOLN NATL CORP IND	534187109	1,227.00	O'SHAUGHNESSY	12/13/2013	24.54	62,694.92	31,779.30	30,915.62	0.00	0
LOCKHEED MARTIN CORP	539830109	106.00	O'SHAUGHNESSY	01/24/2013	2.01	10,031.48	9,782.74	248.74	0.00	0
LOCKHEED MARTIN CORP	539830109	264.00	O'SHAUGHNESSY	02/19/2013	5.28	23,049.32	24,364.56	0.00	-1,315.24	0
LOCKHEED MARTIN CORP	539830109	400.00	O'SHAUGHNESSY	03/15/2013	8.00	36,057.39	36,916.00	0.00	-858.61	0
LOCKHEED MARTIN CORP	539830109	122.00	O'SHAUGHNESSY	04/19/2013	1.22	11,728.71	11,259.38	469.33	0.00	0
LOCKHEED MARTIN CORP	539830109	308.00	O'SHAUGHNESSY	04/22/2013	3.08	29,423.17	28,425.32	997.85	0.00	0
LOCKHEED MARTIN CORP	539830109	409.00	O'SHAUGHNESSY	05/20/2013	8.18	41,736.81	37,746.61	3,990.20	0.00	0
LOCKHEED MARTIN CORP	539830109	384.00	O'SHAUGHNESSY	06/14/2013	7.68	40,647.30	35,439.36	5,207.94	0.00	0
MARRIOTT INTL INC NEW CL A	571903202	282.00	O'SHAUGHNESSY	08/15/2013	5.64	11,497.98	10,510.14	987.84	0.00	0

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MARRIOTT INTL INC NEW CL A	571903202	51.00	O'SHAUGHNESSY	08/19/2013	0.51	2,112.42	1,900.77	211.65	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	2,278.00	O'SHAUGHNESSY	01/24/2013	45.56	19,612.22	16,539.65	3,072.57	0.00	0
MCGRAW-HILL COMPANIES INC	580645109	310.00	O'SHAUGHNESSY	04/19/2013	5.58	15,901.25	16,947.70	0.00	-1,046.45	0
MCGRAW-HILL COMPANIES INC	580645109	544.00	O'SHAUGHNESSY	05/20/2013	5.44	30,310.08	29,740.48	569.60	0.00	0
MCGRAW-HILL COMPANIES INC	580645109	801.00	O'SHAUGHNESSY	06/21/2013	16.02	44,104.05	43,790.67	313.38	0.00	0
MCGRAW-HILL COMPANIES INC	580645109	697.00	O'SHAUGHNESSY	07/19/2013	13.94	40,266.37	38,104.99	2,161.38	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	188.00	O'SHAUGHNESSY	10/25/2013	1.88	11,477.37	10,467.84	1,009.53	0.00	0
NIPPON T & T CORP ADR	654624105	129.00	O'SHAUGHNESSY	09/20/2013	2.58	3,364.26	2,712.87	651.39	0.00	0
NIPPON T & T CORP ADR	654624105	161.00	O'SHAUGHNESSY	10/25/2013	1.61	4,382.34	3,385.83	996.51	0.00	0
NORFOLK SOUTHERN CORP	655844108	483.00	O'SHAUGHNESSY	06/21/2013	9.66	36,978.02	29,868.72	7,109.30	0.00	0
NORFOLK SOUTHERN CORP	655844108	415.00	O'SHAUGHNESSY	07/19/2013	8.30	31,445.78	26,152.54	5,293.24	0.00	0
ORANGE ADR	684060106	874.00	O'SHAUGHNESSY	08/15/2013	17.48	8,865.70	9,657.70	0.00	-792.00	0
ORANGE ADR	684060106	694.00	O'SHAUGHNESSY	08/16/2013	13.88	7,151.54	7,668.70	0.00	-517.16	0
ORANGE ADR	684060106	251.00	O'SHAUGHNESSY	08/19/2013	5.02	2,615.45	2,773.55	0.00	-158.10	0
ORANGE ADR	684060106	2,266.00	O'SHAUGHNESSY	09/13/2013	22.66	25,460.55	25,039.30	421.25	0.00	0
ORANGE ADR	684060106	1,392.00	O'SHAUGHNESSY	09/20/2013	27.84	15,965.96	15,381.60	584.36	0.00	0
ORANGE ADR	684060106	2,382.00	O'SHAUGHNESSY	10/18/2013	47.64	32,422.74	26,321.10	6,101.64	0.00	0
ORANGE ADR	684060106	687.00	O'SHAUGHNESSY	10/25/2013	6.87	9,920.10	7,591.35	2,328.75	0.00	0
ORANGE ADR	684060106	421.00	O'SHAUGHNESSY	11/15/2013	8.42	5,446.84	4,652.05	794.79	0.00	0
ORANGE ADR	684060106	1,100.00	O'SHAUGHNESSY	12/13/2013	11.00	13,409.64	12,497.84	911.80	0.00	0
RAYTHEON COMPANY	755111507	20.00	O'SHAUGHNESSY	03/15/2013	0.20	1,118.89	1,151.20	0.00	-32.31	0
RAYTHEON COMPANY	755111507	17.00	O'SHAUGHNESSY	04/19/2013	0.31	982.09	978.52	3.57	0.00	0
RAYTHEON COMPANY	755111507	8.00	O'SHAUGHNESSY	05/20/2013	0.16	515.18	460.48	54.70	0.00	0
RAYTHEON COMPANY	755111507	582.00	O'SHAUGHNESSY	07/19/2013	11.64	40,695.23	33,499.92	7,195.31	0.00	0
ROCKWELL COLLINS	774341101	194.00	O'SHAUGHNESSY	10/18/2013	3.88	13,386.01	11,284.98	2,101.03	0.00	0
ROCKWELL COLLINS	774341101	116.00	O'SHAUGHNESSY	10/21/2013	2.32	7,989.53	6,747.72	1,241.81	0.00	0
ROYAL KPN NV ADR	780641205	2,250.00	O'SHAUGHNESSY	01/24/2013	45.00	13,163.55	11,022.75	2,140.80	0.00	0
ROYAL KPN NV ADR	780641205	2,281.00	O'SHAUGHNESSY	01/25/2013	45.62	13,652.16	11,174.62	2,477.54	0.00	0
ROYAL KPN NV ADR	780641205	385.00	O'SHAUGHNESSY	01/31/2013	7.70	2,168.89	1,886.12	282.78	0.00	0
ROYAL KPN NV ADR	780641205	217.00	O'SHAUGHNESSY	02/01/2013	4.34	1,255.66	1,063.08	192.58	0.00	0
ROYAL KPN NV ADR	780641205	5,464.00	O'SHAUGHNESSY	02/19/2013	109.28	23,874.95	26,768.14	0.00	-2,893.19	0

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ROYAL KPN NV ADR	1,255.00	O'SHAUGHNESSY	02/21/2013	25.10	5,371.27	6,148.25	0.00	-776.97	0
ROYAL KPN NV ADR	742.00	O'SHAUGHNESSY	02/26/2013	14.84	2,695.17	3,635.06	0.00	-939.89	0
ROYAL KPN NV ADR	1,637.00	O'SHAUGHNESSY	02/28/2013	32.74	5,920.90	8,019.66	0.00	-2,098.76	0
SAFEWAY INC	1,190.00	O'SHAUGHNESSY	01/24/2013	23.80	21,640.85	21,527.10	113.75	0.00	0
SAFEWAY INC	429.00	O'SHAUGHNESSY	01/24/2013	4.29	7,827.35	7,760.61	66.74	0.00	0
SAFEWAY INC	1,661.00	O'SHAUGHNESSY	02/19/2013	16.61	33,995.58	30,047.49	3,948.09	0.00	0
SEAGATE TECHNOLOGY	180.00	O'SHAUGHNESSY	06/21/2013	3.60	7,948.66	5,475.60	2,473.06	0.00	0
SEAGATE TECHNOLOGY	138.00	O'SHAUGHNESSY	07/19/2013	2.76	6,455.52	4,197.96	2,257.56	0.00	0
SEAGATE TECHNOLOGY	185.00	O'SHAUGHNESSY	10/25/2013	1.85	9,299.34	5,627.70	3,671.64	0.00	0
SLM CORP	296.00	O'SHAUGHNESSY	09/20/2013	2.96	7,344.22	5,070.48	2,273.74	0.00	0
SLM CORP	270.00	O'SHAUGHNESSY	10/25/2013	2.70	7,014.47	4,625.10	2,389.37	0.00	0
SLM CORP	406.00	O'SHAUGHNESSY	11/15/2013	8.12	10,302.19	6,954.78	3,347.41	0.00	0
SLM CORP	960.00	O'SHAUGHNESSY	12/13/2013	19.20	25,456.54	16,444.80	9,011.74	0.00	0
STARZ	200.00	O'SHAUGHNESSY	01/24/2013	4.00	3,140.64	23,202.00	0.00	-20,061.36	0
TELECOM ITALIA SPA SPON ADR	2,142.00	O'SHAUGHNESSY	01/24/2013	21.42	21,743.59	19,385.10	2,358.49	0.00	0
TELECOM ITALIA SPA SPON ADR	160.00	O'SHAUGHNESSY	02/19/2013	3.20	1,369.19	1,448.00	0.00	-78.81	0
TELECOM ITALIA SPA SPON ADR	506.00	O'SHAUGHNESSY	02/28/2013	10.12	3,981.93	4,579.30	0.00	-597.37	0
TELEFONICA SA SPONSORED ADR	447.00	O'SHAUGHNESSY	05/20/2013	8.94	6,364.77	6,030.03	334.74	0.00	0
TIME WARNER CABLE INC	84.00	O'SHAUGHNESSY	01/24/2013	1.60	8,368.47	8,163.96	204.51	0.00	0
TIME WARNER CABLE INC	133.00	O'SHAUGHNESSY	02/19/2013	2.66	11,634.57	12,926.27	0.00	-1,291.70	0
TIME WARNER CABLE INC	447.00	O'SHAUGHNESSY	03/15/2013	8.94	40,721.67	43,443.93	0.00	-2,722.26	0
TIME WARNER CABLE INC	465.00	O'SHAUGHNESSY	04/19/2013	8.37	43,151.63	45,193.35	0.00	-2,041.72	0
TRAVELERS COS INC	453.00	O'SHAUGHNESSY	05/20/2013	9.06	39,562.86	32,534.46	7,028.40	0.00	0
TRAVELERS COS INC	129.00	O'SHAUGHNESSY	06/21/2013	1.29	10,770.02	9,264.78	1,505.24	0.00	0
TRAVELERS COS INC	505.00	O'SHAUGHNESSY	07/19/2013	10.10	42,124.74	36,269.10	5,855.64	0.00	0
TRAVELERS COS INC	543.00	O'SHAUGHNESSY	08/15/2013	5.43	44,516.86	38,998.26	5,518.60	0.00	0
TRAVELERS COS INC	196.00	O'SHAUGHNESSY	09/13/2013	3.92	16,155.65	14,076.72	2,078.93	0.00	0
TRAVELERS COS INC	271.00	O'SHAUGHNESSY	09/16/2013	5.42	22,582.88	19,463.22	3,119.66	0.00	0
TRAVELERS COS INC	40.00	O'SHAUGHNESSY	09/16/2013	0.40	3,341.54	2,872.80	468.74	0.00	0
TRAVELERS COS INC	497.00	O'SHAUGHNESSY	10/18/2013	9.94	42,148.49	35,694.54	6,453.95	0.00	0
TRAVELERS COS INC	321.00	O'SHAUGHNESSY	11/15/2013	6.42	28,024.48	23,054.22	4,970.26	0.00	0

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TRAVELERS COS INC	89417E109	26.00	O'SHAUGHNESSY	11/19/2013	0.26	2,284.63	1,867.32	417.31	0.00	0
TRAVELERS COS INC	89417E109	24.00	O'SHAUGHNESSY	11/20/2013	0.24	2,121.17	1,723.68	397.49	0.00	0
TRAVELERS COS INC	89417E109	88.00	O'SHAUGHNESSY	11/26/2013	0.88	7,845.78	6,320.16	1,525.62	0.00	0
UNUMPROVIDENT CORP	91529Y106	215.00	O'SHAUGHNESSY	01/24/2013	2.15	4,835.20	4,476.30	358.90	0.00	0
UNUMPROVIDENT CORP	91529Y106	380.00	O'SHAUGHNESSY	01/25/2013	3.80	8,609.12	7,911.60	697.52	0.00	0
UNUMPROVIDENT CORP	91529Y106	523.00	O'SHAUGHNESSY	01/28/2013	5.23	12,073.59	10,888.86	1,184.73	0.00	0
UNUMPROVIDENT CORP	91529Y106	21.00	O'SHAUGHNESSY	01/29/2013	0.21	487.64	437.22	50.42	0.00	0
UNUMPROVIDENT CORP	91529Y106	92.00	O'SHAUGHNESSY	01/30/2013	0.92	2,142.21	1,915.44	226.77	0.00	0
UNUMPROVIDENT CORP	91529Y106	300.00	O'SHAUGHNESSY	02/01/2013	3.00	6,971.60	6,246.00	725.60	0.00	0
VIACOM INC NEW CL B	92553P201	140.00	O'SHAUGHNESSY	09/20/2013	1.40	11,602.99	7,383.60	4,219.39	0.00	0
VIACOM INC NEW CL B	92553P201	199.00	O'SHAUGHNESSY	10/25/2013	1.99	16,755.50	10,495.26	6,260.24	0.00	0
VIACOM INC NEW CL B	92553P201	57.00	O'SHAUGHNESSY	11/15/2013	1.14	4,667.29	3,006.18	1,661.11	0.00	0
VIRGIN MEDIA INC	92769L101	4,594.00	O'SHAUGHNESSY	02/11/2013	91.88	206,203.03	168,829.50	37,373.53	0.00	0
VIRGIN MEDIA INC	92769L101	1,216.00	O'SHAUGHNESSY	02/12/2013	24.32	54,643.86	45,539.46	9,104.40	0.00	0
WELLPOINT INC	94973V107	199.00	O'SHAUGHNESSY	04/19/2013	3.58	13,689.76	12,123.08	1,566.68	0.00	0
WELLPOINT INC	94973V107	359.00	O'SHAUGHNESSY	05/20/2013	7.18	27,995.99	21,870.28	6,125.71	0.00	0
WELLPOINT INC	94973V107	485.00	O'SHAUGHNESSY	06/21/2013	9.70	38,238.28	29,546.20	8,692.08	0.00	0
WELLPOINT INC	94973V107	176.00	O'SHAUGHNESSY	07/19/2013	3.52	14,977.45	10,721.92	4,255.53	0.00	0
WELLPOINT INC	94973V107	315.00	O'SHAUGHNESSY	07/23/2013	6.30	27,098.37	19,189.80	7,908.57	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	28.00	O'SHAUGHNESSY	04/19/2013	0.28	1,786.73	1,489.88	296.85	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	17.00	O'SHAUGHNESSY	04/22/2013	0.17	1,069.85	904.57	165.28	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	356.00	O'SHAUGHNESSY	08/15/2013	7.12	21,531.39	18,942.76	2,588.63	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	106.00	O'SHAUGHNESSY	08/16/2013	2.12	6,405.51	5,640.26	765.25	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	22.00	O'SHAUGHNESSY	08/19/2013	0.22	1,326.08	1,170.62	155.46	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	455.00	O'SHAUGHNESSY	09/13/2013	4.55	28,007.13	24,210.55	3,796.58	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	102.00	O'SHAUGHNESSY	09/16/2013	1.02	6,314.93	5,427.42	887.51	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	59.00	O'SHAUGHNESSY	09/18/2013	0.59	3,661.84	3,139.39	522.45	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	307.00	O'SHAUGHNESSY	10/18/2013	3.07	18,978.95	16,335.47	2,643.48	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	297.00	O'SHAUGHNESSY	10/21/2013	2.97	18,546.64	15,803.37	2,743.27	0.00	0
WYNN RESORTS LTD	983134107	17.00	O'SHAUGHNESSY	03/15/2013	0.34	1,993.36	1,912.33	81.03	0.00	0
WYNN RESORTS LTD	983134107	12.00	O'SHAUGHNESSY	03/18/2013	0.24	1,416.53	1,349.88	66.65	0.00	0

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WYNN RESORTS LTD	983134107	116.00	O'SHAUGHNESSY	04/19/2013	2.09	14,514.74	13,048.84	1,465.90	0.00	0
WYNN RESORTS LTD	983134107	34.00	O'SHAUGHNESSY	05/20/2013	0.34	4,826.86	3,824.66	1,002.20	0.00	0
WYNN RESORTS LTD	983134107	37.00	O'SHAUGHNESSY	05/22/2013	0.37	5,211.72	4,162.13	1,049.59	0.00	0
WYNN RESORTS LTD	983134107	115.00	O'SHAUGHNESSY	05/23/2013	2.30	16,362.18	12,936.35	3,425.83	0.00	0
WYNN RESORTS LTD	983134107	330.00	O'SHAUGHNESSY	07/19/2013	3.30	43,729.35	37,121.70	6,607.65	0.00	0
WYNN RESORTS LTD	983134107	155.00	O'SHAUGHNESSY	08/15/2013	3.10	21,498.62	17,435.95	4,062.67	0.00	0
WYNN RESORTS LTD	983134107	122.00	O'SHAUGHNESSY	09/13/2013	2.44	18,015.70	13,723.78	4,291.92	0.00	0
WYNN RESORTS LTD	983134107	33.00	O'SHAUGHNESSY	09/13/2013	0.33	4,872.20	3,712.17	1,160.03	0.00	0
WYNN RESORTS LTD	983134107	134.00	O'SHAUGHNESSY	09/20/2013	1.34	20,155.92	15,073.66	5,082.26	0.00	0
WYNN RESORTS LTD	983134107	75.00	O'SHAUGHNESSY	10/18/2013	1.50	12,607.80	8,436.75	4,171.05	0.00	0
WYNN RESORTS LTD	983134107	71.00	O'SHAUGHNESSY	10/25/2013	0.71	12,292.01	7,986.79	4,305.22	0.00	0
WYNN RESORTS LTD	983134107	103.00	O'SHAUGHNESSY	11/15/2013	1.03	17,153.43	11,586.47	5,566.96	0.00	0
WYNN RESORTS LTD	983134107	270.00	O'SHAUGHNESSY	12/13/2013	2.70	48,394.68	30,372.30	18,022.38	0.00	0
ZIMMER HOLDINGS INC	98956P102	287.00	O'SHAUGHNESSY	01/24/2013	5.74	20,948.98	19,131.42	1,817.56	0.00	0
TOTAL FOR: O'SHAUGHNESSY				1,713.91	3,931,669.45	3,221,976.02	748,980.11	-39,286.68		
ABBVIE INC	00287Y109	4,763.00	POLEN	01/11/2013	190.52	161,230.60	0.00	161,230.60	0.00	0
APPLE INC	037833100	394.00	POLEN	01/30/2013	15.76	174,006.79	209,676.12	0.00	-35,669.33	0
C H ROBINSON WORLDWIDE INC	12541W209	345.00	POLEN	12/17/2013	9.92	19,687.71	21,810.90	0.00	-2,123.19	0
C H ROBINSON WORLDWIDE INC	12541W209	978.00	POLEN	12/18/2013	26.63	55,144.03	61,829.16	0.00	-6,685.13	0
C H ROBINSON WORLDWIDE INC	12541W209	356.00	POLEN	12/19/2013	10.23	19,991.85	22,506.32	0.00	-2,514.47	0
C H ROBINSON WORLDWIDE INC	12541W209	494.00	POLEN	12/20/2013	13.04	27,834.93	31,230.68	0.00	-3,395.75	0
C H ROBINSON WORLDWIDE INC	12541W209	399.00	POLEN	12/23/2013	11.62	22,488.83	24,829.41	0.00	-2,340.58	0
COGNIZANT TECHNOLOGY SOLUTIONS	192446102	2,696.00	POLEN	04/26/2013	107.84	175,761.78	199,186.68	0.00	-23,424.90	0
COGNIZANT TECHNOLOGY SOLUTIONS	192446102	2,686.00	POLEN	05/16/2013	107.44	169,962.51	198,447.86	0.00	-28,485.35	0
FACTSET RESEARCH SYSTEMS INC	303075105	670.00	POLEN	04/08/2013	26.80	60,744.92	59,000.20	1,744.72	0.00	0
INTUIT INC	461202103	2,686.00	POLEN	10/08/2013	59.88	176,248.24	159,750.92	16,497.32	0.00	0
INTUIT INC	461202103	1,870.00	POLEN	11/27/2013	56.10	134,324.81	111,219.00	23,105.81	0.00	0
INTUIT INC	461202103	629.00	POLEN	11/29/2013	18.87	45,635.98	39,089.68	6,546.30	0.00	0
INTUITIVE SURGICAL INC	46120E602	189.00	POLEN	03/12/2013	3.78	96,061.83	92,679.93	3,381.90	0.00	0
INTUITIVE SURGICAL INC	46120E602	401.00	POLEN	07/12/2013	12.01	166,837.69	196,638.37	0.00	-29,800.68	0
MICROSOFT CORP	594918104	2,916.00	POLEN	01/17/2013	116.64	78,247.93	77,885.49	362.44	0.00	0

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MICROSOFT CORP	594918104	7,750.00	POLEN	01/18/2013	310.00	208,846.19	207,000.18	1,846.01	0.00	0
NIKE INC CL B	654106103	1,770.00	POLEN	10/07/2013	42.83	127,480.09	91,332.00	36,148.09	0.00	0
STARBUCKS CORP	855244109	1,171.00	POLEN	06/27/2013	35.13	75,229.59	62,800.73	12,428.86	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	193.00	POLEN	06/27/2013	5.79	12,856.81	13,556.32	0.00	-699.51	0
VARIAN MEDICAL SYSTEMS INC	92220P105	673.00	POLEN	07/01/2013	19.38	44,381.28	47,271.52	0.00	-2,890.24	0
VARIAN MEDICAL SYSTEMS INC	92220P105	315.00	POLEN	07/02/2013	7.07	20,958.80	22,125.60	0.00	-1,166.80	0
VARIAN MEDICAL SYSTEMS INC	92220P105	149.00	POLEN	09/06/2013	2.24	10,580.79	10,465.76	115.03	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	202.00	POLEN	09/09/2013	5.76	14,489.94	14,188.48	301.46	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	424.00	POLEN	09/10/2013	10.65	30,431.55	29,781.76	649.79	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	338.00	POLEN	09/11/2013	9.79	24,308.41	23,741.12	567.29	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	623.00	POLEN	09/12/2013	15.16	45,050.94	43,759.52	1,291.42	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	714.00	POLEN	09/13/2013	19.52	52,428.86	50,151.36	2,277.50	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	351.00	POLEN	09/16/2013	10.41	26,100.20	25,133.62	966.58	0.00	0

TOTAL FOR: POLEN

1,280.81

2,277,353.88

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AETNA INC	00817Y108	125.00	SEIZERT	01/18/2013	2.50	5,677.37	5,788.75	0.00	-111.38	0
AETNA INC	00817Y108	175.00	SEIZERT	02/19/2013	3.50	8,763.80	8,104.25	659.55	0.00	0
AETNA INC	00817Y108	140.00	SEIZERT	03/20/2013	2.80	7,141.23	6,483.40	657.83	0.00	0
AETNA INC	00817Y108	85.00	SEIZERT	04/04/2013	1.70	4,334.05	3,936.35	397.70	0.00	0
AETNA INC	00817Y108	120.00	SEIZERT	06/13/2013	2.40	7,281.47	5,557.20	1,724.27	0.00	0
AETNA INC	00817Y108	715.00	SEIZERT	06/25/2013	21.45	43,975.31	33,111.65	10,863.66	0.00	0
AETNA INC	00817Y108	1,035.00	SEIZERT	06/25/2013	31.05	63,671.06	47,930.85	15,740.21	0.00	0
AETNA INC	00817Y108	1,734.00	SEIZERT	06/27/2013	69.36	107,746.80	80,301.54	27,445.26	0.00	0
AGILENT TECHNOLOGIES INC	00846U101	125.00	SEIZERT	01/18/2013	2.50	5,394.87	5,117.50	277.37	0.00	0
AGILENT TECHNOLOGIES INC	00846U101	175.00	SEIZERT	02/19/2013	3.50	7,857.32	7,164.50	692.82	0.00	0
AGILENT TECHNOLOGIES INC	00846U101	140.00	SEIZERT	03/20/2013	2.80	6,005.86	5,731.60	274.26	0.00	0
AGILENT TECHNOLOGIES INC	00846U101	80.00	SEIZERT	04/04/2013	1.60	3,327.12	3,275.20	51.92	0.00	0
AGILENT TECHNOLOGIES INC	00846U101	120.00	SEIZERT	06/13/2013	2.40	5,348.10	4,912.80	435.30	0.00	0
AGILENT TECHNOLOGIES INC	00846U101	85.00	SEIZERT	09/04/2013	1.59	3,984.84	3,479.90	504.94	0.00	0
AGILENT TECHNOLOGIES INC	00846U101	105.00	SEIZERT	10/18/2013	4.20	5,346.45	4,298.70	1,047.75	0.00	0
AMERICAN CAP AGY CORP	02503X105	150.00	SEIZERT	10/18/2013	6.00	3,344.94	3,622.36	0.00	-277.42	0
AMERISOURCEBERGEN CORP	03073E105	115.00	SEIZERT	01/18/2013	2.30	5,128.88	4,965.70	163.18	0.00	0

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AMERISOURCEBERGEN CORP	03073E105	3,695.00	SEIZERT	01/31/2013	147.80	166,093.54	159,550.10	6,543.44	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	95.00	SEIZERT	01/18/2013	1.90	4,578.89	4,525.80	53.09	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	140.00	SEIZERT	02/19/2013	2.80	7,286.83	6,669.60	617.23	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	110.00	SEIZERT	03/20/2013	2.20	5,505.37	5,240.40	264.97	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	75.00	SEIZERT	04/04/2013	1.50	3,489.67	3,573.00	0.00	-83.33	0
CHECK POINT SOFTWARE TECH ADR	M22465104	155.00	SEIZERT	06/13/2013	3.10	7,835.11	7,384.20	450.91	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	120.00	SEIZERT	09/04/2013	2.25	6,775.23	5,716.80	1,058.43	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	145.00	SEIZERT	10/18/2013	5.80	8,412.30	6,907.80	1,504.50	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	220.00	SEIZERT	01/18/2013	4.40	3,805.91	3,564.00	241.91	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	350.00	SEIZERT	02/19/2013	7.00	6,572.85	5,670.00	902.85	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	280.00	SEIZERT	03/20/2013	5.60	5,196.68	4,536.00	660.68	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	165.00	SEIZERT	04/04/2013	3.30	3,004.58	2,673.00	331.58	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	240.00	SEIZERT	06/13/2013	4.80	4,480.72	3,888.00	592.72	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	170.00	SEIZERT	09/04/2013	3.19	2,932.65	2,754.00	178.65	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	225.00	SEIZERT	10/18/2013	9.00	4,117.42	3,645.00	472.42	0.00	0
DIANA SHIPPING INC	Y2066G104	480.00	SEIZERT	01/18/2013	9.60	4,051.10	3,504.00	547.10	0.00	0
DIANA SHIPPING INC	Y2066G104	675.00	SEIZERT	02/19/2013	13.50	6,101.86	4,927.50	1,174.36	0.00	0
DIANA SHIPPING INC	Y2066G104	540.00	SEIZERT	03/20/2013	10.80	4,751.89	3,942.00	809.89	0.00	0
DIANA SHIPPING INC	Y2066G104	320.00	SEIZERT	04/04/2013	6.40	3,295.73	2,336.00	959.73	0.00	0
DIANA SHIPPING INC	Y2066G104	470.00	SEIZERT	06/13/2013	9.40	4,516.62	3,431.00	1,085.62	0.00	0
DIANA SHIPPING INC	Y2066G104	335.00	SEIZERT	09/04/2013	6.28	3,721.87	2,445.50	1,276.37	0.00	0
DIANA SHIPPING INC	Y2066G104	405.00	SEIZERT	10/18/2013	16.20	4,811.27	2,956.50	1,854.77	0.00	0
DIANA SHIPPING INC	Y2066G104	1,748.00	SEIZERT	11/01/2013	69.92	20,387.44	12,760.40	7,627.04	0.00	0
DIANA SHIPPING INC	Y2066G104	1,402.00	SEIZERT	11/01/2013	56.08	16,349.55	10,234.60	6,114.95	0.00	0
DIANA SHIPPING INC	Y2066G104	2,695.00	SEIZERT	11/14/2013	107.80	30,345.71	19,673.50	10,672.21	0.00	0
DIANA SHIPPING INC	Y2066G104	1,890.00	SEIZERT	11/15/2013	56.70	22,199.55	13,797.00	8,402.55	0.00	0
DIANA SHIPPING INC	Y2066G104	5,025.00	SEIZERT	11/26/2013	150.75	53,138.45	36,682.50	16,455.95	0.00	0
ENDO PHARMACEUT HLDGS INC	29264F205	315.00	SEIZERT	02/19/2013	6.30	8,961.54	8,262.48	699.06	0.00	0
ENDO PHARMACEUT HLDGS INC	29264F205	250.00	SEIZERT	03/20/2013	5.00	7,689.82	6,557.53	1,132.30	0.00	0
ENDO PHARMACEUT HLDGS INC	29264F205	150.00	SEIZERT	04/04/2013	3.00	4,568.89	3,934.52	634.38	0.00	0
ENDO PHARMACEUT HLDGS INC	29264F205	220.00	SEIZERT	06/13/2013	4.40	8,483.05	5,770.62	2,712.43	0.00	0

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ENDO PHARMACEUT HLDGS INC	29264F205	155.00	SEIZERT	09/04/2013	2.91	6,387.62	4,065.67	2,321.95	0.00	0
ENDO PHARMACEUT HLDGS INC	29264F205	185.00	SEIZERT	10/18/2013	7.40	8,255.40	4,852.57	3,402.83	0.00	0
ENDO PHARMACEUT HLDGS INC	29264F205	1,040.00	SEIZERT	11/14/2013	31.20	63,232.45	27,279.30	35,953.15	0.00	0
ENDO PHARMACEUT HLDGS INC	29264F205	138.00	SEIZERT	12/09/2013	4.14	9,145.45	3,619.75	5,525.70	0.00	0
ENDO PHARMACEUT HLDGS INC	29264F205	202.00	SEIZERT	12/09/2013	6.06	13,444.88	5,298.48	8,146.40	0.00	0
EVEREST RE GROUP LTD	G3223R108	45.00	SEIZERT	01/18/2013	0.90	5,074.08	4,947.75	126.33	0.00	0
EVEREST RE GROUP LTD	G3223R108	60.00	SEIZERT	02/19/2013	1.20	7,282.05	6,597.00	685.05	0.00	0
EVEREST RE GROUP LTD	G3223R108	50.00	SEIZERT	03/20/2013	1.00	6,455.85	5,497.50	958.35	0.00	0
EVEREST RE GROUP LTD	G3223R108	30.00	SEIZERT	04/04/2013	0.60	3,894.51	3,298.50	596.01	0.00	0
EVEREST RE GROUP LTD	G3223R108	45.00	SEIZERT	06/13/2013	0.90	5,772.49	4,947.75	824.74	0.00	0
EVEREST RE GROUP LTD	G3223R108	30.00	SEIZERT	09/04/2013	0.56	4,115.96	3,298.50	817.46	0.00	0
EVEREST RE GROUP LTD	G3223R108	35.00	SEIZERT	10/18/2013	1.40	5,196.00	3,848.25	1,347.75	0.00	0
FIFTH THIRD BANCORP COM	316773100	335.00	SEIZERT	01/18/2013	6.70	5,095.23	5,092.00	3.23	0.00	0
FIFTH THIRD BANCORP COM	316773100	475.00	SEIZERT	02/19/2013	9.50	7,770.82	7,220.00	550.82	0.00	0
FIFTH THIRD BANCORP COM	316773100	380.00	SEIZERT	03/20/2013	7.60	6,262.25	5,776.00	486.25	0.00	0
FIFTH THIRD BANCORP COM	316773100	225.00	SEIZERT	04/04/2013	4.50	3,642.66	3,420.00	222.66	0.00	0
FIFTH THIRD BANCORP COM	316773100	330.00	SEIZERT	06/13/2013	6.60	6,127.99	5,016.00	1,111.99	0.00	0
FIFTH THIRD BANCORP COM	316773100	235.00	SEIZERT	09/04/2013	4.41	4,328.91	3,572.00	756.91	0.00	0
FIFTH THIRD BANCORP COM	316773100	285.00	SEIZERT	10/18/2013	11.40	5,181.20	4,332.00	849.20	0.00	0
FOSTER WHEELER AG	H27178104	406.00	SEIZERT	01/22/2013	8.12	9,952.49	9,873.92	78.57	0.00	0
FOSTER WHEELER AG	H27178104	1,560.00	SEIZERT	01/23/2013	31.20	38,428.33	37,939.20	489.13	0.00	0
FOSTER WHEELER AG	H27178104	614.00	SEIZERT	01/23/2013	18.42	15,125.55	14,932.48	193.07	0.00	0
FOSTER WHEELER AG	H27178104	280.00	SEIZERT	02/19/2013	5.60	7,195.83	6,809.60	386.23	0.00	0
FOSTER WHEELER AG	H27178104	270.00	SEIZERT	03/20/2013	5.40	6,039.76	6,566.40	0.00	-526.64	0
FOSTER WHEELER AG	H27178104	160.00	SEIZERT	04/04/2013	3.20	3,590.31	3,891.20	0.00	-300.89	0
FOSTER WHEELER AG	H27178104	230.00	SEIZERT	06/13/2013	4.60	5,457.80	5,593.60	0.00	-135.80	0
FOSTER WHEELER AG	H27178104	165.00	SEIZERT	09/04/2013	3.09	3,843.32	4,012.80	0.00	-169.48	0
FOSTER WHEELER AG	H27178104	200.00	SEIZERT	10/18/2013	8.00	5,440.90	4,864.00	576.90	0.00	0
FOSTER WHEELER AG	H27178104	1,575.00	SEIZERT	12/27/2013	63.00	50,276.59	38,304.00	11,972.59	0.00	0
GAMESTOP CORP NEW CL A	36467W109	215.00	SEIZERT	01/18/2013	4.30	4,923.38	5,394.35	0.00	-470.97	0
GAMESTOP CORP NEW CL A	36467W109	330.00	SEIZERT	02/19/2013	6.60	8,573.20	8,279.70	293.50	0.00	0

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GAMESTOP CORP NEW CL A	265.00	SEIZERT	03/20/2013	5.30	6,688.45	6,648.85	39.60	0.00	0
GAMESTOP CORP NEW CL A	155.00	SEIZERT	04/04/2013	3.10	4,584.79	3,888.95	695.84	0.00	0
GAMESTOP CORP NEW CL A	955.00	SEIZERT	04/16/2013	38.20	29,828.66	23,960.95	5,867.71	0.00	0
GAMESTOP CORP NEW CL A	195.00	SEIZERT	06/13/2013	3.90	7,161.26	4,892.55	2,268.71	0.00	0
GAMESTOP CORP NEW CL A	345.00	SEIZERT	07/17/2013	13.80	14,720.51	8,656.05	6,064.46	0.00	0
GAMESTOP CORP NEW CL A	153.00	SEIZERT	07/17/2013	4.59	6,561.36	3,838.77	2,722.59	0.00	0
GAMESTOP CORP NEW CL A	202.00	SEIZERT	07/17/2013	6.06	8,650.49	5,068.18	3,582.31	0.00	0
GAMESTOP CORP NEW CL A	350.00	SEIZERT	07/18/2013	10.50	15,096.04	8,781.50	6,314.54	0.00	0
GAMESTOP CORP NEW CL A	330.00	SEIZERT	07/18/2013	13.20	14,292.28	8,279.70	6,012.58	0.00	0
GAMESTOP CORP NEW CL A	350.00	SEIZERT	07/18/2013	14.00	15,193.72	8,781.50	6,412.22	0.00	0
GAMESTOP CORP NEW CL A	390.00	SEIZERT	07/22/2013	15.60	16,952.49	9,785.10	7,167.39	0.00	0
GAMESTOP CORP NEW CL A	640.00	SEIZERT	08/06/2013	25.60	31,989.52	16,057.60	15,931.92	0.00	0
GAMESTOP CORP NEW CL A	263.00	SEIZERT	08/27/2013	10.52	13,930.89	6,598.67	7,332.22	0.00	0
GAMESTOP CORP NEW CL A	288.00	SEIZERT	08/27/2013	11.52	15,342.18	7,225.92	8,116.26	0.00	0
GAMESTOP CORP NEW CL A	764.00	SEIZERT	08/27/2013	22.92	42,565.51	19,168.76	23,396.75	0.00	0
GAMESTOP CORP NEW CL A	40.00	SEIZERT	09/04/2013	0.75	2,033.61	1,003.60	1,030.01	0.00	0
GAMESTOP CORP NEW CL A	1,545.00	SEIZERT	09/06/2013	46.35	77,555.64	36,392.32	41,163.32	0.00	0
HCC INS HLDGS INC	145.00	SEIZERT	01/18/2013	2.90	5,583.82	5,395.45	188.37	0.00	0
HCC INS HLDGS INC	205.00	SEIZERT	02/19/2013	4.10	8,265.41	7,628.05	637.36	0.00	0
HCC INS HLDGS INC	160.00	SEIZERT	03/20/2013	3.20	6,577.45	5,953.60	623.85	0.00	0
HCC INS HLDGS INC	95.00	SEIZERT	04/04/2013	1.90	3,979.46	3,534.95	444.51	0.00	0
HCC INS HLDGS INC	140.00	SEIZERT	06/13/2013	2.80	6,059.09	5,209.40	849.69	0.00	0
HCC INS HLDGS INC	100.00	SEIZERT	09/04/2013	1.88	4,283.04	3,721.00	562.04	0.00	0
HCC INS HLDGS INC	120.00	SEIZERT	10/18/2013	4.80	5,222.10	4,465.20	756.90	0.00	0
ITT INDS INC	245.00	SEIZERT	01/18/2013	4.90	6,115.06	5,747.70	367.36	0.00	0
ITT INDS INC	350.00	SEIZERT	02/19/2013	7.00	9,183.79	8,211.00	972.79	0.00	0
ITT INDS INC	280.00	SEIZERT	03/20/2013	5.60	7,884.62	6,568.80	1,315.82	0.00	0
ITT INDS INC	1,113.00	SEIZERT	04/01/2013	44.52	31,877.83	26,110.98	5,766.85	0.00	0
ITT INDS INC	772.00	SEIZERT	04/02/2013	30.88	21,721.27	18,111.12	3,610.15	0.00	0
ITT INDS INC	120.00	SEIZERT	04/04/2013	2.40	3,378.92	2,815.20	563.72	0.00	0
ITT INDS INC	42.00	SEIZERT	04/08/2013	1.68	1,142.79	985.32	157.47	0.00	0

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ITT INDS INC	450911201	179.00	SEIZERT	04/08/2013	3.58	4,870.21	4,199.34	670.87	0.00	0
ITT INDS INC	450911201	454.00	SEIZERT	04/09/2013	18.16	12,340.85	10,650.84	1,690.01	0.00	0
ITT INDS INC	450911201	155.00	SEIZERT	06/13/2013	3.10	4,685.56	3,636.30	1,049.26	0.00	0
ITT INDS INC	450911201	110.00	SEIZERT	09/04/2013	2.06	3,675.17	2,580.60	1,094.57	0.00	0
ITT INDS INC	450911201	135.00	SEIZERT	10/18/2013	5.40	4,936.51	3,167.10	1,769.41	0.00	0
ITT INDS INC	450911201	805.00	SEIZERT	11/08/2013	24.15	32,499.53	18,885.30	13,614.23	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	80.00	SEIZERT	01/18/2013	1.60	6,230.26	6,129.60	100.66	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	115.00	SEIZERT	02/19/2013	2.30	8,972.09	8,811.30	160.79	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	90.00	SEIZERT	03/20/2013	1.80	7,269.13	6,895.80	373.33	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	55.00	SEIZERT	04/04/2013	1.10	4,441.71	4,214.10	227.61	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	80.00	SEIZERT	06/13/2013	1.60	6,927.87	6,129.60	798.27	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	55.00	SEIZERT	09/04/2013	1.03	5,003.88	4,214.10	789.78	0.00	0
L-3 COMMUNICATIONS HLDGS INC	502424104	70.00	SEIZERT	10/18/2013	2.80	6,635.88	5,363.40	1,272.48	0.00	0
LIBERTY MEDIA CORP	531229102	100.00	SEIZERT	01/18/2013	2.00	11,011.75	0.00	11,011.75	0.00	0
LIBERTY MEDIA CORP	531229102	140.00	SEIZERT	02/19/2013	2.80	15,649.83	0.00	15,649.83	0.00	0
LIBERTY MEDIA CORP	531229102	110.00	SEIZERT	03/20/2013	2.20	12,087.62	0.00	12,087.62	0.00	0
LIBERTY MEDIA CORP	531229102	65.00	SEIZERT	04/04/2013	1.30	7,197.28	0.00	7,197.28	0.00	0
LIBERTY MEDIA CORP	531229102	95.00	SEIZERT	06/13/2013	1.90	12,038.19	0.00	12,038.19	0.00	0
LIBERTY MEDIA CORP	531229102	70.00	SEIZERT	09/04/2013	1.31	9,642.42	0.00	9,642.42	0.00	0
LIBERTY MEDIA CORP	531229102	85.00	SEIZERT	10/18/2013	3.40	12,674.12	0.00	12,674.12	0.00	0
LOEWS CORP	540424108	155.00	SEIZERT	01/18/2013	3.10	6,557.90	6,316.25	241.65	0.00	0
LOEWS CORP	540424108	215.00	SEIZERT	02/19/2013	4.30	9,444.73	8,761.25	683.48	0.00	0
LOEWS CORP	540424108	175.00	SEIZERT	03/20/2013	3.50	7,780.32	7,131.25	649.07	0.00	0
LOEWS CORP	540424108	105.00	SEIZERT	04/04/2013	2.10	4,610.39	4,278.75	331.64	0.00	0
LOEWS CORP	540424108	150.00	SEIZERT	06/13/2013	3.00	6,833.88	6,112.50	721.38	0.00	0
LOEWS CORP	540424108	125.00	SEIZERT	09/04/2013	2.34	5,562.56	5,093.75	468.81	0.00	0
LOEWS CORP	540424108	150.00	SEIZERT	10/18/2013	6.00	7,250.87	6,112.50	1,138.37	0.00	0
MALLINCKRODT PLC	G5785G107	75.00	SEIZERT	09/04/2013	1.41	3,263.28	3,187.75	75.53	0.00	0
MALLINCKRODT PLC	G5785G107	105.00	SEIZERT	10/18/2013	4.20	4,669.41	4,462.86	206.55	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	660.00	SEIZERT	01/18/2013	13.20	5,671.05	4,792.00	879.05	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	1,035.00	SEIZERT	02/19/2013	20.70	9,677.03	7,514.72	2,162.31	0.00	0

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MARVELL TECHNOLOGY GROUP LTD	G5876H105	830.00	SEIZERT	03/20/2013	16.60	8,839.30	6,026.30	2,813.00	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	490.00	SEIZERT	04/04/2013	9.80	5,149.78	3,557.69	1,592.09	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	715.00	SEIZERT	06/13/2013	14.30	8,022.16	5,191.33	2,830.83	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	510.00	SEIZERT	09/04/2013	9.56	6,059.33	3,702.91	2,356.42	0.00	0
MARVELL TECHNOLOGY GROUP LTD	G5876H105	615.00	SEIZERT	10/18/2013	24.60	7,004.72	4,465.27	2,539.45	0.00	0
MCDERMOTT INTERNATIONAL INC	580037109	385.00	SEIZERT	09/04/2013	7.22	2,937.97	2,739.28	198.69	0.00	0
MCDERMOTT INTERNATIONAL INC	580037109	790.00	SEIZERT	10/18/2013	31.60	5,569.40	5,620.85	0.00	-51.45	0
MURPHY OIL CORP	626717102	105.00	SEIZERT	01/18/2013	2.10	6,413.25	6,252.75	160.50	0.00	0
MURPHY OIL CORP	626717102	150.00	SEIZERT	02/19/2013	3.00	9,013.29	8,932.50	80.79	0.00	0
MURPHY OIL CORP	626717102	120.00	SEIZERT	03/20/2013	2.40	7,447.03	7,146.00	301.03	0.00	0
MURPHY OIL CORP	626717102	70.00	SEIZERT	04/04/2013	1.40	4,431.60	4,168.50	263.10	0.00	0
MURPHY OIL CORP	626717102	105.00	SEIZERT	06/13/2013	2.10	6,942.47	6,252.75	689.72	0.00	0
MURPHY OIL CORP	626717102	75.00	SEIZERT	09/04/2013	1.41	4,948.50	4,466.25	482.25	0.00	0
MURPHY OIL CORP	626717102	100.00	SEIZERT	10/18/2013	4.00	6,132.89	5,955.00	177.89	0.00	0
MURPHY USA INC	626755102	655.00	SEIZERT	09/10/2013	26.20	25,079.38	0.00	25,079.38	0.00	0
MURPHY USA INC	626755102	73.00	SEIZERT	10/25/2013	2.92	3,040.68	0.00	3,040.68	0.00	0
QEP RES INC	74733V100	155.00	SEIZERT	01/18/2013	3.10	4,524.34	4,691.85	0.00	-167.51	0
QEP RES INC	74733V100	240.00	SEIZERT	02/19/2013	4.80	7,118.24	7,264.80	0.00	-146.56	0
QEP RES INC	74733V100	190.00	SEIZERT	03/20/2013	3.80	6,159.66	5,751.30	408.36	0.00	0
QEP RES INC	74733V100	115.00	SEIZERT	04/04/2013	2.30	3,625.86	3,481.05	144.81	0.00	0
QEP RES INC	74733V100	180.00	SEIZERT	06/13/2013	3.60	5,403.50	5,448.60	0.00	-45.10	0
QEP RES INC	74733V100	140.00	SEIZERT	09/04/2013	2.63	3,858.50	4,237.80	0.00	-379.30	0
QEP RES INC	74733V100	170.00	SEIZERT	10/18/2013	6.80	4,991.60	5,145.90	0.00	-154.30	0
QEP RES INC	74733V100	925.00	SEIZERT	11/26/2013	27.75	30,729.90	27,999.75	2,730.15	0.00	0
REDWOOD TRUST INC REIT	758075402	305.00	SEIZERT	01/18/2013	6.10	5,819.26	5,151.45	667.81	0.00	0
REDWOOD TRUST INC REIT	758075402	430.00	SEIZERT	02/19/2013	8.60	8,617.00	7,262.70	1,354.30	0.00	0
REDWOOD TRUST INC REIT	758075402	1,525.00	SEIZERT	03/21/2013	61.00	35,106.08	25,757.25	9,348.83	0.00	0
REDWOOD TRUST INC REIT	758075402	175.00	SEIZERT	04/04/2013	3.50	4,000.41	2,955.75	1,044.66	0.00	0
REDWOOD TRUST INC REIT	758075402	260.00	SEIZERT	06/13/2013	5.20	4,872.31	4,391.40	480.91	0.00	0
REDWOOD TRUST INC REIT	758075402	260.00	SEIZERT	09/04/2013	4.88	4,669.83	4,391.40	278.43	0.00	0
REDWOOD TRUST INC REIT	758075402	310.00	SEIZERT	10/18/2013	12.40	5,443.50	5,235.90	207.60	0.00	0

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REGIONS FINL CORP	7591EP100	860.00	SEIZERT	01/18/2013	17.20	6,192.38	6,131.80	60.58	0.00	0
REGIONS FINL CORP	7591EP100	1,220.00	SEIZERT	02/19/2013	24.40	9,662.18	8,698.60	963.58	0.00	0
REGIONS FINL CORP	7591EP100	975.00	SEIZERT	03/20/2013	19.50	8,131.31	6,951.75	1,179.56	0.00	0
REGIONS FINL CORP	7591EP100	580.00	SEIZERT	04/04/2013	11.60	4,703.69	4,135.40	568.29	0.00	0
REGIONS FINL CORP	7591EP100	845.00	SEIZERT	06/13/2013	16.90	7,807.66	6,024.85	1,782.81	0.00	0
REGIONS FINL CORP	7591EP100	605.00	SEIZERT	09/04/2013	11.34	5,766.30	4,313.65	1,452.65	0.00	0
REGIONS FINL CORP	7591EP100	725.00	SEIZERT	10/18/2013	29.00	6,952.62	5,169.25	1,783.37	0.00	0
SMITHFIELD FOODS INC	832248108	120.00	SEIZERT	09/04/2013	2.25	4,016.48	3,956.44	60.04	0.00	0
SMITHFIELD FOODS INC	832248108	4,760.00	SEIZERT	09/27/2013	190.40	161,575.38	156,950.01	4,625.37	0.00	0
SOHU.COM INC	83408W103	135.00	SEIZERT	01/18/2013	2.70	6,583.80	6,390.90	192.90	0.00	0
SOHU.COM INC	83408W103	190.00	SEIZERT	02/19/2013	3.80	8,699.90	8,994.60	0.00	-294.70	0
SOHU.COM INC	83408W103	150.00	SEIZERT	03/20/2013	3.00	6,824.84	7,101.00	0.00	-276.16	0
SOHU.COM INC	83408W103	90.00	SEIZERT	04/04/2013	1.80	4,395.50	4,260.60	134.90	0.00	0
SOHU.COM INC	83408W103	275.00	SEIZERT	05/02/2013	11.00	14,034.06	13,018.50	1,015.56	0.00	0
SOHU.COM INC	83408W103	240.00	SEIZERT	05/03/2013	9.60	12,293.70	11,361.60	932.10	0.00	0
SOHU.COM INC	83408W103	224.00	SEIZERT	05/07/2013	8.96	11,430.19	10,604.16	826.03	0.00	0
SOHU.COM INC	83408W103	370.00	SEIZERT	05/09/2013	14.80	19,867.96	17,515.80	2,352.16	0.00	0
SOHU.COM INC	83408W103	380.00	SEIZERT	05/14/2013	15.20	21,720.73	17,989.20	3,731.53	0.00	0
SOHU.COM INC	83408W103	80.00	SEIZERT	06/13/2013	1.60	5,319.90	3,787.20	1,532.70	0.00	0
SOHU.COM INC	83408W103	515.00	SEIZERT	08/01/2013	20.60	32,364.50	24,380.10	7,984.40	0.00	0
SOHU.COM INC	83408W103	431.00	SEIZERT	08/06/2013	17.24	27,736.34	20,403.54	7,332.80	0.00	0
SOHU.COM INC	83408W103	420.00	SEIZERT	08/26/2013	12.60	25,764.83	19,882.80	5,882.03	0.00	0
SOHU.COM INC	83408W103	338.00	SEIZERT	08/27/2013	10.14	21,025.39	16,000.92	5,024.47	0.00	0
SOHU.COM INC	83408W103	487.00	SEIZERT	08/27/2013	8.77	30,272.85	23,054.58	7,218.27	0.00	0
SOHU.COM INC	83408W103	115.00	SEIZERT	08/28/2013	4.60	7,146.03	5,444.10	1,701.93	0.00	0
STARZ	85571Q102	100.00	SEIZERT	01/18/2013	2.00	1,514.96	11,601.00	0.00	-10,086.04	0
STARZ	85571Q102	220.00	SEIZERT	02/19/2013	4.40	4,025.50	25,522.20	0.00	-21,496.70	0
STARZ	85571Q102	175.00	SEIZERT	03/20/2013	3.50	3,634.66	20,301.75	0.00	-16,667.09	0
STARZ	85571Q102	105.00	SEIZERT	04/04/2013	2.10	2,296.29	12,181.05	0.00	-9,884.76	0
STARZ	85571Q102	155.00	SEIZERT	06/13/2013	3.10	3,509.13	17,981.55	0.00	-14,472.42	0
STARZ	85571Q102	1,634.00	SEIZERT	06/28/2013	65.36	35,343.94	189,560.34	0.00	-154,216.40	0

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STARZ	85571Q102	346.00	SEIZERT	07/01/2013	13.84	7,553.07	40,139.46	0.00	-32,586.39	0
STARZ	85571Q102	2,430.00	SEIZERT	07/05/2013	97.20	52,974.53	94,451.18	0.00	-41,476.65	0
TESSERA TECHNOLOGIES INC	88164L100	390.00	SEIZERT	01/18/2013	7.80	6,475.06	6,415.50	59.56	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	550.00	SEIZERT	02/19/2013	11.00	9,482.77	9,047.50	435.27	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	440.00	SEIZERT	03/20/2013	8.80	8,060.61	7,238.00	822.61	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	260.00	SEIZERT	04/04/2013	5.20	4,815.09	4,277.00	538.09	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	380.00	SEIZERT	06/13/2013	7.60	8,016.64	6,251.00	1,765.64	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	270.00	SEIZERT	09/04/2013	5.06	4,989.85	4,441.50	548.35	0.00	0
TESSERA TECHNOLOGIES INC	88164L100	325.00	SEIZERT	10/18/2013	13.00	6,633.13	5,346.25	1,286.88	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	75.00	SEIZERT	01/18/2013	1.50	3,890.91	4,006.50	0.00	-115.59	0
UNITED THERAPEUTICS CORP DEL	91307C102	105.00	SEIZERT	02/19/2013	2.10	5,658.27	5,609.10	49.17	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	80.00	SEIZERT	03/20/2013	1.60	4,905.49	4,273.60	631.89	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	50.00	SEIZERT	04/04/2013	1.00	3,016.93	2,671.00	345.93	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	70.00	SEIZERT	06/13/2013	1.40	4,615.01	3,739.40	875.61	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	50.00	SEIZERT	09/04/2013	0.94	3,649.99	2,671.00	978.99	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	60.00	SEIZERT	10/18/2013	2.40	4,912.11	3,205.20	1,706.91	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	45.00	SEIZERT	09/04/2013	0.84	3,213.45	2,995.56	217.89	0.00	0
VARIAN MEDICAL SYSTEMS INC	92220P105	60.00	SEIZERT	10/18/2013	2.40	4,660.71	3,994.09	666.62	0.00	0
VISTEON CORP	92839U206	130.00	SEIZERT	01/18/2013	2.60	7,515.13	6,996.60	518.53	0.00	0
VISTEON CORP	92839U206	185.00	SEIZERT	02/19/2013	3.70	10,584.61	9,956.70	627.91	0.00	0
VISTEON CORP	92839U206	86.00	SEIZERT	02/21/2013	1.72	4,845.59	4,628.52	217.07	0.00	0
VISTEON CORP	92839U206	274.00	SEIZERT	02/22/2013	10.96	15,473.36	14,746.68	726.68	0.00	0
VISTEON CORP	92839U206	10.00	SEIZERT	02/25/2013	0.40	585.88	538.20	47.68	0.00	0
VISTEON CORP	92839U206	135.00	SEIZERT	03/20/2013	2.70	7,935.12	7,265.70	669.42	0.00	0
VISTEON CORP	92839U206	80.00	SEIZERT	04/04/2013	1.60	4,607.09	4,305.60	301.49	0.00	0
VISTEON CORP	92839U206	115.00	SEIZERT	06/13/2013	2.30	7,346.07	6,189.30	1,156.77	0.00	0
VISTEON CORP	92839U206	85.00	SEIZERT	09/04/2013	1.59	6,116.60	4,574.70	1,541.90	0.00	0
VISTEON CORP	92839U206	100.00	SEIZERT	10/18/2013	4.00	7,527.86	5,382.00	2,145.86	0.00	0
WESTERN DIGITAL CORP	958102105	85.00	SEIZERT	01/18/2013	1.70	3,743.31	3,611.65	131.66	0.00	0
WESTERN DIGITAL CORP	958102105	125.00	SEIZERT	02/19/2013	2.50	6,087.36	5,311.25	776.11	0.00	0
WESTERN DIGITAL CORP	958102105	100.00	SEIZERT	03/20/2013	2.00	5,010.88	4,249.00	761.88	0.00	0

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	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
WESTERN DIGITAL CORP	958102105	70.00	SEIZERT	04/04/2013	1.40	3,532.12	2,974.30	557.82	0.00	0
WESTERN DIGITAL CORP	958102105	100.00	SEIZERT	06/13/2013	2.00	6,428.88	4,249.00	2,179.88	0.00	0
WESTERN DIGITAL CORP	958102105	70.00	SEIZERT	09/04/2013	1.31	4,226.61	2,974.30	1,252.31	0.00	0
WESTERN DIGITAL CORP	958102105	85.00	SEIZERT	10/18/2013	3.40	5,864.04	3,611.65	2,252.39	0.00	0
WESTERN UN CO	959802109	295.00	SEIZERT	01/18/2013	5.90	4,067.95	4,014.95	53.00	0.00	0
WESTERN UN CO	959802109	325.00	SEIZERT	04/04/2013	6.50	4,858.64	4,423.25	435.39	0.00	0
WESTERN UN CO	959802109	475.00	SEIZERT	06/13/2013	9.50	7,969.60	6,464.75	1,504.85	0.00	0
WESTERN UN CO	959802109	360.00	SEIZERT	09/04/2013	6.75	6,437.13	4,899.60	1,537.53	0.00	0
WESTERN UN CO	959802109	435.00	SEIZERT	10/18/2013	17.40	8,071.28	5,920.35	2,150.93	0.00	0
ZIONS BANCORP	989701107	245.00	SEIZERT	01/18/2013	4.90	5,340.88	5,243.00	97.88	0.00	0
ZIONS BANCORP	989701107	350.00	SEIZERT	02/19/2013	7.00	8,686.80	7,490.00	1,196.80	0.00	0
ZIONS BANCORP	989701107	280.00	SEIZERT	03/20/2013	5.60	7,100.64	5,992.00	1,108.64	0.00	0
ZIONS BANCORP	989701107	165.00	SEIZERT	04/04/2013	3.30	4,078.70	3,531.00	547.70	0.00	0
ZIONS BANCORP	989701107	240.00	SEIZERT	06/13/2013	4.80	6,602.28	5,136.00	1,466.28	0.00	0
ZIONS BANCORP	989701107	170.00	SEIZERT	09/04/2013	3.19	4,819.62	3,638.00	1,181.62	0.00	0
ZIONS BANCORP	989701107	205.00	SEIZERT	10/18/2013	8.20	5,811.64	4,387.00	1,424.64	0.00	0
TOTAL FOR: SEIZERT				2,858.57	2,879,222.18	2,538,654.97	645,160.24	-304,593.03		

Schedule No: 5
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2013
Schedule of Pooled Funds

PERAC Ledger Number	Description	(A) Market Value at End of Previous Year	(B) Total Purchases this Year At Cost	(C) Reinvested Investment Income	(D) Realized Gain	(E) Realized Loss	(F) Unrealized Gain	(G) Unrealized Loss	(H) Total Sales/Redemptions this Year- Amount Received	(I) Cash Div/Distrib to System this Year	(J) Fees Paid	(K) =A+B+C+D+E+F+G+H+J Market Value at End Of Year
1184	IR&M Pooled Bond Fund	12,017,655.92	-				453,062.52	589,964.57			40,551.38	11,880,753.87
1194-3	Prudential Open-End Real Estate	2,501.92	-	2,579.96	722.44	-	-	722.48	4,987.33		-	94.51
1198	PRIT Cash Fund	0.00	2,800,000.00		-	-	-	-	2,800,000.00		-	-
1199	PRIT Core Fund	51,759,032.91	2,800,000.00	1,660,746.07	2,681,717.61		6,903,868.45	3,060,676.00	-		320,030.35	62,424,658.69
1194-1	PRIT Real Estate Fund	4,987,174.49	0.00	260,829.51	117,561.71	21,832.58	481,227.87	300,240.85			28,578.51	5,496,141.64
		68,766,365.24	5,600,000.00	1,924,155.54	2,800,001.76	21,832.58	7,838,158.84	3,951,603.90	2,804,987.33	-	389,160.24	79,801,648.71

* 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, 2013
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	\$ 2,107,878.13	\$ 32.73						\$ 2,410.04
4	1170 - Equities	32,327,580.58			34,291.05	7,813,094.08	247,121.54	3,052,400.26	317,755.17
5	1181 - Pooled Domestic Fixed	11,880,753.87				453,062.52	589,964.57	0.00	0.00
5	1194 - Pooled Real Estate	5,496,236.15				481,227.87	300,963.33	118,284.15	263,409.47
	1198 - PRIT Cash Fund	0.00							0.00
5	1199 - PRIT Core Fund	62,424,658.69				6,903,868.45	3,060,676.00	2,681,717.61	1,660,746.07
		114,237,107.42	32.73	-	34,291.05	\$15,651,252.92	4,198,725.44	5,852,402.02	2,244,320.75

Schedule No: 7

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2013
Summary of Investment Related Fees

Manager/Vendor-All Managers/ Vendors Must Be Listed	Q 1 2013	Q 2 2013	Q 3 2013	Q 4 2013	Accrued Payable at Year End 2013	Total Paid or Accrued in 2013	*Payment Method (N,C, W)
5304 - Management Fees							
1 Daruma Capital Management	25,078.71	26,968.23	26,456.95		29,032.90	107,536.79	C
2 Seizert Capital Partners	9,335.00	9,516.00	10,154.00		10,972.00	39,977.00	C
3 Income Research & Management	10,224.68	10,194.46	10,004.26		10,127.98	40,551.38	C
4 Polen Capital Management LLC	9,963.00	9,751.00	11,083.00		12,405.00	43,202.00	C
5 O'Shaughnessy Asset Management	8,393.61	9,505.88	9,496.16	109.94	10,226.00	37,731.59	C
6 PRIT Core Fund	71,080.45	76,450.75	81,348.76	91,150.39		320,030.35	N
7 PRIT Real Estate Fund	5,364.14	6,910.08	7,788.90	8,515.39		28,578.51	N
5304 Management Fees TOTAL	139,439.59	149,296.40	156,332.03	99,775.72	72,763.88	617,607.62	
5305 Custodial Fees							
9 Comerica	4,092.10	4,132.03	4,324.05	0.00	4,626.26	17,174.44	C
5305 Custodial Fees TOTAL	4,092.10	4,132.03	4,324.05	0.00	4,626.26	17,174.44	
5307 Investment Consultant Fees							
10 Dahab Associates	5,750.00	5,750.00	5,750.00	0.00	5,750.00	23,000.00	C
5307 Investment Consultant Fees TOTAL	5,750.00	5,750.00	5,750.00	0.00	5,750.00	23,000.00	
						\$657,782.06	

*N=Net / C=Check / W=Wire