

ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITIONS AND AFFAIRS OF

FRANKLIN REGIONAL RETIREMENT SYSTEM

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

Date of Certificate: February 4, 1939

Effective Date: January 1, 1940

Administration Offices located at:

278 Main Street - Suite 311 Greenfield MA 01301

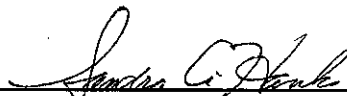
Telephone Number (413) 774-4837

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

BOARD OF RETIREMENT

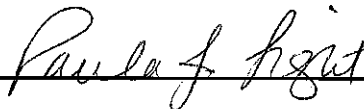
First Member - Chair/Treasurer
Term Expires December 31, 2020

Sandra A. Hanks



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

Paula J. Light



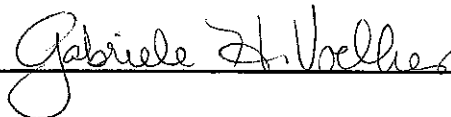
Third Elected Member
Term Expires December 31, 2020

Mary A. Stokarski



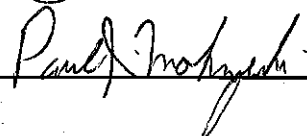
Fourth Elected Member
Term Expires December 31, 2019

Gabriele H. Voelker



Fifth Appointed Member
Term Expires June 30, 2020

Paul J. Mokrzecki



INVESTMENT MANAGERS

see next page

INVESTMENT CONSULTANT

Dahab Associates, 423 South Country Road, Bayshore, NY

CUSTODIAN

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

**ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITIONS AND AFFAIRS OF**

FRANKLIN REGIONAL RETIREMENT SYSTEM

Investment Managers

Aberdeen Asset Management

1735 Market Street, 32nd floor
Philadelphia, PA 19103

Daruma Asset Management, Inc.

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

Polen Capital Management

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

Income Research & Management

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

Pension Reserve Investment Mgmt.

84 State Street, Suite 250
Boston, MA 02109

O'Shaughnessy Asset Management

6 Suburban Avenue
Stamford, CT 06901

Seizert Capital Partners

185 Oakland Avenue, Suite 100
Birmingham, MI 48009

Systematic Financial Management, L.P.

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

**Annual Statement of the Franklin Regional
Retirement System for
the Year Ended December 31, 2017**

ANNUAL STATEMENT BALANCE TESTS

1 ASSET BALANCE

Assets Previous Year	127,050,446.47
Income Current Year	29,881,700.79
Disbursements Current Year	<u>(13,011,996.60)</u>
Assets Current Year	143,920,150.66

2 ASSET DIFFERENCE

Assets Current Year	143,920,150.66
Assets Previous Year	<u>(127,050,446.47)</u>
Difference	16,869,704.19

3 INCOME DIFFERENCE

Income Current Year	29,881,700.79
Disbursements Current Year	<u>(13,011,996.60)</u>
Difference	16,869,704.19

4 FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	35,312,429.27
Total Fund Change Debits Current Year	<u>(18,442,725.08)</u>
Difference	16,869,704.19

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2017**

ASSETS & LIABILITIES

		<u>2017</u>	<u>2016</u>	<u>2015</u>
1	1040 Cash	1,208,508.03	927,926.34	1,027,503.92
3	1180 Fixed Income Securities	0.00	0.00	0.00
5	1170 Equities (at market value)	32,026,013.68	29,895,947.72	24,890,202.70
6	1172 Pooled Domestic Equity Funds	7,647,245.01	5,972,550.00	5,310,656.00
7	1173 Pooled International Equity Funds	7,582,469.44	5,677,427.06	5,587,646.57
9	1181 Pooled Domestic Fixed Income Funds	17,550,548.20	15,900,782.39	12,801,912.69
13	1194 Pooled Real Estate Funds	14,338,949.07	12,747,886.73	12,730,488.73
18	1199 PRIT Fund	65,378,001.91	57,216,392.90	56,789,797.83
19	1350 Prepaid Expenses	7,181.83	6,692.72	6,398.57
20	1398 Accounts Receivable (A)	200,034.45	325,415.21	442,394.86
21	1550 Interest Due and Accrued	678.19	1,600.41	102.16
22	2020 Accounts Payable (A)	<u>-2,019,479.15</u>	<u>-1,622,175.01</u>	<u>-1,376,958.49</u>
	Total	143,920,150.66	127,050,446.47	118,210,145.54
Funds:				
1	3293 Annuity Savings Fund	30,005,767.14	28,830,926.14	28,029,621.81
2	3294 Annuity Reserve Fund	10,079,173.86	9,736,489.05	9,122,716.26
3	3295 Military Service Fund	0.00	0.00	0.00
4	3296 Pension Fund	3,987,925.86	3,038,644.09	3,241,237.67
6	3297 Pension Reserve Fund	<u>99,847,283.80</u>	<u>85,444,387.19</u>	<u>77,816,569.80</u>
	Total Assets at Market Value	143,920,150.66	127,050,446.47	118,210,145.54

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2017

Changes in Fund Balance

		Balance 12/31	Interfund			Balance 12/31
		Prior Year	Receipts	Transfers	Disbursements	Current Year
Annuity Savings Fund	3293	28,830,926.14	3,732,955.99	(1,871,463.50)	(686,651.49)	30,005,767.14
Annuity Reserve Fund	3294	9,736,489.05	293,668.43	1,874,921.99	(1,825,905.61)	10,079,173.86
Pension Fund	3296	3,038,644.09	6,637,784.33	3,552,348.00	(9,240,850.56)	3,987,925.86
Military Service Fund	3295	-	-	-	-	-
Expense Fund	3298	-	1,258,588.94	-	(1,258,588.94)	-
Pension Reserve Fund	3297	85,444,387.19	17,958,703.10	(3,555,806.49)	-	99,847,283.80
TOTAL ALL FUNDS		127,050,446.47	29,881,700.79	-	(13,011,996.60)	143,920,150.66

Annuity Savings	- to -	Annuity Reserve	1,874,921.99	For Retirements
Pension Reserve	- to -	Annuity Savings	3,458.49	Transfers/refunds from 10 Year Write Offs, interest correction
Pension Reserve	- to -	Pension Fund	3,552,348.00	To support "Cost of Benefits"
			<u>5,430,728.48</u>	

Fund Change
on Page 1

Credits	Difference	Debits
35,312,429.27	16,869,704.19	18,442,725.08

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2017**

RECEIPTS

	<u>2017</u>	<u>2016</u>	<u>2015</u>
1 Annuity Savings Fund:			
(a) 4891-Members Deductions	3,183,075.09	3,024,867.19	2,921,850.46
(b) 4892-Transfers From Other Systems	444,689.46	573,437.20	494,968.25
(c) 4893-Member Make Up Payments and Redeposits	37,461.31	39,805.49	49,028.50
(d) 4900-Member Payments from Rollovers	17,197.85	33,517.81	47,922.75
(e) Investment Income Credited to Members Accounts	50,532.28	50,644.21	52,635.67
Subtotal	3,732,955.99	3,722,271.90	3,566,405.63
2 Annuity Reserve Fund			
(a) Investment Income Credited to Annuity Reserve Fund	293,668.43	279,714.93	266,620.46
Subtotal	293,668.43	279,714.93	266,620.46
3 Pension Fund			
(a) 4898-3(8)(c) Reimbursements From Other Systems	431,478.95	410,817.99	395,152.23
(b) 4899-Received From Commonwealth for COLA and Survivor Benefits	43,341.88	49,236.38	77,061.26
(c) 4894-Pension Fund Appropriation	6,162,963.50	5,875,582.00	5,645,116.00
(d) 4840 -Workers' Compensation Settlements	-	-	11,600.00
[e] 4841 - Recovery of 91A Overearnings	-	-	436.10
Subtotal	6,637,784.33	6,335,636.37	6,129,365.59
4 Military Service Fund			
(a) 4890-Contribution Received from Municipality	-	-	-
(b) Investment Income Credited to Military Service Fund	-	-	-
Subtotal	-	-	-
5 Expense Fund			
(a) 4896-Expense Fund Appropriation	-	-	-
(b) Investment Income Credited to Expense Fund	1,258,588.94	1,201,798.76	1,156,993.69
Subtotal	1,258,588.94	1,201,798.76	1,156,993.69
6 Pension Reserve Fund			
(a) 4897-Federal Grant Reimbursement	-	-	-
(b) 4895-Pension Reserve Appropriation	3,796.56	237.96	229.12
(c) 4822-Interest Not Refunded	5,301.11	7,946.08	7,084.14
(d) 4825-Miscellaneous Income	4,627.68	1,744.37	772.25
(e) Excess Investment Income	17,944,977.75	9,212,038.62	(217,119.22)
Subtotal	17,958,703.10	9,221,967.03	(209,033.71)
TOTAL RECEIPTS	29,881,700.79	20,761,388.99	10,910,351.66

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2017**

DISBURSEMENTS

	<u>2017</u>	<u>2016</u>	<u>2015</u>
1 Annuity Savings Fund:			
(a) 5757-Refunds to Members	314,653.92	316,759.19	368,097.65
(b) 5756-Transfers to Other Systems	<u>371,997.57</u>	<u>573,195.28</u>	<u>542,700.74</u>
Subtotal	686,651.49	889,954.47	910,798.39
2 Annuity Reserve Fund:			
(a) 5750-Annuities Paid	1,825,905.61	1,681,394.07	1,541,569.91
(b) 5759-Option B Refunds	<u>-</u>	<u>15,534.81</u>	<u>19,981.96</u>
Subtotal	1,825,905.61	1,696,928.88	1,561,551.87
3 Pension Fund:			
(a) 5751-Pensions Paid			
Regular Pension Payments	6,879,208.81	6,377,211.66	5,853,110.64
Survivorship Payments	371,722.82	355,431.09	343,667.66
Ordinary Disability Payments	116,661.96	70,340.77	53,365.50
Accidental Disability Payments	490,400.68	491,408.64	473,491.09
Accidental Death Payments	61,537.08	59,822.04	58,157.22
Section 101 Benefits	13,309.44	12,921.78	12,545.40
(b) 5755-3(8)(c) Reimbursements to Other Systems	1,264,667.89	716,033.59	2,341,581.20
(c) 5752-COLA's Paid	43,341.88	49,236.38	77,061.26
(d) 5753-Chapter 389 Beneficiary Increase Paid	<u>-</u>	<u>-</u>	<u>-</u>
Subtotal	9,240,850.56	8,132,405.95	9,212,979.97
4 Military Service Fund:			
(a) 4890-Return to Municipality for Members who withdrew their funds	<u>-</u>	<u>-</u>	<u>-</u>
Subtotal	-	-	-
5 Expense Fund:			
(a) 5118-Board Member Stipend	26,500.00	26,500.00	24,000.00
(b) 5119-Salaries	342,696.44	332,446.62	318,062.01
(c) 5304-Management Fees	710,726.61	656,025.92	643,314.98
(d) 5305-Custodial Fees	17,838.13	15,472.10	15,313.66
(e) 5307-Consultant Fees	34,625.40	32,000.00	29,000.00
(f) 5308-Legal Expenses	19,872.77	17,790.97	15,675.15
(g) 5309-Medical Expenses			-
(h) 5310-Fiduciary Insurance	11,527.00	11,501.00	11,073.00
(i) 5311-Service Contracts	32,371.14	30,837.55	29,981.00
(j) 5312-Rent	18,485.16	18,485.16	18,171.07
(k) 5315-Professional Services			-
(l) 5316-Actuarial Services	3,500.00	15,650.00	3,500.00
(m) 5317 Audit Services	18,000.00	17,500.00	17,000.00
(n) 5320-Education and Training	2,109.00	2,520.00	2,851.85
(o) 5589-Administrative Expenses	13,993.16	17,663.87	15,401.40
5599-Furniture and Equipment	3,243.03	2,416.44	10,094.89
5719-Travel	3,101.10	4,989.13	3,554.68
Subtotal	<u>1,258,588.94</u>	<u>1,201,798.76</u>	<u>1,156,993.69</u>
TOTAL DISBURSEMENTS	<u>13,011,996.60</u>	<u>11,921,088.06</u>	<u>12,842,323.92</u>

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2017**

Investment Income

	2017	2016	2015
Investment Income Received From:			
(a) Cash (from Schedule 1)	9,241.90	83,708.89	1,640.50
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	499,922.51	646,392.08	452,207.74
(e) Pooled Funds (from Schedule 5)	2,648,599.47	2,457,684.22	2,291,217.63
(f) Commission Recapture	-	-	-
4821- TOTAL INVESTMENT INCOME	3,157,763.88	3,187,785.19	2,745,065.87
Plus:			
4884-Realized Gains (Profits)	6,117,287.43	3,868,887.71	4,261,213.43
4886-Unrealized Gains (Incr. in Market Value)	13,615,702.33	12,824,582.15	6,855,911.90
1550-Interest Due and Accrued- Current Year	678.19	1,600.41	102.16
	19,733,667.95	16,695,070.27	11,117,227.49
Less:			
4823-Paid Accrued Interest on Fixed Income Securites	-	-	-
4885-Realized Losses	(1,313,775.59)	(1,122,834.93)	(1,307,195.54)
4887-Unrealized Losses (Decrease in Market Value)	(2,028,288.43)	(8,015,721.85)	(11,295,965.71)
1550-Interest Due and Accrued- Prior Year	(1,600.41)	(102.16)	(1.51)
NET INVESTMENT INCOME	19,547,767.40	10,744,196.52	1,259,130.60
Income Required:			
Annuity Savings Fund (From supplementary schedule)	50,532.28	50,644.21	52,635.67
Annuity Reserve Fund	293,668.43	279,714.93	266,620.46
Expense Fund	1,258,588.94	1,201,798.76	1,156,993.69
Military Service Fund	-	-	-
TOTAL INCOME REQUIRED	1,602,789.65	1,532,157.90	1,476,249.82
Net Investment Income	19,547,767.40	10,744,196.52	1,259,130.60
Less Income Required:	(1,602,789.65)	(1,532,157.90)	(1,476,249.82)
EXCESS INCOME TO PENSION RESERVE FUND	17,944,977.75	9,212,038.62	(217,119.22)

**Annual Statement
Franklin Regional Retirement System
December 31, 2017**

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

2017

Option B

Month	Debit Balance			Credit Balance			Balance X .0025
	5750	5759	Transfers Out	3294	Transfers In	Balance	
Interest for Dis. & prior yr Retirees					0.15		
December 31, 2016				9,736,489.05	60.60	9,736,549.80	24,341.37
January 31, 2017	147,099.20				281,565.37	9,871,015.97	24,677.54
February 28, 2017	149,296.46				29,144.68	9,750,864.19	24,377.16
March 31, 2017	148,912.22				105,800.47	9,707,752.44	24,269.38
April 30, 2017	149,336.74					9,558,415.70	23,896.04
May 31, 2017	149,245.96				75,904.46	9,485,074.20	23,712.69
June 30, 2017	149,357.66				449,158.51	9,784,875.05	24,462.19
July 31, 2017	149,423.68				216,119.27	9,851,570.64	24,628.93
August 31, 2017	156,225.77				206,343.05	9,901,687.92	24,754.22
September 30, 2017	154,177.36				248,478.92	9,995,989.48	24,989.97
October 31, 2017	156,530.83				108,481.05	9,947,939.70	24,869.85
November 30, 2017	158,917.89				86,552.40	9,875,574.21	24,688.94
December 31, 2017	157,381.84				67,313.21	9,785,505.58	
totals:	1,825,905.61	-			1,874,922.14		293,668.28

#3294 Balance

10,079,173.86

This balance should equal the balance in 3294 after final entries

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2017**

Schedule A

Detail of Accounts Receivable and Accounts Payable

	<u>Amount</u>	<u>Original Date</u>
<u>Accounts Receivable</u>		
4891 Member Deductions	\$171,970.90	12/31/2017
4894 Pension Fund Appropriation	6,510.49	12/31/2017
4899 COLA reimbursement from the State	21,553.06	12/31/2017
5119 PrePaid Employee Insurance	2,895.58	12/31/2017
5312 PrePaid Rent Expense	1,540.43	12/31/2017
5589 PrePaid Administrative Expenses	2,194.82	12/31/2017
5311 PrePaid Service Contracts-Admin & Equip	551.00	12/31/2017
TOTAL RECEIVABLES (Must agree with Page 2, sum of line 19 & 20)	\$207,216.28	
<u>Accounts Payable</u>		
5118 Board Stipends	2,208.37	12/31/2017
5119 Salaries	11,853.54	12/31/2017
5304 Management fees	54,323.85	12/31/2017
5305 Custodial Fees	4,517.69	12/31/2017
5307 Investment Consultant	8,750.00	12/31/2017
5308 Legal Expense	1,944.00	12/31/2017
5751 Pensions Paid (refund)	671.89	12/31/2017
5589 Administrative expense	232.67	12/31/2017
5755 State Board 3(8)C Liability	1,934,977.14	12/31/2011
	<hr/>	
TOTAL PAYABLES (Must agree with Page 2, line 22)	2,019,479.15	

FRANKLIN REGIONAL RETIREMENT SYSTEM

Membership Counts for the as of 12/31/2017

MEMBERSHIP FOR CURRENT YEAR

	Group 1	Group 2 & 4	TOTAL
ACTIVE MEMBERS			
Active Membership, Dec. 31st, Previous Year	844	87	931
Inactive Membership, Dec. 31st, Previous Year	520	97	617
Enrolled During Current Year	142	11	153
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	142	11	153
Deduct:			
Death	3	0	3
Withdrawals	69	7	76
Retirements	33	3	36
SUBTOTAL	105	10	115
Active Membership, Current Year	880	92	972
Inactive Membership, Current Year	521	93	614

RETIREED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	524	53	577
Retirements During the Year			
Superannuation	32	3	35
Ordinary Disability	0	0	0
Accidental Disability	0	0	0
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	1	0	1
Survivor Benefits from Active Membership	0	0	0
SUBTOTAL	33	3	36
Deduct:			
Deaths of Retired Members	12	0	12
Termination of Survivor Benefits	0	0	0
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	12	0	12
Retired Membership, Current Year			
Superannuation	486	40	526
Ordinary Disability	4	2	6
Accidental Disability	12	5	17
Termination	0	0	0
Beneficiaries from Accidental Deaths	1	3	4
Beneficiaries from Section 100	0	0	0
Beneficiaries from Section 101	0	1	1
Beneficiaries under Option C	17	3	20
Option (D) Survivor Allowance	25	2	27
Section 12B Survivor Allowance	0	0	0
Total Retired, Beneficiary and Survivor Membership, Current Year	545	56	601
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Current Year	1,946	241	2,187

Schedule No: 1
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2017
Cash Account Activity During Year

			(A)	(B)	(C)	(T)	(D)	(E)	(F)	(G)	
	Account	Interest	Book Value	Total	Income	Net Transfers	Withdrawals	=A+B+C-D+T	Cash Income		
Description	No.	Rate at	at End of	Deposits	Reinvested/	During	During	Book Value	Pd to System	Interest Due	
		Year End	Previous Yr	This Year	Redeposited	Year	Year	Dec 31st	Not Reinvested	and Accrued	
					Into Account			Current Yr	or Redeposited	on Dec. 31st	
1041	UniBank - checking	7710077251	0.10%	2,670.30	-	195.94	12,189,294.70	12,187,942.75	4,218.19		
1041	Unibank - money market	7710077269	0.10%	82,526.06	10,899,435.37	880.31	(10,005,028.34)	441,344.00	536,469.40		
1041	Unibank - card account	7710227773	0.10%	1,740.09	-	1.85	2,733.64	2,475.42	2,000.16		
1042	Comerica - Systematic	1055072113		151,197.63	7,551,313.39	658.69	(436,000.00)	7,184,846.96	82,322.75	55.06	
1042	Comerica - Seizert	1055059842		315,629.82	3,505,925.04	3,023.07	(1,057,000.00)	2,450,302.55	317,275.38	296.13	
1042	Comerica - Polen	1055063221		281,341.46	1,968,815.17	3,822.14	(545,000.00)	1,489,322.91	219,655.86	219.14	
1042	Comerica - O'Shaughnessy	1055063249		92,770.98	6,860,127.51	659.90	(929,000.00)	5,978,042.10	46,516.29	107.86	
1099	PETTY CASH			50.00				50.00			
				\$ 927,926.34	\$ 30,785,616.48	\$ 9,241.90	\$ (780,000.00)	\$ 29,734,276.69	\$ 1,208,508.03	\$ -	\$ 678.19

Schedule No: 2
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2017
Short Term Securities

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

The Franklin Regional Retirement System

has no activity to report on

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

Schedule No. 3A
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2017
Domestic Fixed Income Securities Owned at End of Year

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

The Franklin Regional Retirement System

has no activity to report on

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

Schedule No. 3B
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2017
Domestic Fixed Income Securities Purchased During Year

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

The Franklin Regional Retirement System

has no activity to report on

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

Schedule No. 3C
 Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2017
 Domestic Fixed Income Securities Sold During Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)
Description	CUSIP	Par Value	Date Sold or Matured (Trade Date)	Name of Broker	Commissions Paid	Market Value Previous Dec 31st or cost if purchased Current Year	Amount Received on Sale Less Commissions Excluding Accrued Interest	=G- F Realized Gain	=G- F Realized Loss	Interest Received During Year Including Interest Sold
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 2017
Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
SEIZERT									
AGCO CORP	001084102	0.00	60.18	234,275.14	-234,275.14	0.00	0.00	0.00	523.18
AMDOCS LTD	G02602103	4,049.00	65.48	224,728.50	14,725.30	265,128.52	25,674.72	0.00	3,448.41
AMERISOURCEBERGEN CORP	03073E105	3,100.00	91.82	236,993.89	12,718.61	284,642.00	34,929.50	0.00	4,675.07
ASSURED GUARANTY LTD	G0585R106	8,472.00	33.87	445,723.77	-121,077.98	286,946.64	0.00	-37,699.15	4,939.06
BLOCK H & R INC	093671105	5,343.00	26.22	0.00	134,907.33	140,093.46	5,186.13	0.00	0.00
C H ROBINSON WORLDWIDE INC	12541W209	3,595.00	89.09	275,530.86	-14,213.49	320,278.55	58,961.18	0.00	6,594.25
CHICAGO BRDG & IRON-NY SHS	167250109	0.00	16.14	278,003.00	-278,003.00	0.00	0.00	0.00	1,006.10
CHURCH & DWIGHT INC	171340102	5,102.00	50.17	188,602.92	44,146.66	255,967.34	23,217.76	0.00	3,908.87
CITRIX SYS INC	177376100	2,696.00	88	0.00	213,291.37	237,248.00	23,956.63	0.00	0.00
CUMMINS INC	231021106	1,593.00	176.64	250,516.11	-30,471.20	281,387.52	61,342.61	0.00	6,858.40
DISCOVERY COMMUNICATIONS INC NE	25470F302	14,268.00	21.17	287,697.54	62,708.86	302,053.56	0.00	-48,352.84	0.00
EDGEWELL PERS CARE CO	28035Q102	2,292.00	59.39	0.00	137,724.24	136,121.88	0.00	-1,602.36	0.00
EVEREST RE GROUP LTD	G3223R108	800.00	221.26	236,958.00	-63,838.00	177,008.00	3,888.00	0.00	4,483.75
F5 NETWORKS INC	315616102	2,178.00	131.22	228,657.60	73,186.65	285,797.16	0.00	-16,047.09	0.00
FIFTH THIRD BANCORP COM	316773100	10,628.00	30.34	330,436.44	-43,861.12	322,453.52	35,878.20	0.00	6,430.94
GRAINGER W W INC	384802104	0.00	166.74	0.00	0.00	0.00	0.00	0.00	1,269.76
HOWARD HUGHES CORP COM	44267D107	2,341.00	131.27	240,751.00	23,679.34	307,303.07	42,872.73	0.00	0.00
JM SMUCKER COMPANY-NEW	832696405	2,081.00	124.24	0.00	278,297.49	258,543.44	0.00	-19,754.05	5,864.73
LIBERTY BROADBAND CORP - C	530307305	3,970.00	85.16	338,425.83	-36,920.40	338,085.20	36,579.77	0.00	0.00
LIBERTY MEDIA CORP-LIBERTY FORMUL	531229854	10,120.00	34.16	364,900.51	-44,848.69	345,699.20	25,647.38	0.00	0.00
LIBERTY MEDIA CORP-LIBERTY SIRIUS G	531229607	9,472.00	39.66	369,795.84	-40,637.01	375,659.52	46,500.69	0.00	0.00
MALLINCKRODT PLC	G5785G107	0.00	0	138,649.06	-138,649.06	0.00	0.00	0.00	0.00
MEAD JOHNSON NUTRITION CO	582839106	0.00	87.79	186,806.40	-186,806.40	0.00	0.00	0.00	1,089.00
MIDDLEBY CORP	596278101	0.00	127.52	0.00	0.00	0.00	0.00	0.00	0.00
NETAPP INC	64110D104	0.00	41.83	230,172.02	-230,172.02	0.00	0.00	0.00	1,239.94
PACKAGING CORP OF AMERICA	695156109	1,741.00	120.55	195,255.64	-43,941.62	209,877.55	58,563.53	0.00	5,263.65
QUEST DIAGNOSTICS INC	74834L100	2,131.00	98.49	0.00	207,228.88	209,882.19	2,653.31	0.00	2,380.50

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
REDWOOD TRUST INC REIT	758075402	0.00	14.82	200,406.96	-200,406.96	0.00	0.00	0.00	7,948.64
REGIONS FINL CORP	7591EP100	19,599.00	17.28	324,449.84	-42,509.10	338,670.72	56,729.98	0.00	5,908.64
VALMONT INDS INC	920253101	1,379.00	165.85	223,608.30	-28,157.08	228,707.15	33,255.93	0.00	2,159.63
WESTERN DIGITAL CORP	958102105	2,265.00	79.53	536,601.15	-379,821.75	180,135.45	23,356.05	0.00	8,076.00
WESTERN UN CO	959802109	11,674.00	19.01	291,851.64	-39,905.46	221,922.74	0.00	-30,023.44	8,226.06
ZIONS BANCORP	989701107	7,001.00	50.83	347,375.84	-44,905.30	355,860.83	53,390.29	0.00	3,142.00
		TOTAL FOR: SEIZERT		7,207,173.80	-1,040,806.05	6,665,473.21	652,584.39	-153,478.93	95,436.58

POLEN

ACCENTURE PLC CL A	G1151C101	3,070.00	153.09	386,880.39	-24,917.87	469,986.30	108,023.78	0.00	8,079.73
ADOBE SYS INC	00724F101	4,005.00	175.24	356,309.95	98,744.97	701,836.20	246,781.28	0.00	0.00
ALIGN TECHNOLOGY INC	016255101	1,602.00	222.19	220,810.61	-55,017.70	355,948.38	190,155.47	0.00	0.00
ALPHABET INC CL A	02079K305	218.00	1053.4	195,735.15	-18,633.84	229,641.20	52,539.89	0.00	0.00
ALPHABET INC CL C	02079K107	591.00	1046.4	480,072.04	-18,237.88	618,422.40	156,588.24	0.00	0.00
AUTOMATIC DATA PROCESSING INC	053015103	4,343.00	117.19	454,698.72	-4,798.33	508,956.17	59,055.78	0.00	9,878.73
CELGENE CORP	151020104	3,320.00	104.36	414,269.25	-25,720.87	346,475.20	0.00	-42,073.18	0.00
DOLLAR GEN CORP NEW	256677105	3,024.00	93.01	236,209.23	-12,621.86	281,262.24	57,674.87	0.00	3,240.99
FACEBOOK INC	30303M102	3,742.00	176.46	457,208.70	-11,984.63	660,313.32	215,089.25	0.00	0.00
GARTNER INC CL A	366651107	2,544.00	123.15	280,772.46	-19,186.26	313,293.60	51,707.40	0.00	0.00
MASTERCARD INC	57636Q104	1,397.00	151.36	153,016.50	-6,459.53	211,449.92	64,892.95	0.00	1,272.26
MICROSOFT CORP	594918104	4,558.00	85.54	0.00	333,481.64	389,891.32	56,409.68	0.00	2,911.20
NESTLE SA SPONSORED ADR REPSTG	641069406	3,983.00	85.993	305,612.50	-16,037.44	342,510.12	52,935.06	0.00	9,713.42
NIKE INC CL B	654106103	7,913.00	62.55	436,223.06	-29,453.85	494,958.15	88,188.94	0.00	6,184.80
O REILLY AUTOMOTIVE INC NEW	67103H107	1,686.00	240.54	312,932.84	108,361.43	405,550.44	0.00	-15,743.83	0.00
ORACLE CORPORATION	68389X105	9,893.00	47.28	338,206.20	64,672.47	467,741.04	64,862.37	0.00	6,474.29
PRICELINE.COM	741503403	214.00	1737.74	332,795.62	-9,048.34	371,876.36	48,129.08	0.00	0.00
REGENERON PHARMACEUTICALS INC	75886F107	864.00	375.96	403,799.00	-79,415.15	324,829.44	445.59	0.00	0.00
STARBUCKS CORP	855244109	7,244.00	57.43	432,833.92	-30,961.31	416,022.92	14,150.31	0.00	8,061.70
TJX COMPANIES INC NEW	872540109	0.00	72.17	378,580.07	-378,580.07	0.00	0.00	0.00	2,173.27
VISA INC CL A	92826C839	5,102.00	114.02	567,127.38	-159,241.92	581,730.04	173,844.58	0.00	4,619.13
ZOETIS INC	98978V103	2,516.00	72.04	0.00	173,851.55	181,252.64	7,401.09	0.00	0.00
		TOTAL FOR: POLEN		7,144,093.59	-121,204.79	8,673,947.40	1,708,875.61	-57,817.01	62,609.52

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
<u>O'SHAUGHNESSY</u>									
AEGON N V ORD AMER REG ADR	007924103	26,439.00	6.3	28,097.93	114,192.41	166,565.70	24,275.36	0.00	7,703.90
AETNA INC	00817Y108	290.00	180.39	0.00	44,406.49	52,313.10	7,906.61	0.00	219.00
ALLSTATE CORP	020002101	0.00	102.66	187,523.60	-187,523.60	0.00	0.00	0.00	3,660.59
AMERICAN AIRLS GROUP INC	02376R102	873.00	52.03	188,114.01	-142,753.41	45,422.19	61.59	0.00	697.80
AMERICAN EXPRESS CO	025816109	2,172.00	99.31	95,711.36	72,798.67	215,701.32	47,191.29	0.00	3,131.71
AMERICAN INTL GROUP INC	026874784	0.00	63.92	51,660.21	-51,660.21	0.00	0.00	0.00	0.00
AMERIPRISE FINL INC	03076C106	2,480.00	169.47	288,333.06	-8,839.62	420,285.60	140,792.16	0.00	9,147.66
APPLE INC	037833100	200.00	169.23	0.00	28,989.52	33,846.00	4,856.48	0.00	252.00
APPLIED MATLS INC	038222105	0.00	52.77	153,702.01	-153,702.01	0.00	0.00	0.00	1,410.60
ARCHER DANIELS MIDLAND CO	039483102	0.00	42.18	109,970.85	-109,970.85	0.00	0.00	0.00	1,301.76
BED BATH & BEYOND INC	075896100	0.00	34.41	151,952.96	-151,952.96	0.00	0.00	0.00	719.49
BEST BUY	086516101	3,685.00	68.47	252,307.71	-87,830.37	252,311.95	87,834.61	0.00	6,829.92
BHP BILLITON PLC ADR	05545E209	0.00	32.49	52,286.52	-52,286.52	0.00	0.00	0.00	0.00
BLOCK H & R INC	093671105	0.00	23.25	47,152.49	-47,152.49	0.00	0.00	0.00	451.22
BOEING CO	097023105	1,424.00	294.91	284,738.72	-58,582.96	419,951.84	193,796.08	0.00	10,796.26
CA INC	12673P105	0.00	31.77	56,169.36	-56,169.36	0.00	0.00	0.00	450.84
CADENCE DESIGN SYS	127387108	4,351.00	41.82	0.00	145,748.24	181,958.82	36,210.58	0.00	0.00
CAPITAL ONE FINL CORP	14040H105	0.00	92.18	26,172.00	-26,172.00	0.00	0.00	0.00	360.00
CBS CORP NEW CL B	124857202	2,285.00	59	162,294.62	-16,881.08	134,815.00	0.00	-10,598.54	1,886.04
CDK GLOBAL INC	12508E101	1,216.00	71.28	0.00	75,055.66	86,676.48	11,620.82	0.00	416.62
CELANESE CORP DE COM SER A	150870103	1,163.00	107.08	0.00	114,257.16	124,534.04	10,276.88	0.00	841.34
CENTURYLINK INC	156700106	8,815.00	16.68	261,389.76	-51,868.41	147,034.20	0.00	-62,487.15	21,486.60
CIT GROUP INC	125581801	573.00	49.23	0.00	28,301.47	28,208.79	0.00	-92.68	91.68
CITIGROUP INC	172967424	3,061.00	74.41	0.00	214,254.21	227,769.01	13,514.80	0.00	1,182.72
CONAGRA FOODS INC	205887102	4,824.00	37.67	0.00	169,748.90	181,720.08	11,971.18	0.00	679.15
CORNING INCORPORATED	219350105	7,392.00	31.99	95,284.02	109,272.01	236,470.08	31,914.05	0.00	3,156.43
CUMMINS INC	231021106	0.00	168.03	72,981.78	-72,981.78	0.00	0.00	0.00	1,360.38
CVS/CAREMARK CORP	126650100	1,760.00	72.5	0.00	140,914.65	127,600.00	0.00	-13,314.65	1,189.50
DISCOVER FINL SVCS	254709108	2,883.00	76.92	73,099.26	127,837.83	221,760.36	20,823.27	0.00	3,685.55
DOVER CORP	260003108	0.00	0	54,174.39	-54,174.39	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
EBAY INC	278642103	949.00	37.74	0.00	31,970.86	35,815.26	3,844.40	0.00	0.00
EMERSON ELECTRIC ELEC CO	291011104	0.00	60.1	118,524.50	-118,524.50	0.00	0.00	0.00	0.00
EXPRESS SCRIPTS HLDG CO	30219G108	3,012.00	74.64	91,077.96	108,957.57	224,815.68	24,780.15	0.00	0.00
FIFTH THIRD BANCORP COM	316773100	1,896.00	30.34	0.00	57,322.60	57,524.64	202.04	0.00	0.00
GENERAL DYNAMICS CORP	369550108	0.00	201.35	28,143.58	-28,143.58	0.00	0.00	0.00	397.72
GENERAL ELECTRIC CO	369604103	4,550.00	17.45	60,672.00	71,367.23	79,397.50	0.00	-52,641.73	2,829.12
GENERAL MILLS INC	370334104	1,533.00	59.29	0.00	79,775.39	90,891.57	11,116.18	0.00	0.00
GENERAL MTRS CO	37045V100	0.00	40.99	190,853.52	-190,853.52	0.00	0.00	0.00	5,148.62
GILEAD SCIENCES INC	375558103	2,436.00	71.64	162,053.43	10,585.43	174,515.04	1,876.18	0.00	7,000.76
GOLDMAN SACHS GROUP INC	38141G104	307.00	254.76	0.00	69,172.82	78,211.32	9,038.50	0.00	460.50
GRAINGER W W INC	384802104	358.00	236.25	0.00	65,302.13	84,577.50	19,275.37	0.00	654.08
HARTFORD FINL SVCS GROUP INC	416515104	4,790.00	56.28	50,080.15	194,609.09	269,581.20	24,891.96	0.00	2,113.70
HCA HLDGS INC COM	40412C101	343.00	87.84	0.00	27,665.83	30,129.12	2,463.29	0.00	0.00
IBM CORP	459200101	118.00	153.42	0.00	17,310.82	18,103.56	792.74	0.00	177.00
ILLINOIS TOOL WORKS INC WKS INC	452308109	0.00	132.01	138,379.80	-138,379.80	0.00	0.00	0.00	734.50
JUNIPER NETWORKS INC	48203R104	0.00	29.33	155,458.26	-155,458.26	0.00	0.00	0.00	406.10
KOHL'S CORP	500255104	2,202.00	54.23	248,776.44	-141,231.20	119,414.46	11,869.22	0.00	8,049.80
KROGER CO	501044101	1,279.00	27.45	0.00	34,579.56	35,108.55	528.99	0.00	0.00
L OREAL CO UNSPONSORED ADR	502117203	0.00	39.823	0.00	0.00	0.00	0.00	0.00	13.37
LEAR CORP	521865204	428.00	176.66	0.00	61,815.04	75,610.48	13,795.44	0.00	557.50
LINCOLN NATL CORP IND	534187109	751.00	76.87	147,517.02	-94,721.13	57,729.37	4,933.48	0.00	2,901.74
LOCKHEED MARTIN CORP	539830109	130.00	321.05	0.00	38,438.74	41,736.50	3,297.76	0.00	580.32
LOWES COS INC	548661107	237.00	92.94	0.00	19,269.39	22,026.78	2,757.39	0.00	97.17
LYONDELLBASELL INDUSTRIES NV	N53745100	3,776.00	110.32	322,532.80	3,263.41	416,568.32	90,772.11	0.00	14,049.85
MACYS INC	55616P104	0.00	23.8	140,948.16	-140,948.16	0.00	0.00	0.00	3,650.81
MANPOWER INC WIS	56418H100	349.00	126.11	0.00	39,416.64	44,012.39	4,595.75	0.00	324.57
MARATHON PETE CORP	56585A102	1,378.00	65.98	0.00	85,527.78	90,920.44	5,392.66	0.00	369.60
MARRIOTT INTL INC NEW CL A	571903202	0.00	104.19	257,796.24	-257,796.24	0.00	0.00	0.00	1,217.04
MCDONALDS CORP	580135101	1,555.00	172.12	100,905.88	101,622.42	267,646.60	65,118.30	0.00	7,125.01
MCKESSON CORP	58155Q103	1,073.00	155.95	0.00	165,415.53	167,334.35	1,918.82	0.00	350.34
METLIFE INC	59156R108	727.00	50.56	0.00	37,188.81	36,757.12	0.00	-431.69	0.00
MICHAEL KORS HOLDINGS LTD	G60754101	477.00	62.95	227,278.24	-197,848.15	30,027.15	597.06	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
MOSAIC CO NEW	61945C103	0.00	0	49,157.08	-49,157.08	0.00	0.00	0.00	0.00
MOTOROLA SOLUTIONS INC.	620076307	1,323.00	90.34	208,468.35	-94,556.29	119,519.82	5,607.76	0.00	2,737.28
MSCI INC CL A	55354G100	955.00	126.54	41,753.40	53,797.44	120,845.70	25,294.86	0.00	1,252.94
NATIONAL OILWELL VARCO INC	637071101	0.00	32.67	175,406.40	-175,406.40	0.00	0.00	0.00	172.55
NETAPP INC	64110D104	2,150.00	55.32	51,882.17	27,371.30	118,938.00	39,684.53	0.00	1,418.98
NORTHROP GRUMMAN CORP	666807102	0.00	259.22	230,951.94	-230,951.94	0.00	0.00	0.00	680.40
NTT DOCOMO INC ADR	62942M201	0.00	23.76	92,456.00	-92,456.00	0.00	0.00	0.00	0.00
PARKER HANNIFIN CORP	701094104	0.00	160.32	138,880.00	-138,880.00	0.00	0.00	0.00	285.12
PROCTER & GAMBLE CO	742718109	2,902.00	91.88	0.00	261,344.01	266,635.76	5,291.75	0.00	2,722.54
PULTE HOMES INC	745867101	3,092.00	33.25	0.00	93,376.20	102,809.00	9,432.80	0.00	57.78
QUALCOMM INC	747525103	0.00	66.34	78,566.00	-78,566.00	0.00	0.00	0.00	2,346.39
REGIONS FINL CORP	7591EP100	8,421.00	17.28	0.00	123,891.84	145,514.88	21,623.04	0.00	595.62
SEAGATE TECHNOLOGY	G7945M107	1,113.00	41.84	156,229.81	-115,312.81	46,567.92	5,650.92	0.00	6,676.74
SEALED AIR CORP NEW	81211K100	816.00	49.3	0.00	40,387.87	40,228.80	0.00	-159.07	0.00
SIRIUS XM HLDGS INC	82968B103	20,463.00	5.36	57,867.80	39,190.56	109,681.68	12,623.32	0.00	775.83
SPIRIT AEROSYSTEMS HLDGS INC	848574109	939.00	87.25	20,655.90	42,447.58	81,927.75	18,824.27	0.00	191.70
SYSCO	871829107	3,413.00	60.73	0.00	184,779.08	207,271.49	22,492.41	0.00	1,514.04
TARGET CORP	87612E106	4,373.00	65.25	165,767.85	122,519.24	285,338.25	0.00	-2,948.84	9,766.52
TE CONNECTIVITY LTD	H84989104	720.00	95.04	280,168.32	-230,120.37	68,428.80	18,380.85	0.00	4,762.91
TELSTRA CORP LTD SPON ADR FINAL	87969N204	2,157.00	14.196	0.00	35,535.74	30,620.77	0.00	-4,914.97	1,309.97
THOMSON REUTERS CORP	884903105	558.00	43.59	0.00	26,147.05	24,323.22	0.00	-1,823.83	385.02
TRAVELERS COS INC	89417E109	0.00	135.57	344,979.56	-344,979.56	0.00	0.00	0.00	4,123.66
TWENTY-FIRST CENTY FOX INC	90130A101	0.00	26.15	94,859.32	-94,859.32	0.00	0.00	0.00	1,062.00
UNITED CONTL HLDGS INC	910047109	2,503.00	67.4	308,646.80	-126,768.38	168,702.20	0.00	-13,176.22	0.00
UNITED RENTALS INC	911363109	269.00	171.91	0.00	30,925.01	46,243.79	15,318.78	0.00	0.00
UNITED TECHNOLOGIES CORP	913017109	1,097.00	127.57	77,610.96	43,325.77	139,944.29	19,007.56	0.00	3,163.68
V F CORP	918204108	297.00	74	0.00	19,203.71	21,978.00	2,774.29	0.00	136.62
VALERO ENERGY CORP NEW	91913Y100	4,742.00	91.91	320,557.44	2,551.46	435,837.22	112,728.32	0.00	14,312.90
WALGREENS BOOTS ALLIANCE INC	931427108	394.00	72.62	0.00	27,623.25	28,612.28	989.03	0.00	0.00
WESTERN UN CO	959802109	10,961.00	19.01	0.00	213,514.65	208,368.61	0.00	-5,146.04	2,935.46
WHOLE FOODS MKT INC	966837106	0.00	42.11	126,300.56	-126,300.56	0.00	0.00	0.00	1,560.16
WYNDHAM WORLDWIDE CORP COM	98310W108	2,239.00	115.87	62,088.81	127,472.62	259,432.93	69,871.50	0.00	6,145.10

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
XL GROUP LTD	G98294104	6,486.00	35.16	0.00	263,462.95	228,047.76	0.00	-35,415.19	2,500.08
YUM CHINA HLDGS INC	98850P109	0.00	0	4,179.20	-4,179.20	0.00	0.00	0.00	0.00
YUM! BRANDS INC	988498101	1,879.00	81.61	84,925.53	37,193.02	153,345.19	31,226.64	0.00	2,321.70
TOTAL FOR: O'SHAUGHNESSY				8,306,473.80	-174,485.81	9,312,563.57	1,383,726.18	-203,150.60	218,231.67

SYSTEMATIC

AARON'S INC	002535300	490.00	39.85	26,871.60	-10,676.85	19,526.50	3,331.75	0.00	70.26
ABERCROMBIE & FITCH CO CL A	002896207	1,050.00	17.43	17,400.00	1,072.55	18,301.50	0.00	-171.05	627.00
ABM INDS INC	000957100	0.00	43.04	22,257.80	-22,257.80	0.00	0.00	0.00	175.95
ACACIA RESH CORP AR ACACIA	003881307	0.00	4.55	21,515.00	-21,515.00	0.00	0.00	0.00	0.00
ACCO BRANDS CORP	00081T108	1,825.00	12.2	24,795.00	-2,183.76	22,265.00	0.00	-346.24	0.00
ACETO CORPORATION	004446100	2,300.00	10.33	27,242.80	6,573.51	23,759.00	0.00	-10,057.31	423.15
ADDUS HOMECARE CORP	006739106	480.00	34.8	25,236.00	-8,412.00	16,704.00	0.00	-120.00	0.00
ADECOAGRO SA	L00849106	0.00	10.17	0.00	0.00	0.00	0.00	0.00	0.00
ADTALEM GLOBAL ED INC	00737L103	650.00	42.05	25,428.00	-4,844.32	27,332.50	6,748.82	0.00	0.00
AECOM TECHNOLOGY CORP DELAWAR	00766T100	675.00	37.15	23,815.80	-22.87	25,076.25	1,283.32	0.00	0.00
AEGEAN MARINE PETROLEUM NETWO	Y0017S102	0.00	4.95	20,097.00	-20,097.00	0.00	0.00	0.00	88.90
AEGION CORP	00770F104	875.00	25.43	23,344.50	-3,823.37	22,251.25	2,730.12	0.00	0.00
AG MTG INVT TR INC	001228105	0.00	19.01	23,782.90	-23,782.90	0.00	0.00	0.00	2,502.01
AGCO CORP	001084102	0.00	72.14	0.00	0.00	0.00	0.00	0.00	52.50
ALLETE INC	018522300	290.00	74.36	24,071.25	-3,171.44	21,564.40	664.59	0.00	526.98
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	1,680.00	14.55	19,450.05	-2,012.75	24,444.00	7,006.70	0.00	0.00
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	0.00	17.19	24,141.45	-24,141.45	0.00	0.00	0.00	0.00
AMAG PHARMACEUTICALS INC	00163U106	1,780.00	13.25	25,578.00	16,604.63	23,585.00	0.00	-18,597.63	0.00
AMBAC FINL GROUP INC	023139884	1,625.00	15.98	0.00	27,270.79	25,967.50	0.00	-1,303.29	0.00
AMEDISYS INC	023436108	495.00	52.71	25,578.00	-3,567.57	26,091.45	4,081.02	0.00	0.00
AMERICAN EAGLE OUTFITTERS	02553E106	1,130.00	18.8	20,251.95	-3,951.87	21,244.00	4,943.92	0.00	656.25
AMERICAN EQUITY INVT LIFE HLDG	025676206	0.00	29.08	0.00	0.00	0.00	0.00	0.00	0.00
AMERICAN PUB ED INC	02913V103	695.00	25.05	19,885.50	-3,747.21	17,409.75	1,271.46	0.00	0.00
AMKOR TECHNOLOGY INC	031652100	2,195.00	10.05	0.00	24,324.63	22,059.75	0.00	-2,264.88	0.00
AMN HEALTHCARE SVCS INC	001744101	480.00	49.25	0.00	17,490.66	23,640.00	6,149.34	0.00	0.00
AMTECH SYS INC	032332504	2,185.00	10.07	0.00	29,944.70	22,002.95	0.00	-7,941.75	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
ANALOGIC CORP COM PAR \$0.05	032657207	310.00	83.75	21,981.75	2,823.35	25,962.50	1,157.40	0.00	124.00
ANGIODYNAMICS INC	03475V101	1,375.00	16.63	24,208.45	-1,188.42	22,866.25	0.00	-153.78	0.00
ANIXTER INTERNATIONAL INC	035290105	345.00	76	24,720.25	2,461.52	26,220.00	0.00	-961.77	0.00
ANWORTH MTG ASSET CORP REIT	037347101	0.00	5.55	25,255.45	-25,255.45	0.00	0.00	0.00	732.75
APPLE HOSPITALITY REIT INC	03784Y200	1,310.00	19.61	0.00	24,715.08	25,689.10	974.02	0.00	876.00
APPLIED INDUSTRIAL TECH INC	03820C105	385.00	68.1	24,057.00	-1,443.16	26,218.50	3,604.66	0.00	459.65
ARBOR REALTY TRUST INC	038923108	2,815.00	8.64	0.00	24,301.70	24,321.60	19.90	0.00	0.00
ARCBEST CORP	03937C105	665.00	35.75	22,258.25	-6,832.42	23,773.75	8,347.92	0.00	272.80
ARCH COAL INC	039380407	330.00	93.16	0.00	23,844.84	30,742.80	6,897.96	0.00	115.50
ARCOS DORADOS HOLDINGS INC A	G0457F107	2,505.00	10.35	16,767.00	-2,351.90	25,926.75	11,511.65	0.00	0.00
ARMOUR RESIDENTIAL REIT INC	042315507	870.00	25.72	23,425.20	-1,102.89	22,376.40	54.09	0.00	1,823.05
ASCENA RETAIL GROUP INC	04351G101	8,015.00	2.35	0.00	19,549.67	18,835.25	0.00	-714.42	0.00
ASPEN INSURANCE HOLDINGS LTD	G05384105	0.00	45.2	28,600.00	-28,600.00	0.00	0.00	0.00	202.40
ASSURED GUARANTY LTD	G0585R106	640.00	33.87	0.00	24,868.32	21,676.80	0.00	-3,191.52	170.29
ATWOOD OCEANICS INC	050095108	0.00	7.86	0.00	0.00	0.00	0.00	0.00	0.00
AVISTA CORP	05379B107	0.00	42.46	23,594.10	-23,594.10	0.00	0.00	0.00	400.39
AVNET INC	053807103	580.00	39.62	0.00	21,262.57	22,979.60	1,717.03	0.00	317.70
AVON PRODS INC	054303102	11,955.00	2.15	0.00	40,906.20	25,703.25	0.00	-15,202.95	0.00
AVX CORP NEW	002444107	1,215.00	17.3	18,834.15	1,054.01	21,019.50	1,131.34	0.00	552.23
AXT INC	00246W103	0.00	7.8	0.00	0.00	0.00	0.00	0.00	0.00
BANCORP INC/THE	05969A105	2,265.00	9.88	0.00	17,507.55	22,378.20	4,870.65	0.00	0.00
BANK MARIN BANCORP	063425102	255.00	68	0.00	17,725.11	17,340.00	0.00	-385.11	73.95
BANK OF THE OZARKS INC	063904106	535.00	48.45	30,765.15	-3,428.68	25,920.75	0.00	-1,415.72	335.22
BANKRATE INC DEL	06647F102	0.00	13.9	25,138.75	-25,138.75	0.00	0.00	0.00	0.00
BANKUNITED INC COM	06652K103	695.00	40.72	0.00	21,613.74	28,300.40	6,686.66	0.00	264.60
BANNER CORPORATION	06652V208	0.00	55.12	25,951.65	-25,951.65	0.00	0.00	0.00	729.45
BARNES & NOBLE INC	067774109	2,155.00	6.7	21,352.25	-4,345.25	14,438.50	0.00	-2,568.50	610.50
BEAZER HOMES USA INC	07556Q881	0.00	13.72	0.00	0.00	0.00	0.00	0.00	0.00
BED BATH & BEYOND INC	075896100	850.00	21.99	0.00	23,998.30	18,691.50	0.00	-5,306.80	96.75
BELDEN CDT INC	077454106	290.00	77.17	0.00	19,627.08	22,379.30	2,752.22	0.00	31.25
BENCHMARK ELECTRONICS INC	08160H101	695.00	29.1	25,772.50	-4,575.00	20,224.50	0.00	-973.00	0.00
BERKSHIRE HILLS BANCORP INC	084680107	605.00	36.6	0.00	21,100.34	22,143.00	1,042.66	0.00	127.05

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
BIG 5 SPORTING GOODS CORP	08915P101	0.00	7.6	20,386.25	-20,386.25	0.00	0.00	0.00	1,055.25
BIG LOTS INC	089302103	415.00	56.15	24,100.80	-3,253.54	23,302.25	2,454.99	0.00	450.00
BILL BARRETT CORP	06846N104	0.00	3.46	22,962.15	-22,962.15	0.00	0.00	0.00	0.00
BIOTELEMETRY INC	090672106	0.00	28.95	27,714.00	-27,714.00	0.00	0.00	0.00	0.00
BLACKSTONE MTG TR INC	09257W100	0.00	30.96	24,657.40	-24,657.40	0.00	0.00	0.00	508.40
BLUCORA INC	095229100	1,185.00	22.1	24,632.50	-5,884.24	26,188.50	7,440.24	0.00	0.00
BOISE CASCADE CO DEL	09739D100	680.00	39.9	0.00	21,049.13	27,132.00	6,082.87	0.00	47.60
BOSTON BEER INC CL A	100557107	135.00	191.1	0.00	20,592.87	25,798.50	5,205.63	0.00	0.00
BOSTON PRIVATE FINL HLDGS INC	101119105	0.00	15.35	0.00	0.00	0.00	0.00	0.00	147.40
BRADY CORPORATION CL A	104674106	625.00	37.9	25,534.00	-2,767.87	23,687.50	921.37	0.00	514.06
BRIDGEPOINT ED INC	10807M105	2,445.00	8.3	0.00	27,006.90	20,293.50	0.00	-6,713.40	0.00
BRINKER INTL INC	109641100	745.00	38.84	22,783.80	9,678.11	28,935.80	0.00	-3,526.11	929.10
BROOKDALE SR LIVING INC	112463104	2,340.00	9.7	0.00	26,530.40	22,698.00	0.00	-3,832.40	0.00
BROOKS AUTOMATION INC	114340102	990.00	23.85	0.00	26,173.96	23,611.50	0.00	-2,562.46	74.50
BRUKER BIOSCIENCES CORP	116794108	695.00	34.32	23,615.70	-8,895.60	23,852.40	9,132.30	0.00	137.80
BRUNSWICK CORP	117043109	0.00	0	26,451.90	-26,451.90	0.00	0.00	0.00	0.00
CABOT CORP	127055101	420.00	61.59	25,270.00	-3,918.62	25,867.80	4,516.42	0.00	546.91
CACI INTL INC CL A	127190304	170.00	132.35	0.00	21,335.21	22,499.50	1,164.29	0.00	0.00
CALERES INC	129500104	0.00	0	23,958.60	-23,958.60	0.00	0.00	0.00	51.10
CALPINE CORP	131347304	0.00	14.75	0.00	0.00	0.00	0.00	0.00	0.00
CAMBREX CORP	132011107	0.00	55.05	26,705.25	-26,705.25	0.00	0.00	0.00	0.00
CAPELLA ED CO	139594105	0.00	85.3	24,584.00	-24,584.00	0.00	0.00	0.00	500.20
CAPSTEAD MORTGAGE CORP	14067E506	0.00	0	23,233.20	-23,233.20	0.00	0.00	0.00	524.40
CARBONITE INC	141337105	0.00	23.6	0.00	0.00	0.00	0.00	0.00	0.00
CARDIOVASCULAR SYS INC DEL	141619106	0.00	30.03	0.00	0.00	0.00	0.00	0.00	0.00
CARDTRONICS PLC-A	G1991C105	0.00	34.25	25,375.05	-25,375.05	0.00	0.00	0.00	0.00
CARE CAP PPTYS INC	141624106	0.00	26.87	25,875.00	-25,875.00	0.00	0.00	0.00	1,179.90
CAROLINA FINANCIAL CORP	143873107	605.00	37.15	0.00	20,704.53	22,475.75	1,771.22	0.00	20.60
CATHAY BANCORP INC	149150104	545.00	42.17	0.00	20,565.94	22,982.65	2,416.71	0.00	544.95
CATO CORP NEW CL A	149205106	1,200.00	15.92	0.00	23,837.39	19,104.00	0.00	-4,733.39	640.20
CBL & ASSOC PPTYS INC	124830100	4,195.00	5.66	23,460.00	13,532.14	23,743.70	0.00	-13,248.44	2,577.13
CECO ENVIRONMENTAL CORP	125141101	3,400.00	5.13	22,738.50	9,756.60	17,442.00	0.00	-15,053.10	431.63

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
CEDAR SHOPPING CTRS INC	150602209	0.00	5.44	0.00	0.00	0.00	0.00	0.00	197.75
CELESTICA INC	15101Q108	2,290.00	10.48	21,567.00	5,305.27	23,999.20	0.00	-2,873.07	0.00
CENTRAL GARDEN & PET CO	153527106	0.00	37.07	24,486.60	-24,486.60	0.00	0.00	0.00	0.00
CENTRAL GARDEN & PET CO	153527205	0.00	34.72	28,273.50	-28,273.50	0.00	0.00	0.00	0.00
CENTRAL PACIFIC FINANCIAL CO	154760409	780.00	29.83	0.00	24,138.07	23,267.40	0.00	-870.67	396.90
CERAGON NETWORKS LTD	M22013102	0.00	2.24	0.00	0.00	0.00	0.00	0.00	0.00
CHARLES RIVER LABORATORIES	159864107	235.00	109.45	22,857.00	-4,122.46	25,720.75	6,986.21	0.00	0.00
CHATHAM LODGING TR	16208T102	1,155.00	22.76	24,865.50	-1,147.19	26,287.80	2,569.49	0.00	1,498.75
CHEESECAKE FACTORY INC	163072101	495.00	48.18	27,245.40	-710.24	23,849.10	0.00	-2,686.06	518.15
CHEFS WHSE INC HOLDINGS LLC	163086101	1,050.00	20.5	0.00	14,413.08	21,525.00	7,111.92	0.00	0.00
CHEMED CORP	16359R103	110.00	243.02	28,873.80	-11,228.70	26,732.20	9,087.10	0.00	135.70
CHEMOURS CO	163851108	0.00	40.29	0.00	0.00	0.00	0.00	0.00	33.45
CHESAPEAKE LODGING TR	165240102	0.00	27.09	24,954.90	-24,954.90	0.00	0.00	0.00	1,422.00
CHICAGO BRDG & IRON-NY SHS	167250109	0.00	12.34	26,352.50	-26,352.50	0.00	0.00	0.00	105.22
CHICOS FAS INC	168615102	2,115.00	8.82	22,736.20	769.41	18,654.30	0.00	-4,851.31	583.69
CHILDRENS PLACE RETAIL STS INC	168905107	155.00	145.35	23,723.25	-8,060.40	22,529.25	6,866.40	0.00	251.00
CHIMERA INVESTMENT CORP	16934Q208	0.00	20.36	0.00	0.00	0.00	0.00	0.00	652.50
CIRRUS LOGIC INC	172755100	395.00	51.86	0.00	21,738.13	20,484.70	0.00	-1,253.43	0.00
CITI TRENDS INC	17306X102	0.00	18.79	15,448.80	-15,448.80	0.00	0.00	0.00	49.20
CLEAN ENERGY FUELS CORP	184499101	10,285.00	2.03	0.00	28,171.15	20,878.55	0.00	-7,292.60	0.00
CLEVELAND-CLIFFS INC NEW	185899101	3,805.00	7.21	0.00	27,901.14	27,434.05	0.00	-467.09	0.00
CLIFFS NAT RES INC	18683K101	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00
CLOUD PEAK ENERGY INC	18911Q102	6,330.00	4.45	0.00	29,153.43	28,168.50	0.00	-984.93	0.00
CNO FINL GROUP INC	12621E103	965.00	24.69	0.00	19,799.59	23,825.85	4,026.26	0.00	378.10
CNX RES CORP	12653C108	1,805.00	14.63	22,331.75	7,935.49	26,407.15	0.00	-3,860.09	0.00
COGENT COMMUNICATIONS GROUP	19239V302	495.00	45.3	28,118.00	-7,607.25	22,423.50	1,912.75	0.00	996.40
COLUMBIA BANKING SYSTEM INC	197236102	0.00	38.99	27,031.40	-27,031.40	0.00	0.00	0.00	133.10
COLUMBUS MCKINNON CORP NY	199333105	0.00	25.8	0.00	0.00	0.00	0.00	0.00	31.60
COMMERCIAL METAL CO	201723103	0.00	18.89	23,740.20	-23,740.20	0.00	0.00	0.00	395.40
COMMERCIAL VEHICLE GROUP INC	202608105	0.00	10.69	0.00	0.00	0.00	0.00	0.00	0.00
COMMUNITY HEALTH SYS INC NEW	203668108	5,480.00	4.26	24,931.40	6,753.64	23,344.80	0.00	-8,340.24	0.00
COMMUNITY TRUST BANCORPORATIO	204149108	385.00	47.1	0.00	16,694.60	18,133.50	1,438.90	0.00	250.25

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
COMMVault Sys Inc	204166102	0.00	56.125	0.00	0.00	0.00	0.00	0.00	0.00
COMPUTER PROGRAMS & SYS INC	205306103	720.00	30.05	0.00	22,299.34	21,636.00	0.00	-663.34	72.00
COMTECH TELECOMMUNICATIONS	205826209	1,070.00	22.12	0.00	23,064.18	23,668.40	604.22	0.00	0.00
CONSOL ENERGY INC	20854P109	0.00	14.61	0.00	0.00	0.00	0.00	0.00	0.00
CONSOL MNG CORP ENERGY INC	20854L108	0.00	39.51	0.00	0.00	0.00	0.00	0.00	0.00
CONSOLIDATED COMMUNICATIONS	209034107	0.00	12.19	21,882.75	-21,882.75	0.00	0.00	0.00	819.30
CONVERGYS CORP	212485106	980.00	23.5	22,840.80	832.88	23,030.00	0.00	-643.68	370.15
COOPER STD HLDGS INC	21676P103	0.00	110.93	24,811.20	-24,811.20	0.00	0.00	0.00	0.00
COOPER TIRE & RUBBER	216831107	0.00	36	0.00	0.00	0.00	0.00	0.00	70.35
CORECIVIC INC ADR	21871N101	1,045.00	22.5	0.00	31,309.96	23,512.50	0.00	-7,797.46	680.40
COSAN LTD CL A	G25343107	0.00	0	22,192.05	-22,192.05	0.00	0.00	0.00	0.00
COSTAMARE INC	Y1771G102	3,860.00	5.77	0.00	28,081.38	22,272.20	0.00	-5,809.18	717.50
COWEN GROUP INC NEW CLASS A	223622606	1,485.00	13.65	0.00	24,124.47	20,270.25	0.00	-3,854.22	0.00
CRA INTL INC	12618T105	0.00	37.53	0.00	0.00	0.00	0.00	0.00	143.50
CREE INC	225447101	705.00	37.14	0.00	18,821.88	26,183.70	7,361.82	0.00	0.00
CROCS INC COM	227046109	2,195.00	12.64	0.00	20,639.15	27,744.80	7,105.65	0.00	0.00
CROSS COUNTRY HEALTHCARE INC	227483104	0.00	12.76	25,288.20	-25,288.20	0.00	0.00	0.00	0.00
CSG SYSTEMS INTL INC	126349109	570.00	43.82	28,314.00	-1,885.30	24,977.40	0.00	-1,451.30	463.15
CUSTOMERS BANCORP INC	23204G100	860.00	25.99	0.00	25,523.95	22,351.40	0.00	-3,172.55	0.00
DANA HOLDING CORP	235825205	0.00	0	27,141.40	-27,141.40	0.00	0.00	0.00	0.00
DEAN FOODS CO	242370203	2,020.00	11.56	0.00	32,003.46	23,351.20	0.00	-8,652.26	325.80
DECKERS OUTDOOR CORP	243537107	345.00	80.25	0.00	18,923.66	27,686.25	8,762.59	0.00	0.00
DELEK US HLDGS INC COM	246647101	0.00	26.44	0.00	0.00	0.00	0.00	0.00	313.50
DENBURY RESOURCES INC COM NEW	247916208	0.00	0	30,194.40	-30,194.40	0.00	0.00	0.00	0.00
DEPOMED INC	249908104	3,630.00	8.05	0.00	27,040.48	29,221.50	2,181.02	0.00	0.00
DEVRY INC DEL	251893103	0.00	37.2	0.00	0.00	0.00	0.00	0.00	0.00
DHI GROUP INC	23331S100	8,455.00	1.9	17,718.75	16,407.92	16,064.50	0.00	-18,062.17	0.00
DIAMOND OFFSHORE DRILLING INC	25271C102	0.00	12.42	23,806.50	-23,806.50	0.00	0.00	0.00	0.00
DIAMONDROCK HOSPITALITY CO	252784301	2,030.00	11.29	26,634.30	-3,228.40	22,918.70	0.00	-487.20	1,055.62
DIGI INTL INC	253798102	0.00	10.15	19,937.50	-19,937.50	0.00	0.00	0.00	0.00
DILLARDS INC	254067101	0.00	60.8	21,941.50	-21,941.50	0.00	0.00	0.00	81.20
DIME CMNTY BANCORP INC	253922108	1,090.00	20.95	0.00	20,222.55	22,835.50	2,612.95	0.00	299.60

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DOMTAR CORP	257559203	555.00	49.52	24,784.05	-3,261.62	27,483.60	5,961.17	0.00	962.79
DSW INC COMMON STOCK CL A	23334L102	915.00	21.41	23,329.50	-3,775.52	19,590.15	36.17	0.00	758.00
DUCOMMUN INC	264147109	0.00	28.96	16,102.80	-16,102.80	0.00	0.00	0.00	0.00
DXP ENTERPRISES INC	233377407	675.00	29.57	0.00	19,066.86	19,959.75	892.89	0.00	0.00
DYNEGY INC NEW DEL	26817R108	0.00	12.13	0.00	0.00	0.00	0.00	0.00	0.00
DYNEX CAP INC	26817Q506	2,710.00	7.01	15,140.40	3,599.24	18,997.10	257.46	0.00	1,890.00
EAGLE BANCORP INC MD	268948106	0.00	62.45	0.00	0.00	0.00	0.00	0.00	0.00
EAGLE PHARMACEUTICALS INC	269796108	470.00	53.42	0.00	26,515.59	25,107.40	0.00	-1,408.19	0.00
EDGEWELL PERS CARE CO	28035Q102	420.00	59.39	0.00	29,940.52	24,943.80	0.00	-4,996.72	0.00
EL PASO ELECTRIC CO	283677854	0.00	51.7	0.00	0.00	0.00	0.00	0.00	165.85
ELLIS PERRY INTL INC	288853104	740.00	25.04	19,056.15	-1,983.98	18,529.60	1,457.43	0.00	0.00
EMCOR GROUP INC	29084Q100	300.00	81.75	24,412.20	-3,514.75	24,525.00	3,627.55	0.00	112.80
EMERGENT BIOSOLUTIONS INC	29089Q105	615.00	46.47	24,794.20	-1,869.05	28,579.05	5,653.90	0.00	0.00
EMPLOYERS HLDGS INC	292218104	0.00	42.3	26,532.00	-26,532.00	0.00	0.00	0.00	190.50
ENDO INTERNATIONAL PLC	G30401106	3,110.00	7.75	0.00	36,323.65	24,102.50	0.00	-12,221.15	0.00
ENERPLUS CORP	292766102	2,480.00	9.79	0.00	19,423.53	24,279.20	4,855.67	0.00	164.92
ENGILITY HLDGS INC NEW	29286C107	845.00	28.37	0.00	24,303.85	23,972.65	0.00	-331.20	0.00
ENNIS INC	293389102	890.00	20.75	20,559.75	-4,684.70	18,467.50	2,592.45	0.00	743.76
ENSCO PLC	G3157S106	4,190.00	5.91	27,167.40	3,213.92	24,762.90	0.00	-5,618.42	141.55
ENSTAR GROUP LTD	G3075P101	0.00	194.8	0.00	0.00	0.00	0.00	0.00	0.00
ENTEGRIS INC	29362U104	0.00	24.8	23,717.50	-23,717.50	0.00	0.00	0.00	0.00
ENTERPRISE FINL SVCS CORP	293712105	485.00	45.15	24,295.00	-3,640.96	21,897.75	1,243.71	0.00	243.65
ESSENDANT INC	296689102	2,315.00	9.27	24,766.50	9,857.19	21,460.05	0.00	-13,163.64	784.00
ETHAN ALLEN INTERIORS INC	297602104	755.00	28.6	25,242.25	1,138.77	21,593.00	0.00	-4,788.02	565.25
EXPRESS INC	30219E103	2,015.00	10.15	20,013.60	-3,488.80	20,452.25	3,927.45	0.00	0.00
EXTREME NETWORKS INC	30226D106	0.00	7.51	22,559.55	-22,559.55	0.00	0.00	0.00	0.00
EZCORP INC CL A NON VTG	302301106	2,025.00	12.2	23,536.50	-3,859.20	24,705.00	5,027.70	0.00	0.00
FCB FINL HLDGS INC - CL A	30255G103	460.00	50.8	0.00	21,200.37	23,368.00	2,167.63	0.00	0.00
FIDELITY SOUTHN CORP NEW	316394105	0.00	23.64	0.00	0.00	0.00	0.00	0.00	0.00
FINANCIAL INSTITUTIONS INC	317585404	645.00	31.1	0.00	20,717.82	20,059.50	0.00	-658.32	352.80
FINISH LINE INC CL A	317923100	1,840.00	14.53	20,502.90	8,769.74	26,735.20	0.00	-2,537.44	650.10
FIRST AMERN FINL CORP	31847R102	0.00	0	21,245.40	-21,245.40	0.00	0.00	0.00	0.00

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FIRST BUSEY CORP	319383204	0.00	29.94	22,623.30	-22,623.30	0.00	0.00	0.00	532.80
FIRST DEFIANCE FINL CORP	32006W106	0.00	52.68	19,788.60	-19,788.60	0.00	0.00	0.00	176.25
FIRST FINANCIAL CORP IND	320218100	360.00	45.35	0.00	16,690.55	16,326.00	0.00	-364.55	720.00
FIRST INTST BANCSYSTEM INC CL A	32055Y201	0.00	0	24,040.75	-24,040.75	0.00	0.00	0.00	0.00
FIRST MERCHANTS CORP	320817109	0.00	42.06	28,049.25	-28,049.25	0.00	0.00	0.00	392.70
FIRST MIDWEST BANCORP INC DEL	320867104	0.00	23.68	25,482.30	-25,482.30	0.00	0.00	0.00	90.90
FIRST SOURCE CORP	336901103	350.00	49.45	0.00	16,689.96	17,307.50	617.54	0.00	163.75
FLAGSTAR BANCORP INC	337930705	700.00	37.42	23,841.90	-3,834.81	26,194.00	6,186.91	0.00	0.00
FLOWERS FOODS INC	343498101	1,355.00	19.31	0.00	25,133.50	26,165.05	1,031.55	0.00	664.70
FOOT LOCKER INC	344849104	435.00	46.88	0.00	13,426.08	20,392.80	6,966.72	0.00	0.00
FORMFACTOR INC	346375108	1,530.00	15.65	0.00	25,204.76	23,944.50	0.00	-1,260.26	0.00
FOSSIL GROUP INC	34988V106	0.00	7.77	0.00	0.00	0.00	0.00	0.00	0.00
FRANCESCAS HLDGS CORP	351793104	2,370.00	7.31	25,151.85	7,773.24	17,324.70	0.00	-15,600.39	0.00
FRANKLIN FINL NETWORK INC	35352P104	625.00	34.1	0.00	24,209.15	21,312.50	0.00	-2,896.65	0.00
FRANKLIN STR PPTYS CORP COMMON	35471R106	2,280.00	10.74	0.00	23,379.14	24,487.20	1,108.06	0.00	433.20
FREIGHTCAR AMER INC	357023100	965.00	17.08	0.00	16,917.84	16,482.20	0.00	-435.64	99.45
FRESH DEL MONTE PRODUCE INC	G36738105	0.00	45.46	24,858.30	-24,858.30	0.00	0.00	0.00	191.25
FTI CONSULTING INC	302941109	565.00	42.96	24,343.20	-1,373.51	24,272.40	1,302.71	0.00	0.00
GAMESTOP CORP NEW CL A	36467W109	910.00	17.95	0.00	19,736.90	16,334.50	0.00	-3,402.40	691.60
GENERAL CABLE CORP	369300108	0.00	16.55	24,384.00	-24,384.00	0.00	0.00	0.00	267.30
GENESCO INC	371532102	0.00	32.1	22,666.50	-22,666.50	0.00	0.00	0.00	0.00
GENWORTH FINL INC CL A	37247D106	6,510.00	3.11	21,717.00	2,465.89	20,246.10	0.00	-3,936.79	0.00
GOVERNMENT PPTYS INCOME TR	38376A103	1,225.00	18.54	24,498.53	-1,457.58	22,711.50	0.00	-329.45	1,950.05
GREEN DOT CORP CL A	39304D102	0.00	36.74	23,550.00	-23,550.00	0.00	0.00	0.00	0.00
GREENBRIER CORP	393657101	505.00	53.3	0.00	25,289.47	26,916.50	1,627.03	0.00	0.00
GREENHILL & CO INC	395259104	0.00	15.05	0.00	0.00	0.00	0.00	0.00	474.75
GREENLIGHT CAPITAL RE LTD - A	G4095J109	895.00	20.1	0.00	19,729.98	17,989.50	0.00	-1,740.48	0.00
GREIF INC CL A	397624107	400.00	60.58	22,832.95	-2,308.95	24,232.00	3,708.00	0.00	709.80
HACKETT GROUP INC	404609109	0.00	19.83	17,483.40	-17,483.40	0.00	0.00	0.00	128.70
HAEMONETICS CORP MASS	405024100	420.00	58.08	26,130.00	-9,246.00	24,393.60	7,509.60	0.00	0.00
HALCON RES CORP	40537Q605	3,615.00	7.57	0.00	26,158.51	27,365.55	1,207.04	0.00	0.00
HALYARD HEALTH INC	40650V100	495.00	46.18	24,406.80	-6,101.70	22,859.10	4,554.00	0.00	0.00

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HANMI FINANCIAL CORP	410495204	830.00	30.35	0.00	27,276.63	25,190.50	0.00	-2,086.13	483.05
HANOVER INS GROUP INC	410867105	0.00	0	28,668.15	-28,668.15	0.00	0.00	0.00	0.00
HARSCO CORP	415864107	1,355.00	18.65	24,956.00	-5,810.78	25,270.75	6,125.53	0.00	0.00
HAVERTY FURNITURE COS INC	419596101	675.00	22.65	0.00	16,314.85	15,288.75	0.00	-1,026.10	202.50
HAWAIIAN ELECTRIC INDS INC	419870100	665.00	36.15	27,117.40	-5,129.43	24,039.75	2,051.78	0.00	912.95
HEALTHSOUTH CORP	421924309	490.00	49.41	23,300.60	-3,023.10	24,210.90	3,933.40	0.00	500.50
HEALTHSTREAM INC	42222N103	845.00	23.16	0.00	19,696.28	19,570.20	0.00	-126.08	0.00
HEARTLAND FINANCIAL USA INC	42234Q102	0.00	49.95	25,440.00	-25,440.00	0.00	0.00	0.00	58.30
HEIDRICK & STRUGGLES INTL	422819102	925.00	24.55	0.00	20,601.48	22,708.75	2,107.27	0.00	414.05
HERITAGE FINL CORP WASH	42722X106	0.00	30.5	20,342.50	-20,342.50	0.00	0.00	0.00	302.15
HERITAGE-CRYSTAL CLEAN INC	42726M106	1,010.00	21.75	0.00	20,757.45	21,967.50	1,210.05	0.00	0.00
HERSHA HOSPITALITY TR	427825500	1,295.00	17.4	26,122.50	1,036.14	22,533.00	0.00	-4,625.64	1,575.80
HIBBETT SPORTS INC	428567101	940.00	20.4	23,499.00	-1,821.32	19,176.00	0.00	-2,501.68	0.00
HILL-ROM HOLDINGS INC	431475102	295.00	84.29	24,701.60	-8,140.30	24,865.55	8,304.25	0.00	220.50
HILLTOP HLDGS INC	432748101	1,010.00	25.33	0.00	25,229.70	25,583.30	353.60	0.00	0.00
HMS HLDGS CORP	404251101	0.00	20.47	23,608.00	-23,608.00	0.00	0.00	0.00	0.00
HOMESTREET INC	43785V102	0.00	27.95	24,806.00	-24,806.00	0.00	0.00	0.00	0.00
HOPE BANCORP INC	43940T109	1,270.00	18.25	0.00	22,322.54	23,177.50	854.96	0.00	186.55
HORIZON PHARMA PLC	G4617B105	0.00	15.38	0.00	0.00	0.00	0.00	0.00	0.00
HUDBAY MINERALS INC	443628102	3,340.00	8.8832	0.00	22,766.59	29,669.89	6,903.30	0.00	49.28
HUNTSMAN CORP	447011107	0.00	26.62	26,807.40	-26,807.40	0.00	0.00	0.00	260.62
IBERIABANK CORP	450828108	0.00	77.5	0.00	0.00	0.00	0.00	0.00	204.40
ICF INTL INC	44925C103	420.00	52.5	24,288.00	-2,080.54	22,050.00	0.00	-157.46	0.00
ICON PLC	G4705A100	195.00	112.15	23,312.00	-8,648.00	21,869.25	7,205.25	0.00	0.00
ICONIX BRAND GROUP INC	451055107	0.00	1.29	26,665.70	-26,665.70	0.00	0.00	0.00	0.00
ICU MED INC	44930G107	0.00	161.3	22,839.25	-22,839.25	0.00	0.00	0.00	0.00
IDT CORP	448947507	0.00	14.81	17,334.90	-17,334.90	0.00	0.00	0.00	437.00
INFREIT INC	45685L100	0.00	22.49	0.00	0.00	0.00	0.00	0.00	618.75
INNOPHOS HLDGS INC	45774N108	0.00	46.73	23,778.30	-23,778.30	0.00	0.00	0.00	916.80
INNOVIVA INC	45781M101	1,855.00	14.19	0.00	23,995.97	26,322.45	2,326.48	0.00	0.00
INSIGHT ENTERPRISES INC	45765U103	0.00	41.54	28,914.60	-28,914.60	0.00	0.00	0.00	0.00
INSPERITY INC	45778Q107	0.00	88.65	22,349.25	-22,349.25	0.00	0.00	0.00	0.00

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INTER PARFUMS INC	458334109	510.00	43.45	0.00	18,238.64	22,159.50	3,920.86	0.00	190.40
INVESCO MORTGAGE CAPITAL INC	46131B100	1,340.00	17.83	22,265.00	241.84	23,892.20	1,385.36	0.00	1,707.40
INVESTORS BANCORP INC NEW	46146L101	0.00	13.85	0.00	0.00	0.00	0.00	0.00	0.00
IROBOT CORP	462726100	0.00	92.72	25,425.75	-25,425.75	0.00	0.00	0.00	0.00
ITRON INC	465741106	0.00	77.45	23,568.75	-23,568.75	0.00	0.00	0.00	0.00
IXIA	45071R109	0.00	19.65	27,450.50	-27,450.50	0.00	0.00	0.00	0.00
JABIL CIRCUIT INC	466313103	855.00	26.25	0.00	20,477.33	22,443.75	1,966.42	0.00	267.20
K12 INC	48273U102	1,330.00	15.9	26,083.20	-3,389.26	21,147.00	0.00	-1,546.94	0.00
KAISER ALUM CORP	483007704	230.00	106.85	22,141.65	-4,272.95	24,575.50	6,706.80	0.00	517.50
KAPSTONE PAPER & PACKAGING CORP	48562P103	0.00	22.37	26,680.50	-26,680.50	0.00	0.00	0.00	335.50
KBR INC	48242W106	1,300.00	19.83	0.00	24,496.28	25,779.00	1,282.72	0.00	0.00
KEARNY FINL CORP MD	48716P108	0.00	14.85	0.00	0.00	0.00	0.00	0.00	0.00
KELLY SERVICES INC CL A	488152208	0.00	27.27	22,003.20	-22,003.20	0.00	0.00	0.00	281.99
KEMET CORP COM NEW	488360207	0.00	23.91	0.00	0.00	0.00	0.00	0.00	0.00
KINDRED HEALTHCARE INC	494580103	3,065.00	9.7	29,045.00	-5,333.62	29,730.50	6,019.12	0.00	0.00
KINROSS GOLD CORP	496902404	0.00	0	23,775.95	-23,775.95	0.00	0.00	0.00	0.00
KITE REALTY GROUP TR	49803T300	1,170.00	19.6	0.00	25,442.52	22,932.00	0.00	-2,510.52	707.86
KNOLL INC	498904200	0.00	23.96	25,137.00	-25,137.00	0.00	0.00	0.00	166.50
KULICKE & SOFFA INDS INC	501242101	1,080.00	24.335	25,679.50	-7,891.16	26,281.80	8,493.46	0.00	0.00
LA Z BOY INCORPORATED	505336107	825.00	31.2	28,255.50	-3,526.39	25,740.00	1,010.89	0.00	376.75
LANCASTER COLONY CORP	513847103	0.00	128.84	25,450.20	-25,450.20	0.00	0.00	0.00	0.00
LANDAUER INC	51476K103	0.00	67.2	16,594.50	-16,594.50	0.00	0.00	0.00	367.11
LANTHEUS HLDGS INC	516544103	1,080.00	20.45	0.00	13,125.79	22,086.00	8,960.21	0.00	0.00
LASALLE HOTEL PROPERTIES	517942108	830.00	28.07	29,251.20	-4,196.22	23,298.10	0.00	-1,756.88	1,455.75
LEGACY TEX FINL GROUP INC	52471Y106	0.00	39.9	26,912.50	-26,912.50	0.00	0.00	0.00	93.75
LEGG MASON INC	524901105	585.00	41.98	23,030.70	-5,533.35	24,558.30	7,060.95	0.00	652.50
LEMAITRE VASCULAR INC	525558201	0.00	29.75	23,312.80	-23,312.80	0.00	0.00	0.00	50.60
LEXINGTON CORP PPTY TRUST REIT	529043101	0.00	10.18	24,408.00	-24,408.00	0.00	0.00	0.00	1,098.12
LHC GROUP INC	50187A107	340.00	61.25	25,363.50	-9,273.26	20,825.00	4,734.76	0.00	0.00
LIFEPOINT HOSPITALS INC	53219L109	525.00	49.8	23,572.00	5,226.21	26,145.00	0.00	-2,653.21	0.00
LOGITECH INTERNATIONAL-REG	H50430232	0.00	36.47	0.00	0.00	0.00	0.00	0.00	0.00
LOUISIANA PAC CORP	546347105	845.00	26.26	0.00	19,270.06	22,189.70	2,919.64	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
LUMINEX CORP DEL	55027E102	1,045.00	19.7	22,354.15	-1,533.83	20,586.50	0.00	-233.82	205.50
MAGELLAN HEALTH SVCS INC	559079207	280.00	96.55	25,208.75	-4,406.20	27,034.00	6,231.45	0.00	0.00
MAINSOURCE FINL GROUP INC	56062Y102	0.00	32.73	0.00	0.00	0.00	0.00	0.00	116.45
MANPOWER INC WIS	56418H100	200.00	126.11	24,883.60	-7,109.60	25,222.00	7,448.00	0.00	390.60
MANTECH INTERNATIONAL CORP CL A	564563104	480.00	50.19	25,772.50	-5,492.50	24,091.20	3,811.20	0.00	485.10
MASIMO CORP	574795100	255.00	84.8	27,634.00	-10,447.00	21,624.00	4,437.00	0.00	0.00
MATERION CORP COM	576690101	550.00	48.6	0.00	20,265.84	26,730.00	6,464.16	0.00	170.50
MATRIX SVC CO	576853105	0.00	17.8	0.00	0.00	0.00	0.00	0.00	0.00
MAXIMUS INC	577933104	370.00	71.58	0.00	22,526.20	26,484.60	3,958.40	0.00	16.65
MB FINANCIAL INC	55264U108	0.00	42.82	25,976.50	-25,976.50	0.00	0.00	0.00	0.00
MCDERMOTT INTERNATIONAL INC	580037109	3,275.00	6.58	27,527.75	-3,325.50	21,549.50	0.00	-2,652.75	0.00
MCGRATH RENTCORP	580589109	0.00	34.63	0.00	0.00	0.00	0.00	0.00	0.00
MDU RESOURCES GROUP INC	552690109	825.00	26.88	27,475.35	-4,234.88	22,176.00	0.00	-1,064.47	673.75
MEDEQUITIES REALTY TRUST, INC	58409L306	2,010.00	11.22	0.00	22,688.88	22,552.20	0.00	-136.68	0.00
MEDICAL PPTYS TR INC COMMON	58463J304	1,685.00	13.78	24,477.00	-1,870.19	23,219.30	612.49	0.00	862.10
MEDIFAST INC COM	58470H101	355.00	69.81	23,312.80	-8,514.43	24,782.55	9,984.18	0.00	649.60
MEDNAX INC	58502B106	520.00	53.44	0.00	23,176.92	27,788.80	4,611.88	0.00	0.00
MERCANTILE BANK CORP	587376104	0.00	31.82	0.00	0.00	0.00	0.00	0.00	90.00
MERCER INTL INC SBI NEW	588056101	0.00	11.05	19,063.50	-19,063.50	0.00	0.00	0.00	572.12
MERCURY GEN CORP NEW	589400100	0.00	54	0.00	0.00	0.00	0.00	0.00	261.45
MEREDITH CORP	589433101	0.00	53	26,617.50	-26,617.50	0.00	0.00	0.00	660.40
MERIDIAN BIOSCIENCE INC	589584101	1,445.00	14	25,311.00	-3,674.11	20,230.00	0.00	-1,406.89	765.64
META FINANCIAL GROUP INC	59100U108	0.00	87.25	0.00	0.00	0.00	0.00	0.00	78.00
METHANEX CORP	59151K108	440.00	60.55	0.00	19,448.27	26,642.00	7,193.73	0.00	283.50
METHODE ELECTRONICS INC CL A	591520200	0.00	46.9	27,704.50	-27,704.50	0.00	0.00	0.00	210.15
MFA MORTGAGE INVESTMENTS INC	55272X102	0.00	8.08	24,072.65	-24,072.65	0.00	0.00	0.00	631.00
MILLER HERMAN INC	600544100	0.00	0	24,282.00	-24,282.00	0.00	0.00	0.00	135.15
MINERALS TECHNOLOGIES INC	603158106	340.00	68.85	23,175.00	2,732.09	23,409.00	0.00	-2,498.09	64.00
MISTRAS GROUP INC	60649T107	0.00	0	25,166.40	-25,166.40	0.00	0.00	0.00	0.00
MITEL NETWORKS CORP	60671Q104	0.00	8.39	0.00	0.00	0.00	0.00	0.00	0.00
MKS INSTRUMENTS INC	55306N104	240.00	94.5	0.00	20,291.28	22,680.00	2,388.72	0.00	43.20
MOLINA HEALTHCARE INC	60855R100	315.00	76.68	24,145.70	-7,073.28	24,154.20	7,081.78	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
MOOG INC	615394202	290.00	86.85	0.00	19,923.79	25,186.50	5,262.71	0.00	0.00
MORTGAGE INVESTMENT CORP	55378A105	1,190.00	18.5	23,000.50	-4,317.50	22,015.00	3,332.00	0.00	2,291.50
MOVADO GROUP INC	624580106	735.00	32.2	21,131.25	-1,039.91	23,667.00	3,575.66	0.00	421.85
MYR GROUP INC DEL	55405W104	0.00	35.73	24,868.80	-24,868.80	0.00	0.00	0.00	0.00
MYRIAD GENETICS INC	62855J104	685.00	34.345	23,838.10	-12,419.15	23,526.33	12,107.38	0.00	0.00
NABORS INDUSTRIES LTD	G6359F103	0.00	0	29,848.00	-29,848.00	0.00	0.00	0.00	109.20
NANOMETRICS INC	630077105	0.00	31.555	25,185.30	-25,185.30	0.00	0.00	0.00	0.00
NATIONAL FUEL GAS CO N J	636180101	380.00	54.91	0.00	20,522.07	20,865.80	343.73	0.00	329.92
NATIONAL HEALTH INVS INC	63633D104	0.00	79.2	21,880.15	-21,880.15	0.00	0.00	0.00	536.25
NATIONAL HEALTHCARE CORP	635906100	275.00	60.94	0.00	17,321.30	16,758.50	0.00	-562.80	132.00
NATIONSTAR MTG HLDGS INC	63861C109	1,210.00	18.5	0.00	23,938.59	22,385.00	0.00	-1,553.59	0.00
NATUS MEDICAL INC	639050103	600.00	38.2	21,576.00	-696.08	22,920.00	2,040.08	0.00	0.00
NAVIENT CORP	63938C108	2,020.00	13.32	22,755.55	8,185.99	26,906.40	0.00	-4,035.14	1,085.60
NAVIGANT CONSULTING CO	63935N107	1,235.00	19.41	0.00	25,917.63	23,971.35	0.00	-1,946.28	0.00
NCR CORP NEW	62886E108	770.00	33.99	25,350.00	4,323.43	26,172.30	0.00	-3,501.13	0.00
NELNET INC CL A	64031N108	465.00	54.78	23,091.25	-100.54	25,472.70	2,481.99	0.00	280.90
NETGEAR INC	64111Q104	470.00	58.75	23,098.75	1,403.98	27,612.50	3,109.77	0.00	0.00
NEW YORK MTG TR INC	649604501	0.00	6.32	24,090.00	-24,090.00	0.00	0.00	0.00	2,172.00
NIC INC	62914B100	1,380.00	16.6	0.00	22,915.45	22,908.00	0.00	-7.45	110.40
NOBLE CORP PLC	G65431101	0.00	0	24,420.00	-24,420.00	0.00	0.00	0.00	0.00
NORTHWESTERN CORP	668074305	395.00	59.7	0.00	23,268.31	23,581.50	313.19	0.00	853.12
NOVA MEASURING INSTRUMENTS LTD	M7516K103	780.00	25.91	0.00	17,947.93	20,209.80	2,261.87	0.00	0.00
NRG ENERGY INC	629377508	865.00	28.48	24,765.20	-14,160.30	24,635.20	14,030.30	0.00	171.45
NU SKIN ENTERPRISES INC	67018T105	355.00	68.23	21,739.90	-4,778.00	24,221.65	7,259.75	0.00	586.80
NUANCE COMMUNICATIONS INC	67020Y100	0.00	0	21,530.50	-21,530.50	0.00	0.00	0.00	0.00
OCEANEERING INTL INC	675232102	1,265.00	21.14	26,235.30	5,430.66	26,742.10	0.00	-4,923.86	418.50
OFFICE DEPOT INC	676220106	4,765.00	3.54	0.00	20,105.22	16,868.10	0.00	-3,237.12	423.86
OLD NATL BANCORP IND	680033107	0.00	17.35	25,591.50	-25,591.50	0.00	0.00	0.00	183.30
OLD REP INTL CORP	680223104	0.00	20.48	24,415.00	-24,415.00	0.00	0.00	0.00	0.00
OLIN CORP COM PAR \$1	680665205	0.00	34.25	0.00	0.00	0.00	0.00	0.00	155.00
OMEGA PROTEIN CORP	68210P107	0.00	16	0.00	0.00	0.00	0.00	0.00	58.50
ORASURE TECHNOLOGIES INC	68554V108	1,460.00	18.86	24,935.20	-8,960.20	27,535.60	11,560.60	0.00	0.00

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ORBOTECH LTD	M75253100	0.00	0	25,057.50	-25,057.50	0.00	0.00	0.00	0.00
ORION GROUP HOLDINGS, INC	68628V308	0.00	7.83	0.00	0.00	0.00	0.00	0.00	0.00
ORITANI FINL CORP DEL	68633D103	1,375.00	16.4	0.00	23,891.33	22,550.00	0.00	-1,341.33	1,292.49
ORTHOFIX INTL N V	N6748L102	455.00	54.7	22,974.30	-6,102.15	24,888.50	8,016.35	0.00	0.00
OSHKOSH TRUCK CORP	688239201	0.00	82.54	0.00	0.00	0.00	0.00	0.00	215.25
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	6,845.00	2.74	0.00	27,733.85	18,755.30	0.00	-8,978.55	0.00
OWENS & MINOR INC	690732102	1,285.00	18.88	25,055.90	11,483.63	24,260.80	0.00	-12,278.73	881.94
OWENS ILL INC	690768403	990.00	22.17	22,807.10	-5,571.20	21,948.30	4,712.40	0.00	0.00
PACIFIC ETHANOL INC	69423U305	4,195.00	4.55	27,740.00	7,532.70	19,087.25	0.00	-16,185.45	0.00
PAR PETE CORP	69888T207	1,195.00	19.28	0.00	24,683.22	23,039.60	0.00	-1,643.62	0.00
PAREXEL INTERNATIONAL CORP	699462107	0.00	87.52	27,273.80	-27,273.80	0.00	0.00	0.00	0.00
PATTERSON COS INC	703395103	595.00	36.13	25,643.75	-1,389.28	21,497.35	0.00	-2,757.12	573.80
PC MALL INC	69323K100	0.00	14	25,200.00	-25,200.00	0.00	0.00	0.00	0.00
PDL BIOPHARMA INC	69329Y104	8,210.00	2.74	21,486.20	-3,270.98	22,495.40	4,280.18	0.00	0.00
PEAPACK GLADSTONE FINL CORP	704699107	520.00	35.02	0.00	18,622.50	18,210.40	0.00	-412.10	0.00
PEBBLEBROOK HOTEL TR	70509V100	0.00	29.76	23,800.00	-23,800.00	0.00	0.00	0.00	577.60
PENNYMAC MTG INVT TR	70931T103	1,545.00	16.07	0.00	27,103.75	24,828.15	0.00	-2,275.60	1,212.60
PERFICIENT INC	71375U101	1,125.00	19.07	20,813.10	-1,119.29	21,453.75	1,759.94	0.00	0.00
PHARMERICA CORP	71714F104	0.00	23.4	22,383.50	-22,383.50	0.00	0.00	0.00	0.00
PHOTRONICS INC	719405102	2,495.00	8.525	0.00	25,395.75	21,269.88	0.00	-4,125.87	0.00
PIEDMONT OFFICE RLTY TR INC CL A	720190206	0.00	20.16	26,032.95	-26,032.95	0.00	0.00	0.00	910.35
PIER #1 INC	720279108	3,850.00	4.14	0.00	23,438.66	15,939.00	0.00	-7,499.66	708.05
PITNEY BOWES INC	724479100	0.00	0	24,835.65	-24,835.65	0.00	0.00	0.00	0.00
PLANTRONICS INC NEW	727493108	460.00	50.38	24,915.80	-854.66	23,174.80	0.00	-886.34	287.25
PLEXUS CORP	729132100	410.00	60.72	28,911.40	-6,755.00	24,895.20	2,738.80	0.00	0.00
PORTLAND GEN ELEC CO PP	736508847	500.00	45.58	24,264.80	-2,599.80	22,790.00	1,125.00	0.00	679.20
POWELL INDS INC	739128106	0.00	29.99	0.00	0.00	0.00	0.00	0.00	413.40
PRECISION DRILLING CORP	74022D308	0.00	0	28,013.00	-28,013.00	0.00	0.00	0.00	0.00
PREFERRED BK LOS ANGELES CA	740367404	0.00	58.78	24,637.40	-24,637.40	0.00	0.00	0.00	333.20
PRIMORIS SVCS CORP	74164F103	890.00	27.19	0.00	25,006.61	24,199.10	0.00	-807.51	0.00
PROSPERITY BANCSHARES INC	743606105	360.00	70.07	0.00	22,849.41	25,225.20	2,375.79	0.00	122.40
PROVIDENCE SVC CORP	743815102	385.00	59.34	0.00	18,302.77	22,845.90	4,543.13	0.00	0.00

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QCR HLDGS INC	74727A104	375.00	42.85	0.00	17,253.91	16,068.75	0.00	-1,185.16	18.75
QEP RES INC	74733V100	2,540.00	9.57	0.00	24,468.84	24,307.80	0.00	-161.04	0.00
QUAD / GRAPHICS INC CL A	747301109	1,045.00	22.6	23,788.80	1,905.40	23,617.00	0.00	-2,077.20	1,201.50
QUALITY SYS INC	747582104	1,530.00	13.58	23,275.50	-2,705.74	20,777.40	207.64	0.00	0.00
QUANTA SVCS INC	74762E102	0.00	37.11	29,099.75	-29,099.75	0.00	0.00	0.00	0.00
QUANTUM CORPORATION	747906501	3,800.00	5.63	0.00	20,443.17	21,394.00	950.83	0.00	0.00
QUINSTREET INC	74874Q100	2,290.00	8.38	0.00	23,402.78	19,190.20	0.00	-4,212.58	0.00
RADIAN GROUP INC	750236101	1,205.00	20.61	0.00	19,942.03	24,835.05	4,893.02	0.00	3.01
RALPH LAUREN CORP	751212101	245.00	103.69	0.00	19,504.84	25,404.05	5,899.21	0.00	412.50
RAMCO-GERSHENSON PROPERTIES TR	751452202	1,755.00	14.73	0.00	23,683.90	25,851.15	2,167.25	0.00	343.20
REGAL BELOIT CORP WISCONSIN	758750103	300.00	76.6	23,198.75	-2,423.75	22,980.00	2,205.00	0.00	308.40
REGIS CORP MINN	758932107	0.00	13.28	21,344.40	-21,344.40	0.00	0.00	0.00	0.00
RENAISSANCE RE HLDGS LTD	G7496G103	0.00	144.65	27,244.00	-27,244.00	0.00	0.00	0.00	0.00
RENEWABLE ENERGY GROUP INC	75972A301	2,245.00	11.8	23,959.00	-1,694.14	26,491.00	4,226.14	0.00	0.00
RENT A CTR INC NEW	76009N100	0.00	10.69	23,568.75	-23,568.75	0.00	0.00	0.00	350.00
RESOURCES CONNECTION INC	76122Q105	1,115.00	15.45	28,586.25	-7,122.50	17,226.75	0.00	-4,237.00	623.40
RLJ LODGING TR COM	74965L101	1,090.00	21.97	25,714.50	409.07	23,947.30	0.00	-2,176.27	1,329.90
ROGERS CORP	775133101	0.00	102.94	24,963.25	-24,963.25	0.00	0.00	0.00	0.00
ROWAN COMPANIES PLC	G7665A101	1,705.00	15.66	30,129.55	-4,874.58	26,700.30	1,445.33	0.00	0.00
RPX CORP	74972G103	1,615.00	13.44	0.00	21,798.11	21,705.60	0.00	-92.51	80.75
RR DONNELLEY & SONS CO	257867200	2,575.00	9.3	0.00	24,011.38	23,947.50	0.00	-63.88	0.00
RUDOPH TECHNOLOGIES INC	781270103	0.00	23.9	30,822.00	-30,822.00	0.00	0.00	0.00	0.00
RUSH ENTERPRISES INC CL A	781846209	555.00	50.81	26,158.00	-8,453.50	28,199.55	10,495.05	0.00	0.00
S & T BANCORP INC	783859101	0.00	35.96	26,937.60	-26,937.60	0.00	0.00	0.00	138.00
SABRA HEALTH CARE REIT INC	78573L106	1,265.00	18.77	27,472.50	2,082.77	23,744.05	0.00	-5,811.22	1,655.50
SAFETY INS GROUP INC	78648T100	0.00	76.3	25,058.00	-25,058.00	0.00	0.00	0.00	718.00
SANDERSON FARMS INC	800013104	160.00	138.78	28,272.00	-5,157.99	22,204.80	0.00	-909.21	63.60
SANDY SPRING BANCORP INC	800363103	610.00	39.02	23,794.05	471.81	23,802.20	0.00	-463.66	427.70
SANMINA CORP	801056102	700.00	33	26,754.50	-1,346.96	23,100.00	0.00	-2,307.54	0.00
SCANSOURCE INC	806037107	0.00	35.8	27,841.50	-27,841.50	0.00	0.00	0.00	0.00
SCHNITZER STEEL INDS INC CL A	806882106	850.00	33.5	21,588.00	-2,375.78	28,475.00	9,262.78	0.00	762.19
SCHULMAN A INC	808194104	0.00	39.3	24,920.25	-24,920.25	0.00	0.00	0.00	438.69

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
SCICLONE PHARMACEUTICALS INC	80862K104	0.00	10.95	25,542.00	-25,542.00	0.00	0.00	0.00	0.00
SELECT COMFORT CORP OC-CAP STK	81616X103	0.00	30.87	0.00	0.00	0.00	0.00	0.00	0.00
SELECT INCOME REIT	81618T100	1,020.00	25.13	23,436.00	2,023.77	25,632.60	172.83	0.00	1,892.10
SENIOR HOUSING PROP TRUST	81721M109	0.00	21.14	25,366.20	-25,366.20	0.00	0.00	0.00	992.55
SHOE CARNIVAL INC	824889109	670.00	26.75	16,997.40	-2,242.74	17,922.50	3,167.84	0.00	227.90
SILICON LABORATORIES INC	826919102	0.00	74.8	23,400.00	-23,400.00	0.00	0.00	0.00	0.00
SIMMONS 1ST NATL CORP CL A	828730200	0.00	52.2	0.00	0.00	0.00	0.00	0.00	206.25
SLEEP NUMBER CORP	83125X103	550.00	37.59	22,733.10	-10,292.10	20,674.50	8,233.50	0.00	0.00
SODASTREAM INTERNATIONAL LTD	M9068E105	385.00	70.34	0.00	15,726.17	27,080.90	11,354.73	0.00	0.00
SONOCO PRODS CO	835495102	0.00	51.42	25,559.50	-25,559.50	0.00	0.00	0.00	341.30
SOUTHWEST GAS CORP	844895102	0.00	82.91	24,901.50	-24,901.50	0.00	0.00	0.00	146.25
SOUTHWESTERN ENERGY CO	845467109	3,810.00	5.58	0.00	24,277.70	21,259.80	0.00	-3,017.90	0.00
SP PLUS CORP	78469C103	600.00	37.1	0.00	17,664.05	22,260.00	4,595.95	0.00	0.00
SPARTANNASH CO	847215100	0.00	27.74	28,271.10	-28,271.10	0.00	0.00	0.00	207.07
SPOK HLDGS INC	84863T106	1,020.00	15.65	0.00	19,601.84	15,963.00	0.00	-3,638.84	414.99
SPX CORP	784635104	0.00	31.39	0.00	0.00	0.00	0.00	0.00	0.00
STATE BK FINL CORP	856190103	645.00	29.84	0.00	16,758.36	19,246.80	2,488.44	0.00	301.00
STEELCASE INC	858155203	1,540.00	15.2	29,803.50	-3,957.51	23,408.00	0.00	-2,437.99	802.87
STEPAN CO	858586100	290.00	78.97	24,851.40	-1,953.04	22,901.30	2.94	0.00	184.14
STONERIDGE INC	86183P102	0.00	15.41	23,969.95	-23,969.95	0.00	0.00	0.00	0.00
STRATASYS LTD	M85548101	980.00	19.96	0.00	22,541.94	19,560.80	0.00	-2,981.14	0.00
STRAYER EDUCATION INC	863236105	0.00	86.71	26,607.90	-26,607.90	0.00	0.00	0.00	82.50
SUCAMPO PHARMACEUTICALS INC CL A	864909106	0.00	17.95	0.00	0.00	0.00	0.00	0.00	0.00
SUMMIT HOTEL PPTYS INC COM	866082100	0.00	18.65	28,212.80	-28,212.80	0.00	0.00	0.00	516.35
SUNCOKE ENERGY INC	86722A103	2,400.00	11.99	23,700.60	-103.87	28,776.00	5,179.27	0.00	0.00
SUNSTONE HOTEL INVESTORS INC	867892101	1,515.00	16.53	0.00	22,380.75	25,042.95	2,662.20	0.00	229.00
SUPERIOR INDS INTL INC	868168105	0.00	19.5	25,164.25	-25,164.25	0.00	0.00	0.00	326.70
SUPERVALU INC	868536301	1,350.00	21.6	0.00	27,509.43	29,160.00	1,650.57	0.00	0.00
SUPERVALU INC	868536103	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00
SURMODICS INC	868873100	0.00	24.4	18,415.00	-18,415.00	0.00	0.00	0.00	0.00
SYKES ENTERPRISES INC	871237103	845.00	31.45	23,520.90	542.18	26,575.25	2,512.17	0.00	0.00
SYNAPTICS INC	87157D109	645.00	39.94	0.00	32,531.66	25,761.30	0.00	-6,770.36	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
SYNOVUS FINL CORP	87161C501	0.00	40.88	0.00	0.00	0.00	0.00	0.00	0.00
SYNTEL INC	87162H103	955.00	22.99	0.00	24,376.32	21,955.45	0.00	-2,420.87	0.00
SYSTEMAX INC	871851101	740.00	33.27	0.00	22,510.24	24,619.80	2,109.56	0.00	0.00
TAILORED BRANDS INC	87403A107	1,055.00	21.83	0.00	11,291.44	23,030.65	11,739.21	0.00	424.80
TCF FINL CORP	872275102	1,180.00	20.5	0.00	18,682.71	24,190.00	5,507.29	0.00	319.51
TECH DATA CORP	878237106	255.00	97.97	24,133.80	-2,540.40	24,982.35	3,388.95	0.00	0.00
TEEKAY CORP	Y8564W103	0.00	8.68	25,535.40	-25,535.40	0.00	0.00	0.00	174.90
TEEKAY TANKERS LTD CLASS A	Y8565N102	12,075.00	1.4	0.00	24,593.54	16,905.00	0.00	-7,688.54	1,270.95
TELEPHONE & DATA	879433829	800.00	27.8	0.00	23,998.29	22,240.00	0.00	-1,758.29	502.98
TENET HEALTHCARE CORP	88033G407	0.00	15.67	23,298.80	-23,298.80	0.00	0.00	0.00	0.00
TERADATA CORP DEL	88076W103	695.00	38.46	21,736.00	-2,852.85	26,729.70	7,846.55	0.00	0.00
TERADYNE INC	880770102	0.00	35.27	24,638.00	-24,638.00	0.00	0.00	0.00	67.90
TEREX CORP NEW	880779103	520.00	48.22	0.00	24,470.55	25,074.40	603.85	0.00	0.00
TETRA TECH INC NEW	88162G103	490.00	48.15	23,948.25	-2,880.39	23,593.50	2,525.64	0.00	201.95
TEXTAINER GROUP HOLDINGS LTD	G8766E109	1,080.00	21.5	0.00	20,139.83	23,220.00	3,080.17	0.00	0.00
THE BANK OF N.T. BUTTERFIELD &	G0772R208	685.00	36.29	0.00	23,597.77	24,858.65	1,260.88	0.00	438.40
THIRD POINT REINSURANCE LTD	G8827U100	1,445.00	14.65	0.00	19,856.34	21,169.25	1,312.91	0.00	0.00
TILLYS INC	886885102	1,630.00	14.76	0.00	20,188.36	24,058.80	3,870.44	0.00	1,368.50
TIMKEN CO	887389104	0.00	44.85	26,797.50	-26,797.50	0.00	0.00	0.00	293.85
TITAN MACHY INC	88830R101	0.00	17.85	0.00	0.00	0.00	0.00	0.00	0.00
TIVITY HEALTH INC	88870R102	670.00	36.55	0.00	24,585.01	24,488.50	0.00	-96.51	0.00
TOWER INTL INC	891826109	0.00	24.7	28,350.00	-28,350.00	0.00	0.00	0.00	179.30
TRANSOCEAN LTD	H8817H100	0.00	10.5	34,196.80	-34,196.80	0.00	0.00	0.00	0.00
TREEHOUSE FOODS INC	89469A104	530.00	49.46	0.00	34,230.10	26,213.80	0.00	-8,016.30	0.00
TRICO BANCSHARES	896095106	560.00	37.86	0.00	19,642.08	21,201.60	1,559.52	0.00	349.95
TRIPLE-S MGMT CORP	896749108	780.00	24.85	15,525.00	-1,177.38	19,383.00	5,035.38	0.00	0.00
TRIUMPH BANCORP INC	89679E300	665.00	31.5	0.00	22,016.37	20,947.50	0.00	-1,068.87	0.00
TRIUMPH GROUP INC NEW	896818101	750.00	27.2	0.00	22,604.43	20,400.00	0.00	-2,204.43	65.60
TRUEBLUE INC	89785X101	840.00	27.5	0.00	21,034.08	23,100.00	2,065.92	0.00	0.00
TRUSTCO BK CORP N Y	898349105	2,540.00	9.2	0.00	20,834.35	23,368.00	2,533.65	0.00	166.69
TTM TECHNOLOGIES	87305R109	1,535.00	15.67	23,988.80	-2,920.03	24,053.45	2,984.68	0.00	0.00
TUTOR PERINI CORP	901109108	890.00	25.35	25,060.00	-458.20	22,561.50	0.00	-2,040.30	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
U S PHYSICAL THERAPY INC	90337L108	0.00	63.25	26,676.00	-26,676.00	0.00	0.00	0.00	59.00
UNIT CORP	909218109	1,295.00	22	34,796.65	-3,803.15	28,490.00	0.00	-2,503.50	0.00
UNITED COMMUNITY BANK	90984P303	810.00	28.14	0.00	21,719.35	22,793.40	1,074.05	0.00	156.15
UNITED FINANCIAL BANCORP INC	910304104	970.00	17.64	19,703.60	-1,658.17	17,110.80	0.00	-934.63	404.40
UNITED NATURAL FOODS INC	911163103	520.00	49.27	23,621.40	-728.97	25,620.40	2,727.97	0.00	0.00
UNITED STATES CELLULAR CORP	911684108	590.00	37.63	0.00	22,977.90	22,201.70	0.00	-776.20	0.00
UNITED THERAPEUTICS CORP DEL	91307C102	195.00	147.95	27,251.70	-785.47	28,850.25	2,384.02	0.00	0.00
UNIVERSAL AMERN SPIN CORP	91338E101	0.00	0	17,910.00	-17,910.00	0.00	0.00	0.00	0.00
UNIVERSAL INS HLDGS INC	91359V107	970.00	27.35	0.00	22,124.81	26,529.50	4,404.69	0.00	429.90
URBAN OUTFITTERS INC	917047102	580.00	35.06	19,793.60	-5,646.71	20,334.80	6,187.91	0.00	0.00
US STEEL CORP	912909108	815.00	35.19	0.00	17,149.64	28,679.85	11,530.21	0.00	97.00
VALEANT PHARMACEUTICALS INTL INC	91911K102	1,655.00	20.78	0.00	22,164.76	34,390.90	12,226.14	0.00	0.00
VALLEY NATL BANCORP	919794107	0.00	11.81	0.00	0.00	0.00	0.00	0.00	224.40
VCA ANTECH INC	918194101	0.00	0	22,997.75	-22,997.75	0.00	0.00	0.00	0.00
VECTRUS INC	92242T101	690.00	30.85	0.00	22,147.47	21,286.50	0.00	-860.97	0.00
VERA BRADLEY INC	92335C106	2,315.00	12.18	15,880.60	8,873.37	28,196.70	3,442.73	0.00	0.00
VERIFONE HLDGS INC	92342Y109	1,380.00	17.71	0.00	24,006.62	24,439.80	433.18	0.00	0.00
VIAMI SOLUTIONS INC	925550105	0.00	10.53	0.00	0.00	0.00	0.00	0.00	0.00
VILLAGE SUPER MARKET INC CL A	927107409	0.00	26.5	21,475.50	-21,475.50	0.00	0.00	0.00	173.75
VISHAY INTERTECHNOLOGY	928298108	1,135.00	20.75	28,269.00	-9,882.00	23,551.25	5,164.25	0.00	336.30
VISTEON CORP	92839U206	195.00	125.14	0.00	18,656.80	24,402.30	5,745.50	0.00	0.00
VITAMIN SHOPPE INC	92849E101	0.00	4.4	20,781.25	-20,781.25	0.00	0.00	0.00	0.00
VONAGE HLDGS CORP	92886T201	0.00	8.13	0.00	0.00	0.00	0.00	0.00	0.00
W & T OFFSHORE INC	92922P106	8,025.00	3.31	0.00	26,154.39	26,562.75	408.36	0.00	0.00
WABASH NATL CORP	929566107	1,100.00	21.7	26,340.30	-8,304.55	23,870.00	5,834.25	0.00	294.60
WADDELL & REED FINL INC CL A	930059100	1,260.00	22.34	0.00	21,945.31	28,148.40	6,203.09	0.00	1,159.20
WASHINGTON FEDERAL INC	938824109	715.00	34.25	25,590.75	-1,124.82	24,488.75	22.82	0.00	601.00
WATERSTONE FINL INC MD	94188P101	0.00	17.65	0.00	0.00	0.00	0.00	0.00	670.40
WELLCARE HEALTH PLANS INC	94946T106	115.00	201.11	24,674.40	-8,910.20	23,127.65	7,363.45	0.00	0.00
WESBANCO INC	950810101	595.00	40.65	0.00	25,230.33	24,186.75	0.00	-1,043.58	0.00
WESCO AIRCRAFT HLDGS INC	950814103	3,075.00	7.4	26,536.25	10,505.60	22,755.00	0.00	-14,286.85	0.00
WESCO INTERNATIONAL INC	95082P105	375.00	68.15	27,285.50	-4,127.72	25,556.25	2,398.47	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
WHITESTONE REIT CL B SHS BEN INT	966084204	0.00	12.54	18,622.10	-18,622.10	0.00	0.00	0.00	479.73
WHITING PETE CORP NEW	966387102	0.00	6.01	0.00	0.00	0.00	0.00	0.00	0.00
WILLIAMS SONOMA INC	969904101	355.00	51.7	23,227.20	-6,287.71	18,353.50	1,414.01	0.00	581.25
WORLD FUEL SERVICES CORP	981475106	880.00	28.14	23,184.55	10,115.59	24,763.20	0.00	-8,536.94	148.20
WORTHINGTON INDS INC	981811102	0.00	45.5	0.00	0.00	0.00	0.00	0.00	197.50
XENIA HOTELS & RESORTS INC	984017103	1,135.00	21.59	28,450.30	-6,650.22	24,504.65	2,704.57	0.00	1,381.89
YRC WORLDWIDE INC	984249607	1,935.00	14.38	25,232.00	-1,134.59	27,825.30	3,727.89	0.00	0.00
ZUMIEZ INC	989817101	890.00	20.825	22,833.25	-7,964.09	18,534.25	3,665.09	0.00	0.00
TOTAL FOR: SYSTEMATIC				7,238,206.53	-140,130.05	7,374,029.50	759,783.47	-483,830.45	123,644.74
Grand Total:				29,895,947.72	-1,476,626.70	32,026,013.68	4,504,969.65	-898,276.99	499,922.51

Schedule 4B

Annual Statement of the Franklin Regional Retirement System through the Month Ending December 2017
Equities Purchased Year to Date (Equities defined as stocks or options)

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AMDOCS LTD	G02602103	315.00	01/24/2017	SEIZERT	9.45	18,666.02
AMDOCS LTD	G02602103	344.00	01/25/2017	SEIZERT	10.32	20,339.00
AMDOCS LTD	G02602103	139.00	02/16/2017	SEIZERT	4.17	8,334.00
AMDOCS LTD	G02602103	295.00	08/04/2017	SEIZERT	5.90	19,927.78
AMERISOURCEBERGEN CORP	03073E105	542.00	01/23/2017	SEIZERT	16.26	46,332.82
AMERISOURCEBERGEN CORP	03073E105	226.00	08/04/2017	SEIZERT	4.52	21,040.60
ASSURED GUARANTY LTD	G0585R106	617.00	08/04/2017	SEIZERT	12.34	27,962.44
BLOCK H & R INC	093671105	68.00	11/10/2017	SEIZERT	1.22	1,705.64
BLOCK H & R INC	093671105	2,846.00	11/13/2017	SEIZERT	85.38	71,899.07
BLOCK H & R INC	093671105	2,341.00	11/10/2017	SEIZERT	70.23	59,032.29
BLOCK H & R INC	093671105	88.00	11/14/2017	SEIZERT	2.64	2,270.33
C H ROBINSON WORLDWIDE INC	12541W209	383.00	01/26/2017	SEIZERT	7.66	28,178.23
C H ROBINSON WORLDWIDE INC	12541W209	262.00	08/04/2017	SEIZERT	5.24	17,022.14
CHICAGO BRDG & IRON-NY SHS	167250109	764.00	01/25/2017	SEIZERT	13.75	24,087.39
CHICAGO BRDG & IRON-NY SHS	167250109	127.00	01/25/2017	SEIZERT	2.54	3,986.92
CHICAGO BRDG & IRON-NY SHS	167250109	609.00	08/04/2017	SEIZERT	12.18	11,095.98
CHURCH & DWIGHT INC	171340102	34.00	01/24/2017	SEIZERT	1.02	1,516.57
CHURCH & DWIGHT INC	171340102	679.00	02/16/2017	SEIZERT	20.37	32,912.76
CHURCH & DWIGHT INC	171340102	100.00	08/16/2017	SEIZERT	3.00	4,978.79
CHURCH & DWIGHT INC	171340102	364.00	08/04/2017	SEIZERT	7.28	19,324.76
CHURCH & DWIGHT INC	171340102	385.00	01/24/2017	SEIZERT	7.70	17,206.96
CHURCH & DWIGHT INC	171340102	346.00	01/26/2017	SEIZERT	10.38	15,666.88
CITRIX SYS INC	177376100	405.00	08/04/2017	SEIZERT	12.15	32,214.11
CITRIX SYS INC	177376100	254.00	08/15/2017	SEIZERT	7.62	18,980.68
CITRIX SYS INC	177376100	472.00	03/22/2017	SEIZERT	9.44	38,968.27
CITRIX SYS INC	177376100	758.00	02/17/2017	SEIZERT	22.74	59,521.57
CITRIX SYS INC	177376100	791.00	02/16/2017	SEIZERT	23.73	62,398.43

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CITRIX SYS INC	177376100	318.00	02/16/2017	SEIZERT	5.72	25,131.31
CITRIX SYS INC	177376100	13.00	08/16/2017	SEIZERT	0.39	971.23
CUMMINS INC	231021106	116.00	08/04/2017	SEIZERT	2.32	18,183.32
DISCOVERY COMMUNICATIONS INC NEW	25470F302	104.00	08/16/2017	SEIZERT	3.12	2,281.73
DISCOVERY COMMUNICATIONS INC NEW	25470F302	312.00	08/15/2017	SEIZERT	5.62	6,849.34
DISCOVERY COMMUNICATIONS INC NEW	25470F302	310.00	11/07/2017	SEIZERT	5.58	4,778.03
DISCOVERY COMMUNICATIONS INC NEW	25470F302	1,308.00	11/07/2017	SEIZERT	39.24	20,191.99
DISCOVERY COMMUNICATIONS INC NEW	25470F302	80.00	11/07/2017	SEIZERT	2.40	1,230.80
DISCOVERY COMMUNICATIONS INC NEW	25470F302	1,006.00	09/18/2017	SEIZERT	30.18	20,237.40
DISCOVERY COMMUNICATIONS INC NEW	25470F302	243.00	08/15/2017	SEIZERT	7.29	5,331.98
DISCOVERY COMMUNICATIONS INC NEW	25470F302	782.00	08/04/2017	SEIZERT	15.64	17,922.97
DISCOVERY COMMUNICATIONS INC NEW	25470F302	460.00	04/20/2017	SEIZERT	13.80	12,824.16
DISCOVERY COMMUNICATIONS INC NEW	25470F302	389.00	01/26/2017	SEIZERT	11.67	10,754.61
DISCOVERY COMMUNICATIONS INC NEW	25470F302	718.00	01/26/2017	SEIZERT	21.54	19,803.30
DISCOVERY COMMUNICATIONS INC NEW	25470F302	191.00	08/16/2017	SEIZERT	3.44	4,185.39
EDGEWELL PERS CARE CO	28035Q102	62.00	11/10/2017	SEIZERT	1.12	3,759.87
EDGEWELL PERS CARE CO	28035Q102	907.00	11/13/2017	SEIZERT	27.21	53,358.18
EDGEWELL PERS CARE CO	28035Q102	993.00	11/10/2017	SEIZERT	29.79	60,620.17
EDGEWELL PERS CARE CO	28035Q102	43.00	11/10/2017	SEIZERT	1.29	2,616.12
EDGEWELL PERS CARE CO	28035Q102	236.00	11/10/2017	SEIZERT	7.08	14,406.29
EDGEWELL PERS CARE CO	28035Q102	51.00	11/13/2017	SEIZERT	1.53	2,963.61
F5 NETWORKS INC	315616102	383.00	02/16/2017	SEIZERT	11.49	54,145.36
F5 NETWORKS INC	315616102	142.00	05/03/2017	SEIZERT	4.26	18,333.99
F5 NETWORKS INC	315616102	151.00	05/05/2017	SEIZERT	4.53	19,236.42
F5 NETWORKS INC	315616102	308.00	08/04/2017	SEIZERT	9.24	37,332.80
FIFTH THIRD BANCORP COM	316773100	773.00	08/04/2017	SEIZERT	15.46	20,785.97
GRAINGER W W INC	384802104	200.00	05/03/2017	SEIZERT	4.00	38,382.18
GRAINGER W W INC	384802104	98.00	05/05/2017	SEIZERT	2.94	18,677.70
GRAINGER W W INC	384802104	54.00	03/13/2017	SEIZERT	1.62	13,573.98
GRAINGER W W INC	384802104	384.00	03/10/2017	SEIZERT	11.52	96,114.12

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
GRAINGER W W INC	384802104	68.00	03/10/2017	SEIZERT	2.04	17,028.56
GRAINGER W W INC	384802104	237.00	03/13/2017	SEIZERT	7.11	59,593.18
HOWARD HUGHES CORP COM	44267D107	178.00	01/25/2017	SEIZERT	5.34	18,815.49
HOWARD HUGHES CORP COM	44267D107	170.00	08/04/2017	SEIZERT	3.40	21,394.14
HOWARD HUGHES CORP COM	44267D107	75.00	01/24/2017	SEIZERT	1.50	7,967.40
HOWARD HUGHES CORP COM	44267D107	208.00	01/24/2017	SEIZERT	3.74	22,180.39
HOWARD HUGHES CORP COM	44267D107	128.00	01/23/2017	SEIZERT	3.84	13,566.72
JM SMUCKER COMPANY-NEW	832696405	48.00	08/16/2017	SEIZERT	1.44	5,888.67
JM SMUCKER COMPANY-NEW	832696405	612.00	02/07/2017	SEIZERT	18.36	84,300.61
JM SMUCKER COMPANY-NEW	832696405	71.00	02/16/2017	SEIZERT	2.13	9,848.07
JM SMUCKER COMPANY-NEW	832696405	66.00	02/16/2017	SEIZERT	1.32	9,148.60
JM SMUCKER COMPANY-NEW	832696405	22.00	02/16/2017	SEIZERT	0.66	3,033.58
JM SMUCKER COMPANY-NEW	832696405	141.00	05/03/2017	SEIZERT	4.23	17,844.17
JM SMUCKER COMPANY-NEW	832696405	136.00	05/03/2017	SEIZERT	4.08	17,234.84
JM SMUCKER COMPANY-NEW	832696405	274.00	08/04/2017	SEIZERT	8.22	33,122.41
JM SMUCKER COMPANY-NEW	832696405	958.00	02/07/2017	SEIZERT	28.74	131,878.66
LIBERTY BROADBAND CORP - C	530307305	289.00	08/04/2017	SEIZERT	5.78	28,853.76
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	737.00	08/04/2017	SEIZERT	14.74	26,082.43
LIBERTY MEDIA CORP-LIBERTY SIRIUS GROUP-C	531229607	689.00	08/04/2017	SEIZERT	13.78	31,239.47
MEAD JOHNSON NUTRITION CO	582839106	86.00	01/26/2017	SEIZERT	1.72	6,431.87
MEAD JOHNSON NUTRITION CO	582839106	87.00	01/26/2017	SEIZERT	2.61	6,497.60
MIDDLEBY CORP	596278101	130.00	07/26/2017	SEIZERT	3.90	16,918.85
MIDDLEBY CORP	596278101	153.00	08/16/2017	SEIZERT	4.59	18,549.06
MIDDLEBY CORP	596278101	267.00	07/26/2017	SEIZERT	8.01	34,667.60
MIDDLEBY CORP	596278101	64.00	07/27/2017	SEIZERT	1.92	8,274.80
MIDDLEBY CORP	596278101	164.00	07/25/2017	SEIZERT	4.92	21,257.25
MIDDLEBY CORP	596278101	380.00	07/27/2017	SEIZERT	11.40	49,188.49
MIDDLEBY CORP	596278101	126.00	07/25/2017	SEIZERT	3.78	16,290.78
MIDDLEBY CORP	596278101	116.00	07/28/2017	SEIZERT	3.48	15,069.85
MIDDLEBY CORP	596278101	98.00	08/04/2017	SEIZERT	1.96	12,902.68

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MIDDLEBY CORP	596278101	147.00	08/15/2017	SEIZERT	4.41	17,709.99
MIDDLEBY CORP	596278101	22.00	08/16/2017	SEIZERT	0.66	2,646.96
MIDDLEBY CORP	596278101	59.00	07/27/2017	SEIZERT	1.77	7,659.38
PACKAGING CORP OF AMERICA	695156109	145.00	08/04/2017	SEIZERT	2.90	15,941.30
QUEST DIAGNOSTICS INC	74834L100	124.00	02/16/2017	SEIZERT	2.48	11,652.75
QUEST DIAGNOSTICS INC	74834L100	27.00	02/16/2017	SEIZERT	0.81	2,534.06
QUEST DIAGNOSTICS INC	74834L100	843.00	02/21/2017	SEIZERT	16.86	80,205.63
QUEST DIAGNOSTICS INC	74834L100	53.00	03/27/2017	SEIZERT	1.59	5,217.85
QUEST DIAGNOSTICS INC	74834L100	142.00	03/27/2017	SEIZERT	2.84	13,983.36
QUEST DIAGNOSTICS INC	74834L100	66.00	03/27/2017	SEIZERT	1.98	6,498.69
QUEST DIAGNOSTICS INC	74834L100	126.00	08/04/2017	SEIZERT	2.52	13,660.92
QUEST DIAGNOSTICS INC	74834L100	196.00	08/16/2017	SEIZERT	3.52	20,947.10
QUEST DIAGNOSTICS INC	74834L100	154.00	11/01/2017	SEIZERT	4.62	14,627.10
QUEST DIAGNOSTICS INC	74834L100	62.00	11/01/2017	SEIZERT	1.12	5,901.35
QUEST DIAGNOSTICS INC	74834L100	578.00	02/17/2017	SEIZERT	11.56	54,593.08
REDWOOD TRUST INC REIT	758075402	601.00	08/04/2017	SEIZERT	12.02	10,474.41
REGIONS FINL CORP	7591EP100	1,426.00	08/04/2017	SEIZERT	28.52	20,976.46
VALMONT INDS INC	920253101	101.00	08/04/2017	SEIZERT	2.02	15,381.02
WESTERN DIGITAL CORP	958102105	165.00	08/04/2017	SEIZERT	3.30	14,084.40
WESTERN UN CO	959802109	849.00	08/04/2017	SEIZERT	16.98	16,827.18
ZIONS BANCORP	989701107	510.00	08/04/2017	SEIZERT	10.20	23,097.90
				TOTAL FOR: SEIZERT	1,001.68	2,450,245.62
ACCENTURE PLC CL A	G1151C101	191.00	08/04/2017	POLEN	2.87	24,781.30
ACCENTURE PLC CL A	G1151C101	20.00	04/19/2017	POLEN	0.30	2,306.55
ADOBE SYS INC	00724F101	284.00	06/29/2017	POLEN	8.52	41,220.87
ADOBE SYS INC	00724F101	295.00	08/04/2017	POLEN	4.43	43,463.83
ADOBE SYS INC	00724F101	327.00	06/30/2017	POLEN	9.81	46,921.95
ADOBE SYS INC	00724F101	10.00	04/19/2017	POLEN	0.15	1,294.85
ADOBE SYS INC	00724F101	101.00	06/30/2017	POLEN	2.02	14,538.82
ALIGN TECHNOLOGY INC	016255101	90.00	04/19/2017	POLEN	1.35	10,277.52

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ALIGN TECHNOLOGY INC	016255101	137.00	08/04/2017	POLEN	2.06	23,336.64
ALPHABET INC CL A	02079K305	12.00	08/04/2017	POLEN	0.18	11,351.82
ALPHABET INC CL A	02079K305	18.00	09/20/2017	POLEN	0.27	16,768.89
ALPHABET INC CL C	02079K107	36.00	08/04/2017	POLEN	0.54	33,474.06
AUTOMATIC DATA PROCESSING INC	053015103	271.00	08/04/2017	POLEN	4.07	31,698.88
AUTOMATIC DATA PROCESSING INC	053015103	290.00	04/19/2017	POLEN	4.35	29,487.55
CELGENE CORP	151020104	20.00	04/19/2017	POLEN	0.30	2,498.58
CELGENE CORP	151020104	207.00	08/04/2017	POLEN	3.11	28,035.05
DOLLAR GEN CORP NEW	256677105	140.00	04/19/2017	POLEN	2.10	9,658.49
DOLLAR GEN CORP NEW	256677105	192.00	08/04/2017	POLEN	2.88	14,532.44
FACEBOOK INC	30303M102	233.00	08/04/2017	POLEN	3.50	39,529.62
FACEBOOK INC	30303M102	80.00	04/19/2017	POLEN	1.20	11,188.00
GARTNER INC CL A	366651107	161.00	08/04/2017	POLEN	2.42	20,655.50
GARTNER INC CL A	366651107	10.00	04/19/2017	POLEN	0.15	1,091.59
MASTERCARD INC	57636Q104	86.00	08/04/2017	POLEN	1.29	11,115.07
MASTERCARD INC	57636Q104	10.00	04/19/2017	POLEN	0.15	1,113.65
MICROSOFT CORP	594918104	2,327.00	07/19/2017	POLEN	69.81	169,537.08
MICROSOFT CORP	594918104	229.00	08/04/2017	POLEN	3.44	16,638.00
MICROSOFT CORP	594918104	2,190.00	09/07/2017	POLEN	65.70	160,919.23
MICROSOFT CORP	594918104	111.00	09/07/2017	POLEN	2.22	8,171.42
NESTLE SA SPONSORED ADR REPSTG	641069406	246.00	08/04/2017	POLEN	3.69	20,898.93
NESTLE SA SPONSORED ADR REPSTG	641069406	20.00	04/19/2017	POLEN	0.30	1,516.76
NIKE INC CL B	654106103	30.00	04/19/2017	POLEN	0.45	1,664.40
NIKE INC CL B	654106103	496.00	08/04/2017	POLEN	7.44	29,623.60
O REILLY AUTOMOTIVE INC NEW	67103H107	10.00	06/22/2017	POLEN	0.15	2,300.94
O REILLY AUTOMOTIVE INC NEW	67103H107	10.00	04/19/2017	POLEN	0.15	2,532.50
O REILLY AUTOMOTIVE INC NEW	67103H107	264.00	05/02/2017	POLEN	7.92	67,498.52
O REILLY AUTOMOTIVE INC NEW	67103H107	124.00	08/04/2017	POLEN	1.86	25,847.20
O REILLY AUTOMOTIVE INC NEW	67103H107	330.00	07/10/2017	POLEN	9.90	59,182.43
ORACLE CORPORATION	68389X105	257.00	10/02/2017	POLEN	7.71	12,385.76

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ORACLE CORPORATION	68389X105	405.00	09/28/2017	POLEN	12.15	19,435.59
ORACLE CORPORATION	68389X105	508.00	08/04/2017	POLEN	7.62	25,473.66
ORACLE CORPORATION	68389X105	40.00	04/19/2017	POLEN	0.60	1,764.80
ORACLE CORPORATION	68389X105	1,016.00	09/29/2017	POLEN	30.48	49,022.71
PRICELINE.COM	741503403	13.00	08/04/2017	POLEN	0.20	26,286.07
PRICELINE.COM	741503403	10.00	04/19/2017	POLEN	0.15	17,443.75
REGENERON PHARMACEUTICALS INC	75886F107	40.00	04/19/2017	POLEN	0.60	14,822.20
REGENERON PHARMACEUTICALS INC	75886F107	66.00	08/04/2017	POLEN	0.99	31,307.43
STARBUCKS CORP	855244109	30.00	04/19/2017	POLEN	0.45	1,731.58
STARBUCKS CORP	855244109	450.00	08/04/2017	POLEN	6.75	24,603.75
TJX COMPANIES INC NEW	872540109	120.00	04/19/2017	POLEN	1.80	9,267.56
VISA INC CL A	92826C839	30.00	04/19/2017	POLEN	0.45	2,674.42
VISA INC CL A	92826C839	420.00	08/04/2017	POLEN	6.30	42,262.00
ZOETIS INC	98978V103	332.00	11/15/2017	POLEN	9.96	22,882.50
ZOETIS INC	98978V103	238.00	11/13/2017	POLEN	7.14	16,491.23
ZOETIS INC	98978V103	32.00	11/14/2017	POLEN	0.96	2,220.69
ZOETIS INC	98978V103	712.00	11/10/2017	POLEN	21.36	49,020.13
ZOETIS INC	98978V103	243.00	11/17/2017	POLEN	7.29	16,960.91
ZOETIS INC	98978V103	255.00	11/16/2017	POLEN	7.65	17,720.08
ZOETIS INC	98978V103	372.00	11/15/2017	POLEN	7.44	25,686.79
ZOETIS INC	98978V103	332.00	11/14/2017	POLEN	9.96	22,869.22
				TOTAL FOR: POLEN	379.06	1,489,005.36
AEGON N V ORD AMER REG ADR	007924103	536.00	01/10/2017	O'SHAUGHNESSY	5.36	3,049.89
AEGON N V ORD AMER REG ADR	007924103	856.00	02/10/2017	O'SHAUGHNESSY	17.12	4,694.99
AEGON N V ORD AMER REG ADR	007924103	965.00	01/09/2017	O'SHAUGHNESSY	9.65	5,444.72
AEGON N V ORD AMER REG ADR	007924103	1,923.00	01/11/2017	O'SHAUGHNESSY	19.23	10,851.87
AEGON N V ORD AMER REG ADR	007924103	397.00	02/17/2017	O'SHAUGHNESSY	7.94	2,222.76
AEGON N V ORD AMER REG ADR	007924103	1,013.00	01/12/2017	O'SHAUGHNESSY	10.13	5,576.26
AEGON N V ORD AMER REG ADR	007924103	6,567.00	04/17/2017	O'SHAUGHNESSY	65.67	32,300.45
AEGON N V ORD AMER REG ADR	007924103	230.00	02/22/2017	O'SHAUGHNESSY	4.60	1,304.01

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AEGON N V ORD AMER REG ADR	007924103	1,911.00	02/23/2017	O'SHAUGHNESSY	38.22	10,375.20
AEGON N V ORD AMER REG ADR	007924103	962.00	03/10/2017	O'SHAUGHNESSY	9.62	5,407.69
AEGON N V ORD AMER REG ADR	007924103	118.00	02/16/2017	O'SHAUGHNESSY	2.36	660.80
AEGON N V ORD AMER REG ADR	007924103	976.00	03/13/2017	O'SHAUGHNESSY	9.76	5,499.56
AEGON N V ORD AMER REG ADR	007924103	111.00	03/20/2017	O'SHAUGHNESSY	1.11	634.82
AEGON N V ORD AMER REG ADR	007924103	1,021.00	02/13/2017	O'SHAUGHNESSY	20.42	5,477.87
AEGON N V ORD AMER REG ADR	007924103	248.00	03/28/2017	O'SHAUGHNESSY	2.48	1,379.40
AEGON N V ORD AMER REG ADR	007924103	1,321.00	05/12/2017	O'SHAUGHNESSY	13.21	7,105.66
AEGON N V ORD AMER REG ADR	007924103	2,029.00	02/15/2017	O'SHAUGHNESSY	40.57	11,238.22
AEGON N V ORD AMER REG ADR	007924103	174.00	03/27/2017	O'SHAUGHNESSY	1.74	968.24
AETNA INC	00817Y108	27.00	11/16/2017	O'SHAUGHNESSY	0.54	4,644.08
AETNA INC	00817Y108	47.00	06/20/2017	O'SHAUGHNESSY	0.47	7,010.22
AETNA INC	00817Y108	88.00	08/07/2017	O'SHAUGHNESSY	0.88	13,644.40
AETNA INC	00817Y108	68.00	06/21/2017	O'SHAUGHNESSY	0.68	10,204.02
AETNA INC	00817Y108	60.00	06/16/2017	O'SHAUGHNESSY	1.19	8,903.77
ALLSTATE CORP	020002101	315.00	02/10/2017	O'SHAUGHNESSY	6.30	24,766.21
ALLSTATE CORP	020002101	157.00	02/17/2017	O'SHAUGHNESSY	1.57	12,445.53
AMERICAN AIRLS GROUP INC	02376R102	457.00	12/21/2017	O'SHAUGHNESSY	4.57	23,532.58
AMERICAN AIRLS GROUP INC	02376R102	416.00	10/19/2017	O'SHAUGHNESSY	8.32	21,828.02
AMERICAN EXPRESS CO	025816109	16.00	02/22/2017	O'SHAUGHNESSY	0.16	1,265.28
AMERICAN EXPRESS CO	025816109	326.00	02/10/2017	O'SHAUGHNESSY	6.52	25,409.94
AMERICAN EXPRESS CO	025816109	11.00	02/13/2017	O'SHAUGHNESSY	0.22	851.06
AMERICAN EXPRESS CO	025816109	68.00	02/16/2017	O'SHAUGHNESSY	0.68	5,358.93
AMERICAN EXPRESS CO	025816109	21.00	02/17/2017	O'SHAUGHNESSY	0.21	1,654.45
AMERICAN EXPRESS CO	025816109	31.00	02/23/2017	O'SHAUGHNESSY	0.31	2,459.69
AMERICAN EXPRESS CO	025816109	432.00	04/17/2017	O'SHAUGHNESSY	8.64	33,354.55
AMERICAN EXPRESS CO	025816109	244.00	05/12/2017	O'SHAUGHNESSY	2.44	19,078.99
AMERICAN EXPRESS CO	025816109	33.00	05/15/2017	O'SHAUGHNESSY	0.33	2,580.47
AMERICAN EXPRESS CO	025816109	301.00	05/16/2017	O'SHAUGHNESSY	3.01	23,477.79
AMERICAN EXPRESS CO	025816109	152.00	02/14/2017	O'SHAUGHNESSY	3.04	11,861.67

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AMERICAN EXPRESS CO	025816109	241.00	03/10/2017	O'SHAUGHNESSY	4.82	19,229.53
AMERIPRISE FINL INC	03076C106	187.00	02/10/2017	O'SHAUGHNESSY	3.74	23,119.07
AMERIPRISE FINL INC	03076C106	88.00	05/12/2017	O'SHAUGHNESSY	1.76	11,333.90
AMERIPRISE FINL INC	03076C106	168.00	01/09/2017	O'SHAUGHNESSY	3.36	19,055.69
APPLE INC	037833100	79.00	07/17/2017	O'SHAUGHNESSY	0.79	11,475.74
APPLE INC	037833100	121.00	07/14/2017	O'SHAUGHNESSY	2.42	17,513.78
APPLIED MATLS INC	038222105	186.00	02/10/2017	O'SHAUGHNESSY	3.72	6,584.40
APPLIED MATLS INC	038222105	125.00	02/16/2017	O'SHAUGHNESSY	2.50	4,448.74
APPLIED MATLS INC	038222105	115.00	05/12/2017	O'SHAUGHNESSY	2.30	4,819.58
BEST BUY	086516101	89.00	01/09/2017	O'SHAUGHNESSY	1.78	3,863.49
BEST BUY	086516101	507.00	01/10/2017	O'SHAUGHNESSY	10.14	21,502.33
BEST BUY	086516101	885.00	02/10/2017	O'SHAUGHNESSY	17.70	39,055.32
BEST BUY	086516101	6.00	02/16/2017	O'SHAUGHNESSY	0.06	264.33
BEST BUY	086516101	35.00	09/15/2017	O'SHAUGHNESSY	0.70	2,012.96
BEST BUY	086516101	107.00	02/28/2017	O'SHAUGHNESSY	1.07	4,744.80
BEST BUY	086516101	78.00	09/21/2017	O'SHAUGHNESSY	0.78	4,315.62
BEST BUY	086516101	163.00	10/19/2017	O'SHAUGHNESSY	3.26	8,896.44
BEST BUY	086516101	144.00	08/07/2017	O'SHAUGHNESSY	1.44	8,520.48
BOEING CO	097023105	54.00	02/16/2017	O'SHAUGHNESSY	1.08	9,102.68
BOEING CO	097023105	38.00	02/14/2017	O'SHAUGHNESSY	0.38	6,252.85
BOEING CO	097023105	157.00	02/10/2017	O'SHAUGHNESSY	3.14	26,017.44
BOEING CO	097023105	152.00	01/09/2017	O'SHAUGHNESSY	3.04	24,126.79
BOEING CO	097023105	67.00	02/13/2017	O'SHAUGHNESSY	1.34	10,996.38
BOEING CO	097023105	38.00	04/17/2017	O'SHAUGHNESSY	0.38	6,745.38
CADENCE DESIGN SYS	127387108	73.00	07/20/2017	O'SHAUGHNESSY	1.46	2,524.76
CADENCE DESIGN SYS	127387108	467.00	03/10/2017	O'SHAUGHNESSY	9.34	14,549.20
CADENCE DESIGN SYS	127387108	121.00	03/13/2017	O'SHAUGHNESSY	2.42	3,786.65
CADENCE DESIGN SYS	127387108	1,145.00	04/17/2017	O'SHAUGHNESSY	22.90	35,903.88
CADENCE DESIGN SYS	127387108	28.00	07/19/2017	O'SHAUGHNESSY	0.28	972.24
CADENCE DESIGN SYS	127387108	151.00	05/12/2017	O'SHAUGHNESSY	3.02	4,986.38

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CADENCE DESIGN SYS	127387108	247.00	06/16/2017	O'SHAUGHNESSY	4.94	8,514.91
CADENCE DESIGN SYS	127387108	260.00	06/21/2017	O'SHAUGHNESSY	2.60	8,881.08
CADENCE DESIGN SYS	127387108	89.00	06/16/2017	O'SHAUGHNESSY	0.89	3,062.86
CADENCE DESIGN SYS	127387108	192.00	07/14/2017	O'SHAUGHNESSY	3.84	6,536.95
CADENCE DESIGN SYS	127387108	573.00	07/18/2017	O'SHAUGHNESSY	11.46	19,751.14
CADENCE DESIGN SYS	127387108	1,005.00	08/07/2017	O'SHAUGHNESSY	10.05	36,278.19
CBS CORP NEW CL B	124857202	274.00	08/07/2017	O'SHAUGHNESSY	2.74	17,473.72
CDK GLOBAL INC	12508E101	2.00	06/19/2017	O'SHAUGHNESSY	0.02	122.36
CDK GLOBAL INC	12508E101	62.00	05/22/2017	O'SHAUGHNESSY	1.24	3,838.14
CDK GLOBAL INC	12508E101	16.00	05/15/2017	O'SHAUGHNESSY	0.32	993.30
CDK GLOBAL INC	12508E101	232.00	05/12/2017	O'SHAUGHNESSY	4.64	14,372.75
CDK GLOBAL INC	12508E101	24.00	06/16/2017	O'SHAUGHNESSY	0.24	1,465.44
CDK GLOBAL INC	12508E101	10.00	06/20/2017	O'SHAUGHNESSY	0.10	608.96
CDK GLOBAL INC	12508E101	78.00	06/21/2017	O'SHAUGHNESSY	0.78	4,786.59
CDK GLOBAL INC	12508E101	26.00	06/23/2017	O'SHAUGHNESSY	0.26	1,610.75
CDK GLOBAL INC	12508E101	4.00	06/30/2017	O'SHAUGHNESSY	0.04	247.85
CDK GLOBAL INC	12508E101	65.00	07/03/2017	O'SHAUGHNESSY	0.65	4,013.43
CDK GLOBAL INC	12508E101	143.00	07/05/2017	O'SHAUGHNESSY	1.43	8,796.49
CDK GLOBAL INC	12508E101	210.00	08/07/2017	O'SHAUGHNESSY	2.10	13,056.79
CDK GLOBAL INC	12508E101	111.00	05/17/2017	O'SHAUGHNESSY	2.22	6,876.27
CDK GLOBAL INC	12508E101	233.00	07/11/2017	O'SHAUGHNESSY	2.33	14,266.54
CELANESE CORP DE COM SER A	150870103	135.00	12/21/2017	O'SHAUGHNESSY	2.70	14,734.63
CELANESE CORP DE COM SER A	150870103	134.00	10/19/2017	O'SHAUGHNESSY	2.68	14,354.08
CELANESE CORP DE COM SER A	150870103	135.00	06/16/2017	O'SHAUGHNESSY	2.70	12,181.46
CELANESE CORP DE COM SER A	150870103	16.00	08/18/2017	O'SHAUGHNESSY	0.32	1,567.28
CELANESE CORP DE COM SER A	150870103	573.00	07/28/2017	O'SHAUGHNESSY	5.73	55,021.52
CELANESE CORP DE COM SER A	150870103	4.00	07/17/2017	O'SHAUGHNESSY	0.04	387.59
CELANESE CORP DE COM SER A	150870103	59.00	08/21/2017	O'SHAUGHNESSY	1.18	5,777.89
CELANESE CORP DE COM SER A	150870103	76.00	07/14/2017	O'SHAUGHNESSY	0.76	7,323.84
CELANESE CORP DE COM SER A	150870103	13.00	06/21/2017	O'SHAUGHNESSY	0.13	1,176.91

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
CELANESE CORP DE COM SER A	150870103	18.00	08/23/2017	O'SHAUGHNESSY	0.36	1,731.96
CENTURYLINK INC	156700106	688.00	08/07/2017	O'SHAUGHNESSY	6.88	16,261.29
CIT GROUP INC	125581801	502.00	10/19/2017	O'SHAUGHNESSY	10.04	24,811.00
CIT GROUP INC	125581801	71.00	10/20/2017	O'SHAUGHNESSY	1.42	3,490.47
CITIGROUP INC	172967424	74.00	06/21/2017	O'SHAUGHNESSY	1.48	4,743.71
CITIGROUP INC	172967424	692.00	10/19/2017	O'SHAUGHNESSY	13.84	50,028.14
CITIGROUP INC	172967424	173.00	10/23/2017	O'SHAUGHNESSY	1.73	12,510.41
CITIGROUP INC	172967424	462.00	07/14/2017	O'SHAUGHNESSY	9.24	31,167.17
CITIGROUP INC	172967424	228.00	08/07/2017	O'SHAUGHNESSY	2.28	15,815.36
CITIGROUP INC	172967424	36.00	11/16/2017	O'SHAUGHNESSY	0.36	2,572.92
CITIGROUP INC	172967424	233.00	11/16/2017	O'SHAUGHNESSY	4.66	16,669.59
CITIGROUP INC	172967424	432.00	12/21/2017	O'SHAUGHNESSY	8.64	32,841.81
CITIGROUP INC	172967424	159.00	08/18/2017	O'SHAUGHNESSY	3.18	10,915.51
CITIGROUP INC	172967424	158.00	06/21/2017	O'SHAUGHNESSY	1.58	10,123.72
CITIGROUP INC	172967424	414.00	06/16/2017	O'SHAUGHNESSY	8.28	26,865.87
CONAGRA FOODS INC	205887102	1,229.00	09/15/2017	O'SHAUGHNESSY	24.58	42,799.68
CONAGRA FOODS INC	205887102	477.00	10/19/2017	O'SHAUGHNESSY	4.77	16,337.11
CONAGRA FOODS INC	205887102	105.00	09/15/2017	O'SHAUGHNESSY	1.05	3,658.73
CONAGRA FOODS INC	205887102	214.00	08/18/2017	O'SHAUGHNESSY	4.28	7,485.16
CONAGRA FOODS INC	205887102	185.00	08/25/2017	O'SHAUGHNESSY	3.70	6,358.06
CONAGRA FOODS INC	205887102	717.00	10/19/2017	O'SHAUGHNESSY	14.34	24,606.94
CONAGRA FOODS INC	205887102	692.00	12/21/2017	O'SHAUGHNESSY	13.84	26,397.86
CONAGRA FOODS INC	205887102	269.00	08/29/2017	O'SHAUGHNESSY	2.69	9,016.13
CONAGRA FOODS INC	205887102	703.00	11/17/2017	O'SHAUGHNESSY	14.06	24,868.06
CONAGRA FOODS INC	205887102	233.00	11/16/2017	O'SHAUGHNESSY	4.66	8,221.17
CORNING INCORPORATED	219350105	192.00	04/17/2017	O'SHAUGHNESSY	3.84	5,145.45
CORNING INCORPORATED	219350105	753.00	06/21/2017	O'SHAUGHNESSY	15.06	22,096.18
CORNING INCORPORATED	219350105	210.00	07/14/2017	O'SHAUGHNESSY	4.20	6,418.02
CORNING INCORPORATED	219350105	1,138.00	10/19/2017	O'SHAUGHNESSY	11.38	33,833.76
CORNING INCORPORATED	219350105	335.00	11/16/2017	O'SHAUGHNESSY	6.70	10,614.51

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CORNING INCORPORATED	219350105	1,615.00	05/12/2017	O'SHAUGHNESSY	32.30	47,113.10
CORNING INCORPORATED	219350105	526.00	08/07/2017	O'SHAUGHNESSY	5.26	15,674.80
CVS/CAREMARK CORP	126650100	191.00	08/07/2017	O'SHAUGHNESSY	1.91	15,247.53
CVS/CAREMARK CORP	126650100	210.00	09/22/2017	O'SHAUGHNESSY	2.10	17,072.94
CVS/CAREMARK CORP	126650100	14.00	08/18/2017	O'SHAUGHNESSY	0.14	1,107.82
CVS/CAREMARK CORP	126650100	619.00	07/14/2017	O'SHAUGHNESSY	12.38	48,311.15
CVS/CAREMARK CORP	126650100	42.00	08/21/2017	O'SHAUGHNESSY	0.84	3,337.27
CVS/CAREMARK CORP	126650100	237.00	09/15/2017	O'SHAUGHNESSY	4.74	19,632.84
CVS/CAREMARK CORP	126650100	207.00	09/18/2017	O'SHAUGHNESSY	4.14	17,075.55
CVS/CAREMARK CORP	126650100	39.00	09/19/2017	O'SHAUGHNESSY	0.78	3,186.05
CVS/CAREMARK CORP	126650100	201.00	08/18/2017	O'SHAUGHNESSY	4.02	15,943.50
DISCOVER FINL SVCS	254709108	593.00	01/10/2017	O'SHAUGHNESSY	11.86	43,316.04
DISCOVER FINL SVCS	254709108	40.00	05/12/2017	O'SHAUGHNESSY	0.80	2,413.04
DISCOVER FINL SVCS	254709108	492.00	02/10/2017	O'SHAUGHNESSY	4.92	33,847.48
DISCOVER FINL SVCS	254709108	153.00	03/10/2017	O'SHAUGHNESSY	3.06	10,846.45
DISCOVER FINL SVCS	254709108	137.00	03/20/2017	O'SHAUGHNESSY	2.74	9,692.09
DISCOVER FINL SVCS	254709108	292.00	04/17/2017	O'SHAUGHNESSY	5.83	19,037.37
DISCOVER FINL SVCS	254709108	207.00	04/19/2017	O'SHAUGHNESSY	4.13	13,468.05
DISCOVER FINL SVCS	254709108	166.00	08/07/2017	O'SHAUGHNESSY	1.66	10,088.98
DISCOVER FINL SVCS	254709108	258.00	01/09/2017	O'SHAUGHNESSY	5.16	18,938.54
EBAY INC	278642103	100.00	04/17/2017	O'SHAUGHNESSY	1.00	3,407.37
EBAY INC	278642103	376.00	03/10/2017	O'SHAUGHNESSY	7.52	12,677.67
EBAY INC	278642103	233.00	04/17/2017	O'SHAUGHNESSY	4.66	7,916.69
EBAY INC	278642103	240.00	05/12/2017	O'SHAUGHNESSY	4.80	7,969.13
EXPRESS SCRIPTS HLDG CO	30219G108	239.00	12/21/2017	O'SHAUGHNESSY	4.78	17,632.99
EXPRESS SCRIPTS HLDG CO	30219G108	74.00	05/12/2017	O'SHAUGHNESSY	1.48	4,560.62
EXPRESS SCRIPTS HLDG CO	30219G108	459.00	04/17/2017	O'SHAUGHNESSY	9.18	30,665.97
EXPRESS SCRIPTS HLDG CO	30219G108	410.00	03/10/2017	O'SHAUGHNESSY	8.20	28,160.69
EXPRESS SCRIPTS HLDG CO	30219G108	50.00	02/10/2017	O'SHAUGHNESSY	1.00	3,370.49
EXPRESS SCRIPTS HLDG CO	30219G108	170.00	10/20/2017	O'SHAUGHNESSY	3.40	9,570.03

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
EXPRESS SCRIPTS HLDG CO	30219G108	328.00	11/16/2017	O'SHAUGHNESSY	6.56	19,906.32
EXPRESS SCRIPTS HLDG CO	30219G108	169.00	10/19/2017	O'SHAUGHNESSY	3.38	9,605.15
FIFTH THIRD BANCORP COM	316773100	1,586.00	12/21/2017	O'SHAUGHNESSY	31.72	48,598.05
FIFTH THIRD BANCORP COM	316773100	310.00	11/16/2017	O'SHAUGHNESSY	6.20	8,724.55
GENERAL ELECTRIC CO	369604103	348.00	07/17/2017	O'SHAUGHNESSY	6.96	9,235.71
GENERAL ELECTRIC CO	369604103	760.00	07/14/2017	O'SHAUGHNESSY	15.20	19,781.51
GENERAL ELECTRIC CO	369604103	144.00	03/10/2017	O'SHAUGHNESSY	1.44	4,311.75
GENERAL ELECTRIC CO	369604103	60.00	02/23/2017	O'SHAUGHNESSY	0.60	1,814.95
GENERAL ELECTRIC CO	369604103	23.00	02/17/2017	O'SHAUGHNESSY	0.23	689.77
GENERAL ELECTRIC CO	369604103	98.00	02/16/2017	O'SHAUGHNESSY	0.98	2,924.58
GENERAL ELECTRIC CO	369604103	486.00	02/10/2017	O'SHAUGHNESSY	9.72	14,474.83
GENERAL ELECTRIC CO	369604103	711.00	08/07/2017	O'SHAUGHNESSY	7.11	18,134.13
GENERAL MILLS INC	370334104	365.00	11/17/2017	O'SHAUGHNESSY	3.65	19,309.38
GENERAL MILLS INC	370334104	87.00	10/20/2017	O'SHAUGHNESSY	1.74	4,487.32
GENERAL MILLS INC	370334104	143.00	11/16/2017	O'SHAUGHNESSY	2.86	7,651.94
GENERAL MILLS INC	370334104	725.00	10/19/2017	O'SHAUGHNESSY	14.50	37,355.55
GENERAL MILLS INC	370334104	213.00	10/19/2017	O'SHAUGHNESSY	2.13	10,971.20
GENERAL MTRS CO	37045V100	223.00	02/16/2017	O'SHAUGHNESSY	4.46	7,860.50
GILEAD SCIENCES INC	375558103	53.00	05/12/2017	O'SHAUGHNESSY	1.06	3,565.31
GILEAD SCIENCES INC	375558103	96.00	01/13/2017	O'SHAUGHNESSY	0.96	7,234.24
GILEAD SCIENCES INC	375558103	497.00	02/10/2017	O'SHAUGHNESSY	9.94	36,146.56
GILEAD SCIENCES INC	375558103	47.00	01/11/2017	O'SHAUGHNESSY	0.47	3,550.85
GILEAD SCIENCES INC	375558103	24.00	01/09/2017	O'SHAUGHNESSY	0.24	1,835.43
GILEAD SCIENCES INC	375558103	189.00	01/09/2017	O'SHAUGHNESSY	3.78	14,133.31
GILEAD SCIENCES INC	375558103	503.00	04/17/2017	O'SHAUGHNESSY	10.06	33,381.60
GILEAD SCIENCES INC	375558103	490.00	03/10/2017	O'SHAUGHNESSY	9.80	33,980.18
GILEAD SCIENCES INC	375558103	100.00	01/13/2017	O'SHAUGHNESSY	2.00	7,517.81
GOLDMAN SACHS GROUP INC	38141G104	17.00	06/16/2017	O'SHAUGHNESSY	0.17	3,806.81
GOLDMAN SACHS GROUP INC	38141G104	20.00	06/16/2017	O'SHAUGHNESSY	0.40	4,485.77
GOLDMAN SACHS GROUP INC	38141G104	72.00	08/07/2017	O'SHAUGHNESSY	0.72	16,286.40

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
GOLDMAN SACHS GROUP INC	38141G104	139.00	07/14/2017	O'SHAUGHNESSY	2.78	31,451.59
GOLDMAN SACHS GROUP INC	38141G104	59.00	06/21/2017	O'SHAUGHNESSY	1.18	13,142.25
GRAINGER W W INC	384802104	107.00	07/14/2017	O'SHAUGHNESSY	2.14	18,860.96
GRAINGER W W INC	384802104	205.00	10/19/2017	O'SHAUGHNESSY	4.10	38,613.82
GRAINGER W W INC	384802104	46.00	08/07/2017	O'SHAUGHNESSY	0.46	7,827.35
HARTFORD FINL SVCS GROUP INC	416515104	367.00	01/12/2017	O'SHAUGHNESSY	7.34	17,741.62
HARTFORD FINL SVCS GROUP INC	416515104	12.00	02/21/2017	O'SHAUGHNESSY	0.23	578.21
HARTFORD FINL SVCS GROUP INC	416515104	95.00	10/20/2017	O'SHAUGHNESSY	0.95	5,290.08
HARTFORD FINL SVCS GROUP INC	416515104	1,293.00	10/19/2017	O'SHAUGHNESSY	12.93	72,464.63
HARTFORD FINL SVCS GROUP INC	416515104	27.00	09/15/2017	O'SHAUGHNESSY	0.27	1,448.85
HARTFORD FINL SVCS GROUP INC	416515104	92.00	09/15/2017	O'SHAUGHNESSY	1.84	4,938.20
HARTFORD FINL SVCS GROUP INC	416515104	288.00	08/07/2017	O'SHAUGHNESSY	2.88	16,004.16
HARTFORD FINL SVCS GROUP INC	416515104	67.00	01/09/2017	O'SHAUGHNESSY	1.34	3,239.79
HARTFORD FINL SVCS GROUP INC	416515104	519.00	04/17/2017	O'SHAUGHNESSY	10.38	24,953.00
HARTFORD FINL SVCS GROUP INC	416515104	47.00	02/17/2017	O'SHAUGHNESSY	0.93	2,256.44
HARTFORD FINL SVCS GROUP INC	416515104	42.00	02/16/2017	O'SHAUGHNESSY	0.83	2,020.68
HARTFORD FINL SVCS GROUP INC	416515104	66.00	02/10/2017	O'SHAUGHNESSY	1.32	3,157.74
HARTFORD FINL SVCS GROUP INC	416515104	42.00	01/10/2017	O'SHAUGHNESSY	0.84	2,027.76
HARTFORD FINL SVCS GROUP INC	416515104	167.00	01/11/2017	O'SHAUGHNESSY	3.34	8,012.16
HARTFORD FINL SVCS GROUP INC	416515104	615.00	05/12/2017	O'SHAUGHNESSY	12.30	30,475.77
HCA HLDGS INC COM	40412C101	84.00	02/10/2017	O'SHAUGHNESSY	0.84	6,940.34
HCA HLDGS INC COM	40412C101	58.00	02/22/2017	O'SHAUGHNESSY	0.58	4,869.99
HCA HLDGS INC COM	40412C101	62.00	02/16/2017	O'SHAUGHNESSY	0.62	5,184.92
HCA HLDGS INC COM	40412C101	25.00	02/17/2017	O'SHAUGHNESSY	0.50	2,089.80
HCA HLDGS INC COM	40412C101	114.00	01/09/2017	O'SHAUGHNESSY	2.28	8,580.78
IBM CORP	459200101	118.00	10/19/2017	O'SHAUGHNESSY	2.36	17,310.82
KOHL'S CORP	500255104	5.00	02/16/2017	O'SHAUGHNESSY	0.05	207.00
KOHL'S CORP	500255104	152.00	02/22/2017	O'SHAUGHNESSY	1.52	6,356.14
KROGER CO	501044101	1,279.00	12/21/2017	O'SHAUGHNESSY	25.58	34,579.56
LEAR CORP	521865204	152.00	05/22/2017	O'SHAUGHNESSY	3.04	21,708.46

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LEAR CORP	521865204	60.00	07/14/2017	O'SHAUGHNESSY	1.19	8,847.87
LEAR CORP	521865204	68.00	05/17/2017	O'SHAUGHNESSY	1.36	9,767.62
LEAR CORP	521865204	39.00	05/12/2017	O'SHAUGHNESSY	0.78	5,602.16
LEAR CORP	521865204	109.00	08/07/2017	O'SHAUGHNESSY	1.09	15,888.93
LINCOLN NATL CORP IND	534187109	147.00	01/09/2017	O'SHAUGHNESSY	2.94	9,954.13
LINCOLN NATL CORP IND	534187109	127.00	01/10/2017	O'SHAUGHNESSY	2.54	8,491.17
LINCOLN NATL CORP IND	534187109	178.00	02/10/2017	O'SHAUGHNESSY	3.56	12,351.31
LINCOLN NATL CORP IND	534187109	49.00	02/13/2017	O'SHAUGHNESSY	0.98	3,354.17
LINCOLN NATL CORP IND	534187109	295.00	08/07/2017	O'SHAUGHNESSY	2.95	21,692.29
LOCKHEED MARTIN CORP	539830109	84.00	08/18/2017	O'SHAUGHNESSY	1.68	25,869.35
LOCKHEED MARTIN CORP	539830109	46.00	05/12/2017	O'SHAUGHNESSY	0.92	12,569.39
LOWES COS INC	548661107	190.00	10/19/2017	O'SHAUGHNESSY	3.80	15,456.86
LOWES COS INC	548661107	47.00	10/20/2017	O'SHAUGHNESSY	0.94	3,812.53
LYONDELLBASELL INDUSTRIES NV	N53745100	57.00	02/16/2017	O'SHAUGHNESSY	0.57	5,250.50
LYONDELLBASELL INDUSTRIES NV	N53745100	12.00	05/12/2017	O'SHAUGHNESSY	0.12	976.36
LYONDELLBASELL INDUSTRIES NV	N53745100	322.00	07/14/2017	O'SHAUGHNESSY	6.44	27,102.03
LYONDELLBASELL INDUSTRIES NV	N53745100	296.00	08/07/2017	O'SHAUGHNESSY	2.96	26,258.16
LYONDELLBASELL INDUSTRIES NV	N53745100	101.00	10/19/2017	O'SHAUGHNESSY	2.02	9,898.52
MANPOWER INC WIS	56418H100	273.00	07/14/2017	O'SHAUGHNESSY	2.73	31,446.52
MANPOWER INC WIS	56418H100	76.00	08/07/2017	O'SHAUGHNESSY	0.76	7,970.12
MARATHON PETE CORP	56585A102	111.00	10/27/2017	O'SHAUGHNESSY	1.11	6,230.84
MARATHON PETE CORP	56585A102	573.00	11/16/2017	O'SHAUGHNESSY	11.46	35,890.49
MARATHON PETE CORP	56585A102	235.00	10/25/2017	O'SHAUGHNESSY	2.35	13,300.44
MARATHON PETE CORP	56585A102	5.00	10/19/2017	O'SHAUGHNESSY	0.05	278.75
MARATHON PETE CORP	56585A102	454.00	12/21/2017	O'SHAUGHNESSY	9.08	29,827.26
MCDONALDS CORP	580135101	98.00	01/09/2017	O'SHAUGHNESSY	1.96	11,644.29
MCDONALDS CORP	580135101	446.00	02/10/2017	O'SHAUGHNESSY	8.92	55,747.01
MCDONALDS CORP	580135101	110.00	02/16/2017	O'SHAUGHNESSY	2.20	13,842.80
MCDONALDS CORP	580135101	145.00	03/10/2017	O'SHAUGHNESSY	2.90	18,541.83
MCDONALDS CORP	580135101	202.00	04/17/2017	O'SHAUGHNESSY	4.04	26,340.78

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MCDONALDS CORP	580135101	396.00	05/12/2017	O'SHAUGHNESSY	7.92	57,179.83
MCKESSON CORP	58155Q103	121.00	08/07/2017	O'SHAUGHNESSY	1.21	19,240.21
MCKESSON CORP	58155Q103	235.00	07/14/2017	O'SHAUGHNESSY	4.70	38,718.04
MCKESSON CORP	58155Q103	161.00	05/12/2017	O'SHAUGHNESSY	3.22	22,855.03
MCKESSON CORP	58155Q103	69.00	05/15/2017	O'SHAUGHNESSY	1.38	9,796.21
MCKESSON CORP	58155Q103	52.00	06/16/2017	O'SHAUGHNESSY	1.04	8,457.56
MCKESSON CORP	58155Q103	122.00	08/18/2017	O'SHAUGHNESSY	2.44	18,222.90
MCKESSON CORP	58155Q103	81.00	09/15/2017	O'SHAUGHNESSY	1.62	12,665.57
MCKESSON CORP	58155Q103	49.00	09/18/2017	O'SHAUGHNESSY	0.98	7,530.96
MCKESSON CORP	58155Q103	102.00	10/19/2017	O'SHAUGHNESSY	2.04	14,954.34
MCKESSON CORP	58155Q103	81.00	06/21/2017	O'SHAUGHNESSY	0.81	12,974.71
METLIFE INC	59156R108	727.00	12/21/2017	O'SHAUGHNESSY	14.54	37,188.81
MICHAEL KORS HOLDINGS LTD	G60754101	61.00	11/16/2017	O'SHAUGHNESSY	1.22	3,308.25
MICHAEL KORS HOLDINGS LTD	G60754101	7.00	11/17/2017	O'SHAUGHNESSY	0.07	380.10
MICHAEL KORS HOLDINGS LTD	G60754101	17.00	11/22/2017	O'SHAUGHNESSY	0.17	950.74
MICHAEL KORS HOLDINGS LTD	G60754101	269.00	12/21/2017	O'SHAUGHNESSY	2.69	16,981.22
MICHAEL KORS HOLDINGS LTD	G60754101	7.00	12/22/2017	O'SHAUGHNESSY	0.07	443.29
MICHAEL KORS HOLDINGS LTD	G60754101	116.00	12/27/2017	O'SHAUGHNESSY	1.16	7,366.49
MOTOROLA SOLUTIONS INC.	620076307	94.00	07/14/2017	O'SHAUGHNESSY	0.94	8,201.95
MOTOROLA SOLUTIONS INC.	620076307	250.00	08/07/2017	O'SHAUGHNESSY	2.50	22,642.00
MOTOROLA SOLUTIONS INC.	620076307	36.00	07/27/2017	O'SHAUGHNESSY	0.36	3,263.39
MOTOROLA SOLUTIONS INC.	620076307	50.00	07/20/2017	O'SHAUGHNESSY	0.50	4,411.15
MOTOROLA SOLUTIONS INC.	620076307	180.00	07/18/2017	O'SHAUGHNESSY	1.80	15,913.91
MOTOROLA SOLUTIONS INC.	620076307	69.00	07/19/2017	O'SHAUGHNESSY	0.69	6,098.50
MSCI INC CL A	55354G100	501.00	08/07/2017	O'SHAUGHNESSY	5.01	54,445.67
MSCI INC CL A	55354G100	32.00	02/10/2017	O'SHAUGHNESSY	0.32	2,979.20
MSCI INC CL A	55354G100	40.00	02/10/2017	O'SHAUGHNESSY	0.80	3,734.03
MSCI INC CL A	55354G100	7.00	02/24/2017	O'SHAUGHNESSY	0.07	659.06
MSCI INC CL A	55354G100	66.00	05/12/2017	O'SHAUGHNESSY	1.32	6,483.51
MSCI INC CL A	55354G100	39.00	07/14/2017	O'SHAUGHNESSY	0.39	4,038.82

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MSCI INC CL A	55354G100	10.00	07/18/2017	O'SHAUGHNESSY	0.10	1,044.82
MSCI INC CL A	55354G100	73.00	05/12/2017	O'SHAUGHNESSY	0.73	7,161.67
MSCI INC CL A	55354G100	20.00	02/16/2017	O'SHAUGHNESSY	0.20	1,847.80
NETAPP INC	64110D104	679.00	05/12/2017	O'SHAUGHNESSY	13.58	27,371.30
PROCTER & GAMBLE CO	742718109	149.00	05/12/2017	O'SHAUGHNESSY	2.98	12,923.05
PROCTER & GAMBLE CO	742718109	318.00	11/16/2017	O'SHAUGHNESSY	6.36	28,204.02
PROCTER & GAMBLE CO	742718109	52.00	07/14/2017	O'SHAUGHNESSY	0.52	4,532.58
PROCTER & GAMBLE CO	742718109	141.00	06/21/2017	O'SHAUGHNESSY	2.82	12,578.43
PROCTER & GAMBLE CO	742718109	153.00	06/16/2017	O'SHAUGHNESSY	3.06	13,493.99
PROCTER & GAMBLE CO	742718109	121.00	04/17/2017	O'SHAUGHNESSY	2.42	10,841.60
PROCTER & GAMBLE CO	742718109	627.00	07/14/2017	O'SHAUGHNESSY	12.54	54,733.46
PROCTER & GAMBLE CO	742718109	298.00	08/07/2017	O'SHAUGHNESSY	2.98	27,126.94
PROCTER & GAMBLE CO	742718109	148.00	08/18/2017	O'SHAUGHNESSY	2.96	13,622.01
PROCTER & GAMBLE CO	742718109	181.00	09/15/2017	O'SHAUGHNESSY	3.62	16,939.34
PROCTER & GAMBLE CO	742718109	714.00	10/19/2017	O'SHAUGHNESSY	14.28	66,348.59
PULTE HOMES INC	745867101	193.00	09/15/2017	O'SHAUGHNESSY	1.93	5,116.41
PULTE HOMES INC	745867101	449.00	09/15/2017	O'SHAUGHNESSY	8.98	11,914.48
PULTE HOMES INC	745867101	77.00	12/01/2017	O'SHAUGHNESSY	0.77	2,599.41
PULTE HOMES INC	745867101	231.00	11/16/2017	O'SHAUGHNESSY	4.62	7,243.03
PULTE HOMES INC	745867101	139.00	10/20/2017	O'SHAUGHNESSY	2.78	3,800.22
PULTE HOMES INC	745867101	190.00	10/23/2017	O'SHAUGHNESSY	1.90	5,149.27
PULTE HOMES INC	745867101	44.00	10/23/2017	O'SHAUGHNESSY	0.88	1,193.30
PULTE HOMES INC	745867101	36.00	10/24/2017	O'SHAUGHNESSY	0.72	997.92
PULTE HOMES INC	745867101	64.00	11/06/2017	O'SHAUGHNESSY	0.64	1,889.13
PULTE HOMES INC	745867101	347.00	10/19/2017	O'SHAUGHNESSY	6.94	9,470.67
PULTE HOMES INC	745867101	227.00	11/17/2017	O'SHAUGHNESSY	2.27	7,129.46
PULTE HOMES INC	745867101	7.00	11/20/2017	O'SHAUGHNESSY	0.07	222.25
PULTE HOMES INC	745867101	93.00	11/29/2017	O'SHAUGHNESSY	0.93	3,058.62
PULTE HOMES INC	745867101	102.00	12/05/2017	O'SHAUGHNESSY	1.02	3,437.52
PULTE HOMES INC	745867101	115.00	12/07/2017	O'SHAUGHNESSY	1.15	3,842.94

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PULTE HOMES INC	745867101	758.00	12/21/2017	O'SHAUGHNESSY	15.16	25,659.97
PULTE HOMES INC	745867101	20.00	11/27/2017	O'SHAUGHNESSY	0.20	651.60
QUALCOMM INC	747525103	142.00	02/10/2017	O'SHAUGHNESSY	2.84	7,560.08
QUALCOMM INC	747525103	170.00	08/07/2017	O'SHAUGHNESSY	1.70	9,011.70
REGIONS FINL CORP	7591EP100	993.00	06/16/2017	O'SHAUGHNESSY	19.86	14,416.97
REGIONS FINL CORP	7591EP100	1,068.00	06/21/2017	O'SHAUGHNESSY	21.36	15,391.38
REGIONS FINL CORP	7591EP100	2,895.00	07/14/2017	O'SHAUGHNESSY	57.90	42,696.04
REGIONS FINL CORP	7591EP100	1,069.00	08/07/2017	O'SHAUGHNESSY	10.69	15,826.87
REGIONS FINL CORP	7591EP100	593.00	08/18/2017	O'SHAUGHNESSY	11.86	8,663.61
REGIONS FINL CORP	7591EP100	1,803.00	10/19/2017	O'SHAUGHNESSY	36.06	26,896.97
SEAGATE TECHNOLOGY	G7945M107	273.00	08/07/2017	O'SHAUGHNESSY	2.73	9,044.49
SEAGATE TECHNOLOGY	G7945M107	45.00	07/14/2017	O'SHAUGHNESSY	0.45	1,732.54
SEAGATE TECHNOLOGY	G7945M107	756.00	07/18/2017	O'SHAUGHNESSY	7.56	28,651.34
SEALED AIR CORP NEW	81211K100	410.00	12/21/2017	O'SHAUGHNESSY	8.20	20,416.57
SEALED AIR CORP NEW	81211K100	195.00	12/22/2017	O'SHAUGHNESSY	1.95	9,594.00
SEALED AIR CORP NEW	81211K100	211.00	12/22/2017	O'SHAUGHNESSY	4.22	10,377.30
SIRIUS XM HLDGS INC	82968B103	6,782.00	04/17/2017	O'SHAUGHNESSY	135.64	34,665.51
SIRIUS XM HLDGS INC	82968B103	3,404.00	05/12/2017	O'SHAUGHNESSY	68.08	16,660.20
SPIRIT AEROSYSTEMS HLDGS INC	848574109	132.00	02/14/2017	O'SHAUGHNESSY	1.32	7,404.17
SPIRIT AEROSYSTEMS HLDGS INC	848574109	418.00	10/19/2017	O'SHAUGHNESSY	8.36	33,089.17
SPIRIT AEROSYSTEMS HLDGS INC	848574109	15.00	02/13/2017	O'SHAUGHNESSY	0.15	831.72
SPIRIT AEROSYSTEMS HLDGS INC	848574109	20.00	02/10/2017	O'SHAUGHNESSY	0.20	1,122.52
SYSCO	871829107	79.00	02/17/2017	O'SHAUGHNESSY	1.58	4,161.93
SYSCO	871829107	310.00	10/24/2017	O'SHAUGHNESSY	3.10	17,029.70
SYSCO	871829107	5.00	12/01/2017	O'SHAUGHNESSY	0.05	283.30
SYSCO	871829107	163.00	11/24/2017	O'SHAUGHNESSY	1.63	8,930.67
SYSCO	871829107	15.00	11/22/2017	O'SHAUGHNESSY	0.15	821.81
SYSCO	871829107	5.00	11/21/2017	O'SHAUGHNESSY	0.05	273.05
SYSCO	871829107	77.00	11/20/2017	O'SHAUGHNESSY	0.77	4,198.78
SYSCO	871829107	62.00	11/17/2017	O'SHAUGHNESSY	0.62	3,370.53

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SYSCO	871829107	79.00	11/16/2017	O'SHAUGHNESSY	1.58	4,316.97
SYSCO	871829107	154.00	10/24/2017	O'SHAUGHNESSY	3.08	8,423.78
SYSCO	871829107	277.00	12/21/2017	O'SHAUGHNESSY	5.54	17,100.87
SYSCO	871829107	122.00	10/23/2017	O'SHAUGHNESSY	1.22	6,680.11
SYSCO	871829107	140.00	10/23/2017	O'SHAUGHNESSY	2.80	7,665.43
SYSCO	871829107	72.00	10/20/2017	O'SHAUGHNESSY	0.72	3,943.10
SYSCO	871829107	5.00	10/19/2017	O'SHAUGHNESSY	0.05	273.00
SYSCO	871829107	546.00	09/18/2017	O'SHAUGHNESSY	5.46	28,807.72
SYSCO	871829107	102.00	03/10/2017	O'SHAUGHNESSY	2.04	5,332.32
SYSCO	871829107	18.00	12/04/2017	O'SHAUGHNESSY	0.18	1,036.73
SYSCO	871829107	47.00	02/16/2017	O'SHAUGHNESSY	0.94	2,475.35
SYSCO	871829107	83.00	02/14/2017	O'SHAUGHNESSY	1.66	4,328.55
SYSCO	871829107	882.00	02/10/2017	O'SHAUGHNESSY	17.64	46,006.09
SYSCO	871829107	154.00	01/09/2017	O'SHAUGHNESSY	3.08	8,447.22
SYSCO	871829107	1.00	09/15/2017	O'SHAUGHNESSY	0.01	52.93
SYSCO	871829107	15.00	11/27/2017	O'SHAUGHNESSY	0.15	819.14
TARGET CORP	87612E106	48.00	02/28/2017	O'SHAUGHNESSY	0.48	3,134.52
TARGET CORP	87612E106	166.00	06/22/2017	O'SHAUGHNESSY	3.32	8,526.61
TARGET CORP	87612E106	168.00	06/21/2017	O'SHAUGHNESSY	1.68	8,668.14
TARGET CORP	87612E106	647.00	05/16/2017	O'SHAUGHNESSY	12.93	37,021.78
TARGET CORP	87612E106	93.00	05/15/2017	O'SHAUGHNESSY	1.86	5,376.21
TARGET CORP	87612E106	151.00	05/12/2017	O'SHAUGHNESSY	3.02	8,730.34
TARGET CORP	87612E106	119.00	04/17/2017	O'SHAUGHNESSY	2.38	6,405.77
TARGET CORP	87612E106	53.00	01/09/2017	O'SHAUGHNESSY	1.06	3,891.89
TARGET CORP	87612E106	207.00	01/10/2017	O'SHAUGHNESSY	4.14	14,809.92
TARGET CORP	87612E106	52.00	02/22/2017	O'SHAUGHNESSY	0.52	3,384.94
TARGET CORP	87612E106	54.00	02/28/2017	O'SHAUGHNESSY	1.08	3,519.87
TARGET CORP	87612E106	472.00	02/10/2017	O'SHAUGHNESSY	9.44	30,192.09
TARGET CORP	87612E106	6.00	02/17/2017	O'SHAUGHNESSY	0.11	387.83
TARGET CORP	87612E106	16.00	02/16/2017	O'SHAUGHNESSY	0.16	1,037.35

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TE CONNECTIVITY LTD	H84989104	84.00	02/17/2017	O'SHAUGHNESSY	1.68	6,314.63
TE CONNECTIVITY LTD	H84989104	116.00	01/10/2017	O'SHAUGHNESSY	2.32	7,870.18
TE CONNECTIVITY LTD	H84989104	139.00	01/09/2017	O'SHAUGHNESSY	2.78	9,467.46
TELSTRA CORP LTD SPON ADR FINAL	87969N204	644.00	04/17/2017	O'SHAUGHNESSY	12.88	11,137.85
TELSTRA CORP LTD SPON ADR FINAL	87969N204	227.00	05/16/2017	O'SHAUGHNESSY	4.54	3,715.24
TELSTRA CORP LTD SPON ADR FINAL	87969N204	600.00	04/18/2017	O'SHAUGHNESSY	12.00	9,544.98
TELSTRA CORP LTD SPON ADR FINAL	87969N204	324.00	05/15/2017	O'SHAUGHNESSY	6.48	5,321.08
TELSTRA CORP LTD SPON ADR FINAL	87969N204	156.00	05/12/2017	O'SHAUGHNESSY	3.12	2,562.33
TELSTRA CORP LTD SPON ADR FINAL	87969N204	206.00	04/19/2017	O'SHAUGHNESSY	4.12	3,254.26
THOMSON REUTERS CORP	884903105	196.00	07/14/2017	O'SHAUGHNESSY	3.92	8,933.95
THOMSON REUTERS CORP	884903105	362.00	08/07/2017	O'SHAUGHNESSY	3.62	17,213.10
UNITED CONTL HLDGS INC	910047109	252.00	06/21/2017	O'SHAUGHNESSY	2.52	19,497.24
UNITED CONTL HLDGS INC	910047109	372.00	03/10/2017	O'SHAUGHNESSY	7.44	27,026.73
UNITED CONTL HLDGS INC	910047109	112.00	04/17/2017	O'SHAUGHNESSY	1.12	7,850.79
UNITED CONTL HLDGS INC	910047109	391.00	01/10/2017	O'SHAUGHNESSY	3.91	28,115.56
UNITED CONTL HLDGS INC	910047109	321.00	02/10/2017	O'SHAUGHNESSY	3.21	23,639.50
UNITED CONTL HLDGS INC	910047109	205.00	08/07/2017	O'SHAUGHNESSY	2.05	13,800.60
UNITED RENTALS INC	911363109	96.00	03/10/2017	O'SHAUGHNESSY	1.92	12,355.68
UNITED RENTALS INC	911363109	22.00	04/17/2017	O'SHAUGHNESSY	0.44	2,768.85
UNITED RENTALS INC	911363109	109.00	05/12/2017	O'SHAUGHNESSY	2.18	12,211.16
UNITED RENTALS INC	911363109	60.00	07/14/2017	O'SHAUGHNESSY	1.20	6,831.00
UNITED RENTALS INC	911363109	66.00	08/07/2017	O'SHAUGHNESSY	0.66	7,569.54
UNITED TECHNOLOGIES CORP	913017109	145.00	02/10/2017	O'SHAUGHNESSY	1.45	16,135.50
UNITED TECHNOLOGIES CORP	913017109	109.00	02/13/2017	O'SHAUGHNESSY	1.09	12,069.84
UNITED TECHNOLOGIES CORP	913017109	89.00	02/17/2017	O'SHAUGHNESSY	1.78	9,934.80
UNITED TECHNOLOGIES CORP	913017109	13.00	01/10/2017	O'SHAUGHNESSY	0.13	1,445.00
UNITED TECHNOLOGIES CORP	913017109	113.00	02/14/2017	O'SHAUGHNESSY	1.13	12,474.36
UNITED TECHNOLOGIES CORP	913017109	17.00	02/16/2017	O'SHAUGHNESSY	0.34	1,899.41
V F CORP	918204108	220.00	10/19/2017	O'SHAUGHNESSY	4.40	14,208.44
V F CORP	918204108	77.00	10/20/2017	O'SHAUGHNESSY	1.54	4,995.27

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
VALERO ENERGY CORP NEW	91913Y100	239.00	02/10/2017	O'SHAUGHNESSY	4.78	15,583.11
VALERO ENERGY CORP NEW	91913Y100	36.00	05/12/2017	O'SHAUGHNESSY	0.72	2,387.88
VALERO ENERGY CORP NEW	91913Y100	221.00	07/14/2017	O'SHAUGHNESSY	4.42	15,042.03
VALERO ENERGY CORP NEW	91913Y100	386.00	08/07/2017	O'SHAUGHNESSY	3.86	26,561.51
VALERO ENERGY CORP NEW	91913Y100	27.00	02/21/2017	O'SHAUGHNESSY	0.27	1,819.92
VALERO ENERGY CORP NEW	91913Y100	113.00	02/16/2017	O'SHAUGHNESSY	1.13	7,564.05
WALGREENS BOOTS ALLIANCE INC	931427108	338.00	11/16/2017	O'SHAUGHNESSY	3.38	23,681.97
WALGREENS BOOTS ALLIANCE INC	931427108	56.00	11/16/2017	O'SHAUGHNESSY	0.56	3,941.28
WESTERN UN CO	959802109	351.00	07/17/2017	O'SHAUGHNESSY	7.02	6,673.21
WESTERN UN CO	959802109	1,741.00	06/16/2017	O'SHAUGHNESSY	34.82	33,844.69
WESTERN UN CO	959802109	698.00	11/16/2017	O'SHAUGHNESSY	13.96	13,724.49
WESTERN UN CO	959802109	216.00	11/01/2017	O'SHAUGHNESSY	2.16	4,285.01
WESTERN UN CO	959802109	47.00	11/02/2017	O'SHAUGHNESSY	0.47	921.54
WESTERN UN CO	959802109	996.00	12/21/2017	O'SHAUGHNESSY	19.92	19,504.57
WESTERN UN CO	959802109	83.00	10/31/2017	O'SHAUGHNESSY	0.83	1,665.10
WESTERN UN CO	959802109	171.00	06/19/2017	O'SHAUGHNESSY	3.42	3,300.74
WESTERN UN CO	959802109	1,110.00	07/14/2017	O'SHAUGHNESSY	22.20	20,841.47
WESTERN UN CO	959802109	520.00	10/26/2017	O'SHAUGHNESSY	5.20	10,468.12
WESTERN UN CO	959802109	129.00	07/18/2017	O'SHAUGHNESSY	2.58	2,455.97
WESTERN UN CO	959802109	905.00	08/07/2017	O'SHAUGHNESSY	9.05	17,593.20
WESTERN UN CO	959802109	1,722.00	10/19/2017	O'SHAUGHNESSY	34.44	34,071.84
WESTERN UN CO	959802109	335.00	10/20/2017	O'SHAUGHNESSY	6.70	6,658.29
WESTERN UN CO	959802109	556.00	10/23/2017	O'SHAUGHNESSY	11.12	10,975.44
WESTERN UN CO	959802109	94.00	10/25/2017	O'SHAUGHNESSY	0.94	1,903.14
WESTERN UN CO	959802109	260.00	12/22/2017	O'SHAUGHNESSY	5.20	5,077.23
WESTERN UN CO	959802109	106.00	10/27/2017	O'SHAUGHNESSY	1.06	2,113.86
WESTERN UN CO	959802109	66.00	06/21/2017	O'SHAUGHNESSY	0.66	1,249.71
WESTERN UN CO	959802109	855.00	06/21/2017	O'SHAUGHNESSY	17.10	16,187.03
WHOLE FOODS MKT INC	966837106	41.00	02/14/2017	O'SHAUGHNESSY	0.82	1,190.05
WHOLE FOODS MKT INC	966837106	40.00	02/13/2017	O'SHAUGHNESSY	0.80	1,149.84

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
WHOLE FOODS MKT INC	966837106	307.00	02/10/2017	O'SHAUGHNESSY	3.07	8,965.75
WHOLE FOODS MKT INC	966837106	1,130.00	02/10/2017	O'SHAUGHNESSY	22.60	33,054.31
WHOLE FOODS MKT INC	966837106	145.00	01/10/2017	O'SHAUGHNESSY	2.90	4,454.50
WHOLE FOODS MKT INC	966837106	562.00	01/09/2017	O'SHAUGHNESSY	11.24	17,395.02
WYNDHAM WORLDWIDE CORP COM	98310W108	394.00	04/17/2017	O'SHAUGHNESSY	7.88	33,672.93
WYNDHAM WORLDWIDE CORP COM	98310W108	105.00	03/14/2017	O'SHAUGHNESSY	2.10	8,643.58
WYNDHAM WORLDWIDE CORP COM	98310W108	12.00	03/24/2017	O'SHAUGHNESSY	0.12	987.98
WYNDHAM WORLDWIDE CORP COM	98310W108	30.00	02/16/2017	O'SHAUGHNESSY	0.60	2,442.90
WYNDHAM WORLDWIDE CORP COM	98310W108	30.00	02/10/2017	O'SHAUGHNESSY	0.30	2,412.18
WYNDHAM WORLDWIDE CORP COM	98310W108	26.00	05/12/2017	O'SHAUGHNESSY	0.26	2,522.91
WYNDHAM WORLDWIDE CORP COM	98310W108	451.00	05/12/2017	O'SHAUGHNESSY	9.02	43,789.26
WYNDHAM WORLDWIDE CORP COM	98310W108	541.00	01/09/2017	O'SHAUGHNESSY	5.41	41,375.52
WYNDHAM WORLDWIDE CORP COM	98310W108	500.00	03/10/2017	O'SHAUGHNESSY	10.00	41,084.30
WYNDHAM WORLDWIDE CORP COM	98310W108	40.00	03/17/2017	O'SHAUGHNESSY	0.80	3,296.54
WYNDHAM WORLDWIDE CORP COM	98310W108	16.00	03/20/2017	O'SHAUGHNESSY	0.32	1,316.57
WYNDHAM WORLDWIDE CORP COM	98310W108	65.00	03/15/2017	O'SHAUGHNESSY	1.30	5,346.85
WYNDHAM WORLDWIDE CORP COM	98310W108	41.00	02/21/2017	O'SHAUGHNESSY	0.82	3,315.21
WYNDHAM WORLDWIDE CORP COM	98310W108	55.00	02/17/2017	O'SHAUGHNESSY	1.10	4,478.84
XL GROUP LTD	G98294104	62.00	03/07/2017	O'SHAUGHNESSY	1.24	2,524.66
XL GROUP LTD	G98294104	17.00	02/17/2017	O'SHAUGHNESSY	0.34	682.11
XL GROUP LTD	G98294104	183.00	03/13/2017	O'SHAUGHNESSY	1.83	7,340.33
XL GROUP LTD	G98294104	81.00	05/15/2017	O'SHAUGHNESSY	0.81	3,399.17
XL GROUP LTD	G98294104	147.00	04/18/2017	O'SHAUGHNESSY	2.94	5,925.82
XL GROUP LTD	G98294104	38.00	03/08/2017	O'SHAUGHNESSY	0.76	1,529.21
XL GROUP LTD	G98294104	129.00	05/12/2017	O'SHAUGHNESSY	1.29	5,419.86
XL GROUP LTD	G98294104	537.00	05/12/2017	O'SHAUGHNESSY	10.74	22,600.99
XL GROUP LTD	G98294104	35.00	02/21/2017	O'SHAUGHNESSY	0.70	1,408.05
XL GROUP LTD	G98294104	102.00	05/15/2017	O'SHAUGHNESSY	2.04	4,278.44
XL GROUP LTD	G98294104	78.00	03/02/2017	O'SHAUGHNESSY	1.56	3,170.22
XL GROUP LTD	G98294104	276.00	03/10/2017	O'SHAUGHNESSY	5.52	11,012.65

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
XL GROUP LTD	G98294104	266.00	03/16/2017	O'SHAUGHNESSY	2.66	10,621.46
XL GROUP LTD	G98294104	506.00	02/10/2017	O'SHAUGHNESSY	10.12	19,756.77
XL GROUP LTD	G98294104	98.00	02/13/2017	O'SHAUGHNESSY	1.96	3,813.63
XL GROUP LTD	G98294104	146.00	04/19/2017	O'SHAUGHNESSY	2.92	5,854.26
XL GROUP LTD	G98294104	104.00	04/17/2017	O'SHAUGHNESSY	2.08	4,176.22
XL GROUP LTD	G98294104	727.00	10/20/2017	O'SHAUGHNESSY	14.54	30,212.30
XL GROUP LTD	G98294104	1,157.00	01/09/2017	O'SHAUGHNESSY	23.14	43,946.68
XL GROUP LTD	G98294104	410.00	03/16/2017	O'SHAUGHNESSY	8.20	16,335.63
XL GROUP LTD	G98294104	18.00	02/16/2017	O'SHAUGHNESSY	0.36	721.41
XL GROUP LTD	G98294104	1,070.00	10/19/2017	O'SHAUGHNESSY	21.40	44,579.20
XL GROUP LTD	G98294104	47.00	10/19/2017	O'SHAUGHNESSY	0.47	1,944.16
XL GROUP LTD	G98294104	75.00	08/21/2017	O'SHAUGHNESSY	1.50	3,358.77
XL GROUP LTD	G98294104	123.00	08/18/2017	O'SHAUGHNESSY	2.46	5,510.87
XL GROUP LTD	G98294104	190.00	08/07/2017	O'SHAUGHNESSY	1.90	8,505.81
YUM! BRANDS INC	988498101	99.00	02/21/2017	O'SHAUGHNESSY	1.97	6,787.34
YUM! BRANDS INC	988498101	28.00	02/16/2017	O'SHAUGHNESSY	0.28	1,906.56
YUM! BRANDS INC	988498101	321.00	02/10/2017	O'SHAUGHNESSY	6.42	21,392.40
YUM! BRANDS INC	988498101	71.00	02/17/2017	O'SHAUGHNESSY	1.42	4,853.82
YUM! BRANDS INC	988498101	112.00	01/17/2017	O'SHAUGHNESSY	1.12	7,208.66
YUM! BRANDS INC	988498101	183.00	02/16/2017	O'SHAUGHNESSY	3.66	12,523.90
YUM! BRANDS INC	988498101	2.00	02/13/2017	O'SHAUGHNESSY	0.04	132.68
YUM! BRANDS INC	988498101	56.00	01/09/2017	O'SHAUGHNESSY	1.12	3,539.88
				TOTAL FOR: O'SHAUGHNESSY	2,431.03	5,977,591.83
AARON'S INC	002535300	90.00	12/04/2017	SYSTEMATIC	0.81	3,398.75
ABERCROMBIE & FITCH CO CL A	002896207	1,050.00	12/04/2017	SYSTEMATIC	9.45	18,472.55
ABERCROMBIE & FITCH CO CL A	002896207	620.00	01/17/2017	SYSTEMATIC	5.58	7,394.63
ABM INDS INC	000957100	80.00	01/17/2017	SYSTEMATIC	0.72	3,171.92
ACACIA RESH CORP AR ACACIA	003881307	485.00	05/30/2017	SYSTEMATIC	4.37	2,165.63
ACACIA RESH CORP AR ACACIA	003881307	55.00	08/10/2017	SYSTEMATIC	0.50	188.81
ACACIA RESH CORP AR ACACIA	003881307	360.00	08/09/2017	SYSTEMATIC	3.24	1,278.72

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
ACACIA RESH CORP AR ACACIA	003881307	1,295.00	08/08/2017	SYSTEMATIC	11.66	4,412.07
ACACIA RESH CORP AR ACACIA	003881307	75.00	06/01/2017	SYSTEMATIC	0.68	322.87
ACACIA RESH CORP AR ACACIA	003881307	175.00	05/31/2017	SYSTEMATIC	1.58	780.16
ACCO BRANDS CORP	00081T108	285.00	05/30/2017	SYSTEMATIC	2.57	3,229.63
ACCO BRANDS CORP	00081T108	320.00	08/08/2017	SYSTEMATIC	2.88	3,460.61
ACETO CORPORATION	004446100	410.00	03/03/2017	SYSTEMATIC	3.69	6,296.66
ACETO CORPORATION	004446100	365.00	12/04/2017	SYSTEMATIC	3.29	3,842.00
ACETO CORPORATION	004446100	855.00	09/11/2017	SYSTEMATIC	7.70	8,957.75
ADECOAGRO SA	L00849106	835.00	05/31/2017	SYSTEMATIC	7.52	9,399.02
ADECOAGRO SA	L00849106	985.00	05/30/2017	SYSTEMATIC	8.87	11,163.80
ADECOAGRO SA	L00849106	155.00	06/01/2017	SYSTEMATIC	1.40	1,768.37
ADTALEM GLOBAL ED INC	00737L103	155.00	08/08/2017	SYSTEMATIC	1.40	5,139.68
AECOM TECHNOLOGY CORP DELAWARE	00766T100	70.00	04/24/2017	SYSTEMATIC	0.63	2,381.22
AECOM TECHNOLOGY CORP DELAWARE	00766T100	120.00	08/08/2017	SYSTEMATIC	1.08	3,777.11
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	360.00	01/17/2017	SYSTEMATIC	3.24	3,858.31
AEGION CORP	00770F104	250.00	08/08/2017	SYSTEMATIC	2.25	4,832.23
AEGION CORP	00770F104	110.00	04/24/2017	SYSTEMATIC	0.99	2,483.40
AG MTG INVT TR INC	001228105	135.00	09/11/2017	SYSTEMATIC	1.22	2,564.42
AGCO CORP	001084102	375.00	04/24/2017	SYSTEMATIC	3.38	22,139.09
ALLETE INC	018522300	320.00	05/30/2017	SYSTEMATIC	2.88	23,061.86
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	175.00	04/24/2017	SYSTEMATIC	1.58	2,071.25
AMAG PHARMACEUTICALS INC	00163U106	20.00	12/05/2017	SYSTEMATIC	0.18	281.52
AMAG PHARMACEUTICALS INC	00163U106	270.00	05/30/2017	SYSTEMATIC	2.43	5,101.41
AMAG PHARMACEUTICALS INC	00163U106	340.00	01/17/2017	SYSTEMATIC	3.06	7,745.26
AMAG PHARMACEUTICALS INC	00163U106	330.00	12/04/2017	SYSTEMATIC	2.97	4,550.40
AMAG PHARMACEUTICALS INC	00163U106	220.00	10/19/2017	SYSTEMATIC	1.98	3,624.04
AMBAC FINL GROUP INC	023139884	310.00	12/04/2017	SYSTEMATIC	2.79	4,666.00
AMBAC FINL GROUP INC	023139884	335.00	06/01/2017	SYSTEMATIC	3.02	5,713.97
AMBAC FINL GROUP INC	023139884	540.00	05/30/2017	SYSTEMATIC	4.86	9,269.48
AMBAC FINL GROUP INC	023139884	470.00	05/31/2017	SYSTEMATIC	4.23	8,136.31

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AMEDISYS INC	023436108	125.00	08/08/2017	SYSTEMATIC	1.13	5,866.53
AMEDISYS INC	023436108	65.00	10/19/2017	SYSTEMATIC	0.59	3,141.75
AMERICAN EAGLE OUTFITTERS	02553E106	170.00	07/03/2017	SYSTEMATIC	1.53	2,019.84
AMERICAN EAGLE OUTFITTERS	02553E106	140.00	04/24/2017	SYSTEMATIC	1.26	1,883.91
AMERICAN EAGLE OUTFITTERS	02553E106	295.00	01/17/2017	SYSTEMATIC	2.66	4,448.02
AMERICAN EAGLE OUTFITTERS	02553E106	5.00	07/05/2017	SYSTEMATIC	0.05	59.91
AMERICAN EQUITY INVT LIFE HLDG	025676206	845.00	07/03/2017	SYSTEMATIC	7.61	21,878.41
AMERICAN EQUITY INVT LIFE HLDG	025676206	65.00	07/05/2017	SYSTEMATIC	0.59	1,705.97
AMERICAN PUB ED INC	02913V103	100.00	08/08/2017	SYSTEMATIC	0.90	2,167.40
AMERICAN PUB ED INC	02913V103	110.00	09/11/2017	SYSTEMATIC	0.99	2,064.14
AMKOR TECHNOLOGY INC	031652100	5.00	07/05/2017	SYSTEMATIC	0.05	50.95
AMKOR TECHNOLOGY INC	031652100	360.00	08/08/2017	SYSTEMATIC	3.24	3,222.36
AMKOR TECHNOLOGY INC	031652100	300.00	07/03/2017	SYSTEMATIC	2.70	3,071.40
AMKOR TECHNOLOGY INC	031652100	1,285.00	04/25/2017	SYSTEMATIC	11.57	15,211.08
AMKOR TECHNOLOGY INC	031652100	700.00	04/24/2017	SYSTEMATIC	6.30	7,910.97
AMN HEALTHCARE SVCS INC	001744101	80.00	08/08/2017	SYSTEMATIC	0.72	2,930.22
AMN HEALTHCARE SVCS INC	001744101	615.00	05/30/2017	SYSTEMATIC	5.54	22,386.68
AMTECH SYS INC	032332504	490.00	10/19/2017	SYSTEMATIC	4.41	7,421.85
AMTECH SYS INC	032332504	700.00	10/20/2017	SYSTEMATIC	6.30	10,407.68
AMTECH SYS INC	032332504	440.00	10/23/2017	SYSTEMATIC	3.96	6,429.08
AMTECH SYS INC	032332504	555.00	12/04/2017	SYSTEMATIC	5.00	5,686.09
ANALOGIC CORP COM PAR \$0.05	032657207	30.00	08/08/2017	SYSTEMATIC	0.27	2,089.27
ANALOGIC CORP COM PAR \$0.05	032657207	40.00	04/24/2017	SYSTEMATIC	0.36	2,800.53
ANALOGIC CORP COM PAR \$0.05	032657207	40.00	03/03/2017	SYSTEMATIC	0.36	3,325.30
ANGIODYNAMICS INC	03475V101	190.00	10/19/2017	SYSTEMATIC	1.71	3,275.39
ANGIODYNAMICS INC	03475V101	210.00	04/24/2017	SYSTEMATIC	1.89	3,296.39
ANIXTER INTERNATIONAL INC	035290105	70.00	12/04/2017	SYSTEMATIC	0.63	4,997.75
ANIXTER INTERNATIONAL INC	035290105	30.00	08/08/2017	SYSTEMATIC	0.27	2,326.77
APPLE HOSPITALITY REIT INC	03784Y200	40.00	06/01/2017	SYSTEMATIC	0.36	753.32
APPLE HOSPITALITY REIT INC	03784Y200	145.00	08/08/2017	SYSTEMATIC	1.31	2,635.21

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
APPLE HOSPITALITY REIT INC	03784Y200	1,075.00	05/30/2017	SYSTEMATIC	9.68	20,379.75
APPLE HOSPITALITY REIT INC	03784Y200	75.00	05/31/2017	SYSTEMATIC	0.68	1,420.75
APPLIED INDUSTRIAL TECH INC	03820C105	65.00	08/08/2017	SYSTEMATIC	0.59	3,605.84
ARBOR REALTY TRUST INC	038923108	445.00	12/06/2017	SYSTEMATIC	4.01	3,856.69
ARBOR REALTY TRUST INC	038923108	550.00	12/05/2017	SYSTEMATIC	4.95	4,759.70
ARBOR REALTY TRUST INC	038923108	1,820.00	12/04/2017	SYSTEMATIC	16.38	15,685.31
ARCBEST CORP	03937C105	285.00	05/30/2017	SYSTEMATIC	2.57	5,424.92
ARCBEST CORP	03937C105	175.00	04/24/2017	SYSTEMATIC	1.58	4,332.66
ARCH COAL INC	039380407	330.00	10/19/2017	SYSTEMATIC	2.97	23,844.84
ARCOS DORADOS HOLDINGS INC A	G0457F107	735.00	03/06/2017	SYSTEMATIC	6.62	4,544.50
ARCOS DORADOS HOLDINGS INC A	G0457F107	475.00	03/03/2017	SYSTEMATIC	4.28	2,877.60
ARMOUR RESIDENTIAL REIT INC	042315507	30.00	08/09/2017	SYSTEMATIC	0.27	767.32
ARMOUR RESIDENTIAL REIT INC	042315507	905.00	08/08/2017	SYSTEMATIC	8.15	23,222.94
ASCENA RETAIL GROUP INC	04351G101	235.00	05/31/2017	SYSTEMATIC	2.12	423.01
ASCENA RETAIL GROUP INC	04351G101	3,535.00	05/30/2017	SYSTEMATIC	31.82	6,747.97
ASCENA RETAIL GROUP INC	04351G101	1,980.00	10/19/2017	SYSTEMATIC	17.82	3,570.10
ASCENA RETAIL GROUP INC	04351G101	4,730.00	04/24/2017	SYSTEMATIC	42.57	18,394.97
ASSURED GUARANTY LTD	G0585R106	85.00	10/19/2017	SYSTEMATIC	0.77	3,197.73
ASSURED GUARANTY LTD	G0585R106	580.00	05/30/2017	SYSTEMATIC	5.22	22,646.74
ATWOOD OCEANICS INC	050095108	2,515.00	05/30/2017	SYSTEMATIC	22.64	22,539.94
AVNET INC	053807103	605.00	05/30/2017	SYSTEMATIC	5.45	22,179.06
AVON PRODS INC	054303102	4,980.00	04/24/2017	SYSTEMATIC	44.82	22,905.26
AVON PRODS INC	054303102	2,075.00	12/04/2017	SYSTEMATIC	18.68	4,212.26
AVON PRODS INC	054303102	1,395.00	10/19/2017	SYSTEMATIC	12.56	3,314.99
AVON PRODS INC	054303102	1,370.00	09/11/2017	SYSTEMATIC	12.33	3,584.47
AVON PRODS INC	054303102	945.00	08/08/2017	SYSTEMATIC	8.51	2,853.43
AVON PRODS INC	054303102	1,325.00	05/30/2017	SYSTEMATIC	11.93	4,656.72
AVX CORP NEW	002444107	230.00	10/19/2017	SYSTEMATIC	2.07	4,471.72
AVX CORP NEW	002444107	230.00	03/03/2017	SYSTEMATIC	2.07	3,615.79
AXT INC	00246W103	720.00	04/24/2017	SYSTEMATIC	6.48	4,247.66

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AXT INC	00246W103	770.00	04/27/2017	SYSTEMATIC	6.93	4,921.97
AXT INC	00246W103	895.00	04/25/2017	SYSTEMATIC	8.06	5,674.71
AXT INC	00246W103	1,410.00	04/26/2017	SYSTEMATIC	12.69	8,960.39
BANCORP INC/THE	05969A105	2,630.00	09/11/2017	SYSTEMATIC	23.67	20,328.85
BANK MARIN BANCORP	063425102	255.00	10/19/2017	SYSTEMATIC	2.30	17,725.11
BANK OF THE OZARKS INC	063904106	70.00	08/08/2017	SYSTEMATIC	0.63	3,067.73
BANK OF THE OZARKS INC	063904106	45.00	04/24/2017	SYSTEMATIC	0.41	2,180.94
BANKRATE INC DEL	06647F102	255.00	04/24/2017	SYSTEMATIC	2.30	2,544.50
BANKUNITED INC COM	06652K103	340.00	03/06/2017	SYSTEMATIC	3.06	13,792.93
BANKUNITED INC COM	06652K103	695.00	09/11/2017	SYSTEMATIC	6.26	21,613.74
BANKUNITED INC COM	06652K103	290.00	03/03/2017	SYSTEMATIC	2.61	11,478.05
BANNER CORPORATION	06652V208	115.00	05/31/2017	SYSTEMATIC	1.04	6,273.62
BANNER CORPORATION	06652V208	35.00	06/01/2017	SYSTEMATIC	0.32	1,908.75
BANNER CORPORATION	06652V208	265.00	05/30/2017	SYSTEMATIC	2.39	14,367.85
BARNES & NOBLE INC	067774109	2,270.00	08/08/2017	SYSTEMATIC	20.43	17,910.30
BARNES & NOBLE INC	067774109	175.00	08/09/2017	SYSTEMATIC	1.58	1,384.80
BEAZER HOMES USA INC	07556Q881	570.00	01/18/2017	SYSTEMATIC	5.13	7,471.98
BEAZER HOMES USA INC	07556Q881	1,310.00	01/17/2017	SYSTEMATIC	11.79	17,450.77
BED BATH & BEYOND INC	075896100	205.00	10/19/2017	SYSTEMATIC	1.85	4,330.57
BED BATH & BEYOND INC	075896100	645.00	08/08/2017	SYSTEMATIC	5.81	19,667.73
BELDEN CDT INC	077454106	80.00	04/24/2017	SYSTEMATIC	0.72	5,392.13
BELDEN CDT INC	077454106	255.00	04/25/2017	SYSTEMATIC	2.30	17,268.02
BERKSHIRE HILLS BANCORP INC	084680107	670.00	09/11/2017	SYSTEMATIC	6.03	23,367.32
BIG 5 SPORTING GOODS CORP	08915P101	345.00	01/17/2017	SYSTEMATIC	3.11	5,644.48
BIG 5 SPORTING GOODS CORP	08915P101	300.00	09/11/2017	SYSTEMATIC	2.70	2,400.96
BIG 5 SPORTING GOODS CORP	08915P101	590.00	08/08/2017	SYSTEMATIC	5.31	5,651.20
BIG LOTS INC	089302103	45.00	08/08/2017	SYSTEMATIC	0.41	2,269.56
BILL BARRETT CORP	06846N104	480.00	03/06/2017	SYSTEMATIC	4.32	2,739.07
BILL BARRETT CORP	06846N104	780.00	03/03/2017	SYSTEMATIC	7.02	4,309.47
BILL BARRETT CORP	06846N104	1,565.00	04/24/2017	SYSTEMATIC	14.09	6,206.75

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
BLUCORA INC	095229100	220.00	12/04/2017	SYSTEMATIC	1.98	4,514.51
BOISE CASCADE CO DEL	09739D100	765.00	09/11/2017	SYSTEMATIC	6.89	23,680.27
BOSTON BEER INC CL A	100557107	150.00	08/08/2017	SYSTEMATIC	1.35	22,880.97
BOSTON PRIVATE FINL HLDGS INC	101119105	705.00	03/06/2017	SYSTEMATIC	6.35	12,415.31
BOSTON PRIVATE FINL HLDGS INC	101119105	785.00	03/03/2017	SYSTEMATIC	7.07	13,481.22
BRADY CORPORATION CL A	104674106	145.00	08/08/2017	SYSTEMATIC	1.31	4,742.13
BRIDGEPOINT ED INC	10807M105	250.00	09/11/2017	SYSTEMATIC	2.25	2,148.30
BRIDGEPOINT ED INC	10807M105	750.00	08/08/2017	SYSTEMATIC	6.75	7,333.73
BRIDGEPOINT ED INC	10807M105	555.00	12/04/2017	SYSTEMATIC	5.00	5,120.55
BRIDGEPOINT ED INC	10807M105	25.00	12/05/2017	SYSTEMATIC	0.23	225.80
BRIDGEPOINT ED INC	10807M105	750.00	05/30/2017	SYSTEMATIC	6.75	10,691.63
BRIDGEPOINT ED INC	10807M105	665.00	05/31/2017	SYSTEMATIC	5.99	9,327.43
BRINKER INTL INC	109641100	85.00	08/08/2017	SYSTEMATIC	0.77	2,948.02
BRINKER INTL INC	109641100	65.00	09/11/2017	SYSTEMATIC	0.59	1,939.82
BRINKER INTL INC	109641100	80.00	07/03/2017	SYSTEMATIC	0.72	3,063.06
BRINKER INTL INC	109641100	140.00	03/03/2017	SYSTEMATIC	1.26	5,937.26
BROOKDALE SR LIVING INC	112463104	1,870.00	09/11/2017	SYSTEMATIC	16.83	21,715.19
BROOKDALE SR LIVING INC	112463104	470.00	10/19/2017	SYSTEMATIC	4.23	4,815.21
BROOKS AUTOMATION INC	114340102	870.00	09/11/2017	SYSTEMATIC	7.83	23,435.54
BROOKS AUTOMATION INC	114340102	245.00	12/04/2017	SYSTEMATIC	2.21	6,105.60
CABOT CORP	127055101	70.00	08/08/2017	SYSTEMATIC	0.63	3,662.38
CACI INTL INC CL A	127190304	160.00	07/03/2017	SYSTEMATIC	1.44	20,102.21
CACI INTL INC CL A	127190304	25.00	07/05/2017	SYSTEMATIC	0.23	3,117.58
CALPINE CORP	131347304	2,045.00	04/24/2017	SYSTEMATIC	18.41	22,305.94
CAPELLA ED CO	139594105	100.00	08/08/2017	SYSTEMATIC	0.90	6,825.57
CAPELLA ED CO	139594105	50.00	03/03/2017	SYSTEMATIC	0.45	3,882.95
CARBONITE INC	141337105	140.00	01/19/2017	SYSTEMATIC	1.26	2,500.79
CARBONITE INC	141337105	220.00	01/18/2017	SYSTEMATIC	1.98	3,744.23
CARBONITE INC	141337105	1,185.00	01/17/2017	SYSTEMATIC	10.67	20,045.83
CARDIOVASCULAR SYS INC DEL	141619106	915.00	03/03/2017	SYSTEMATIC	8.24	26,037.00

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CARDTRONICS PLC-A	G1991C105	100.00	03/03/2017	SYSTEMATIC	0.90	4,488.91
CAROLINA FINANCIAL CORP	143873107	240.00	08/09/2017	SYSTEMATIC	2.16	8,183.57
CAROLINA FINANCIAL CORP	143873107	85.00	08/10/2017	SYSTEMATIC	0.77	2,877.89
CAROLINA FINANCIAL CORP	143873107	90.00	10/19/2017	SYSTEMATIC	0.81	3,229.05
CAROLINA FINANCIAL CORP	143873107	190.00	08/08/2017	SYSTEMATIC	1.71	6,414.02
CATHAY BANCORP INC	149150104	655.00	01/17/2017	SYSTEMATIC	5.90	24,730.15
CATHAY BANCORP INC	149150104	65.00	08/08/2017	SYSTEMATIC	0.59	2,443.09
CATO CORP NEW CL A	149205106	495.00	05/30/2017	SYSTEMATIC	4.46	10,685.92
CATO CORP NEW CL A	149205106	20.00	07/05/2017	SYSTEMATIC	0.18	362.71
CATO CORP NEW CL A	149205106	245.00	05/31/2017	SYSTEMATIC	2.21	5,341.13
CATO CORP NEW CL A	149205106	185.00	08/08/2017	SYSTEMATIC	1.67	2,958.30
CATO CORP NEW CL A	149205106	280.00	07/03/2017	SYSTEMATIC	2.52	5,029.02
CBL & ASSOC PPTYS INC	124830100	445.00	03/03/2017	SYSTEMATIC	4.01	4,500.60
CBL & ASSOC PPTYS INC	124830100	225.00	04/24/2017	SYSTEMATIC	2.03	2,245.06
CBL & ASSOC PPTYS INC	124830100	640.00	05/30/2017	SYSTEMATIC	5.76	5,041.47
CBL & ASSOC PPTYS INC	124830100	1,330.00	12/04/2017	SYSTEMATIC	11.97	7,529.13
CBL & ASSOC PPTYS INC	124830100	35.00	12/05/2017	SYSTEMATIC	0.32	195.88
CECO ENVIRONMENTAL CORP	125141101	1,180.00	12/04/2017	SYSTEMATIC	10.62	6,460.62
CECO ENVIRONMENTAL CORP	125141101	160.00	09/12/2017	SYSTEMATIC	1.44	1,223.18
CECO ENVIRONMENTAL CORP	125141101	280.00	09/11/2017	SYSTEMATIC	2.52	2,141.94
CECO ENVIRONMENTAL CORP	125141101	280.00	08/08/2017	SYSTEMATIC	2.52	2,716.67
CECO ENVIRONMENTAL CORP	125141101	320.00	03/03/2017	SYSTEMATIC	2.88	3,625.08
CECO ENVIRONMENTAL CORP	125141101	55.00	03/06/2017	SYSTEMATIC	0.50	633.86
CEDAR SHOPPING CTRS INC	150602209	1,995.00	07/03/2017	SYSTEMATIC	17.96	9,888.42
CEDAR SHOPPING CTRS INC	150602209	1,960.00	07/05/2017	SYSTEMATIC	17.64	9,886.44
CELESTICA INC	15101Q108	480.00	08/08/2017	SYSTEMATIC	4.32	5,712.38
CELESTICA INC	15101Q108	270.00	12/04/2017	SYSTEMATIC	2.43	2,928.58
CELESTICA INC	15101Q108	15.00	12/05/2017	SYSTEMATIC	0.14	160.06
CENTRAL PACIFIC FINANCIAL CO	154760409	390.00	05/30/2017	SYSTEMATIC	3.51	12,087.62
CENTRAL PACIFIC FINANCIAL CO	154760409	65.00	08/08/2017	SYSTEMATIC	0.59	1,976.89

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CENTRAL PACIFIC FINANCIAL CO	154760409	95.00	06/01/2017	SYSTEMATIC	0.86	2,921.58
CENTRAL PACIFIC FINANCIAL CO	154760409	255.00	05/31/2017	SYSTEMATIC	2.30	7,926.83
CERAGON NETWORKS LTD	M22013102	215.00	08/09/2017	SYSTEMATIC	1.94	478.68
CERAGON NETWORKS LTD	M22013102	2,260.00	03/06/2017	SYSTEMATIC	20.34	8,463.29
CERAGON NETWORKS LTD	M22013102	3,050.00	03/07/2017	SYSTEMATIC	27.45	11,289.18
CERAGON NETWORKS LTD	M22013102	1,545.00	08/08/2017	SYSTEMATIC	13.91	3,514.26
CERAGON NETWORKS LTD	M22013102	430.00	03/08/2017	SYSTEMATIC	3.87	1,561.11
CERAGON NETWORKS LTD	M22013102	1,200.00	03/03/2017	SYSTEMATIC	10.80	4,400.92
CHARLES RIVER LABORATORIES	159864107	30.00	12/04/2017	SYSTEMATIC	0.27	3,115.59
CHATHAM LODGING TR	16208T102	95.00	08/08/2017	SYSTEMATIC	0.86	1,935.31
CHEESECAKE FACTORY INC	163072101	65.00	09/11/2017	SYSTEMATIC	0.59	2,515.80
CHEESECAKE FACTORY INC	163072101	55.00	08/08/2017	SYSTEMATIC	0.50	2,462.80
CHEESECAKE FACTORY INC	163072101	90.00	07/03/2017	SYSTEMATIC	0.81	4,537.67
CHEESECAKE FACTORY INC	163072101	5.00	07/05/2017	SYSTEMATIC	0.05	252.49
CHEFS WHSE INC HOLDINGS LLC	163086101	775.00	07/03/2017	SYSTEMATIC	6.98	10,419.80
CHEFS WHSE INC HOLDINGS LLC	163086101	420.00	07/05/2017	SYSTEMATIC	3.78	5,646.52
CHEFS WHSE INC HOLDINGS LLC	163086101	230.00	08/08/2017	SYSTEMATIC	2.07	3,388.59
CHEMOURS CO	163851108	1,115.00	01/17/2017	SYSTEMATIC	10.04	26,770.94
CHESAPEAKE LODGING TR	165240102	120.00	08/08/2017	SYSTEMATIC	1.08	2,964.98
CHICAGO BRDG & IRON-NY SHS	167250109	85.00	04/24/2017	SYSTEMATIC	0.77	2,559.95
CHICAGO BRDG & IRON-NY SHS	167250109	360.00	05/30/2017	SYSTEMATIC	3.24	7,252.06
CHICOS FAS INC	168615102	560.00	10/19/2017	SYSTEMATIC	5.04	4,030.86
CHICOS FAS INC	168615102	10.00	07/05/2017	SYSTEMATIC	0.09	93.66
CHICOS FAS INC	168615102	560.00	07/03/2017	SYSTEMATIC	5.04	5,206.94
CHILDRENS PLACE RETAIL STS INC	168905107	35.00	07/03/2017	SYSTEMATIC	0.32	3,548.85
CHIMERA INVESTMENT CORP	16934Q208	1,450.00	01/17/2017	SYSTEMATIC	13.05	25,272.34
CIRRUS LOGIC INC	172755100	455.00	03/03/2017	SYSTEMATIC	4.10	24,962.27
CIRRUS LOGIC INC	172755100	45.00	09/11/2017	SYSTEMATIC	0.41	2,536.39
CITI TRENDS INC	17306X102	290.00	03/03/2017	SYSTEMATIC	2.61	4,928.08
CLEAN ENERGY FUELS CORP	184499101	145.00	12/05/2017	SYSTEMATIC	1.31	320.60

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CLEAN ENERGY FUELS CORP	184499101	2,650.00	12/04/2017	SYSTEMATIC	23.85	5,961.44
CLEAN ENERGY FUELS CORP	184499101	2,865.00	01/18/2017	SYSTEMATIC	25.79	8,412.13
CLEAN ENERGY FUELS CORP	184499101	5,665.00	01/17/2017	SYSTEMATIC	50.99	16,507.48
CLEVELAND-CLIFFS INC NEW	185899101	610.00	10/19/2017	SYSTEMATIC	5.49	4,409.48
CLEVELAND-CLIFFS INC NEW	185899101	3,265.00	08/08/2017	SYSTEMATIC	29.39	24,497.30
CLEVELAND-CLIFFS INC NEW	185899101	535.00	12/04/2017	SYSTEMATIC	4.82	3,533.68
CLOUD PEAK ENERGY INC	18911Q102	1,285.00	04/24/2017	SYSTEMATIC	11.57	5,223.39
CLOUD PEAK ENERGY INC	18911Q102	885.00	05/30/2017	SYSTEMATIC	7.97	3,175.12
CLOUD PEAK ENERGY INC	18911Q102	865.00	08/08/2017	SYSTEMATIC	7.79	2,828.21
CLOUD PEAK ENERGY INC	18911Q102	4,640.00	01/17/2017	SYSTEMATIC	41.76	25,244.29
CNO FINL GROUP INC	12621E103	845.00	03/03/2017	SYSTEMATIC	7.61	17,732.63
CNO FINL GROUP INC	12621E103	360.00	03/06/2017	SYSTEMATIC	3.24	7,750.70
CNO FINL GROUP INC	12621E103	1,095.00	05/30/2017	SYSTEMATIC	9.86	22,466.89
CNX RES CORP	12653C108	385.00	12/05/2017	SYSTEMATIC	3.47	5,375.53
COGENT COMMUNICATIONS GROUP	19239V302	55.00	08/08/2017	SYSTEMATIC	0.50	2,316.75
COLUMBUS MCKINNON CORP NY	199333105	875.00	03/03/2017	SYSTEMATIC	7.88	22,775.38
COMMERCIAL METAL CO	201723103	270.00	04/24/2017	SYSTEMATIC	2.43	4,811.21
COMMERCIAL VEHICLE GROUP INC	202608105	1,200.00	09/11/2017	SYSTEMATIC	10.80	7,890.00
COMMERCIAL VEHICLE GROUP INC	202608105	965.00	09/12/2017	SYSTEMATIC	8.69	6,357.04
COMMERCIAL VEHICLE GROUP INC	202608105	460.00	09/13/2017	SYSTEMATIC	4.14	3,236.51
COMMUNITY HEALTH SYS INC NEW	203668108	1,390.00	12/04/2017	SYSTEMATIC	12.51	6,355.91
COMMUNITY HEALTH SYS INC NEW	203668108	70.00	12/05/2017	SYSTEMATIC	0.63	311.44
COMMUNITY HEALTH SYS INC NEW	203668108	995.00	10/19/2017	SYSTEMATIC	8.96	6,009.17
COMMUNITY HEALTH SYS INC NEW	203668108	1,345.00	08/08/2017	SYSTEMATIC	12.11	8,806.66
COMMUNITY HEALTH SYS INC NEW	203668108	265.00	04/24/2017	SYSTEMATIC	2.39	2,292.01
COMMUNITY TRUST BANCORPORATION	204149108	165.00	05/31/2017	SYSTEMATIC	1.49	7,146.22
COMMUNITY TRUST BANCORPORATION	204149108	30.00	06/01/2017	SYSTEMATIC	0.27	1,284.35
COMMUNITY TRUST BANCORPORATION	204149108	190.00	05/30/2017	SYSTEMATIC	1.71	8,264.03
COMMVault SYS INC	204166102	380.00	01/17/2017	SYSTEMATIC	3.42	20,679.88
COMMVault SYS INC	204166102	85.00	01/18/2017	SYSTEMATIC	0.77	4,610.28

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
COMPUTER PROGRAMS & SYS INC	205306103	75.00	10/23/2017	SYSTEMATIC	0.68	2,312.30
COMPUTER PROGRAMS & SYS INC	205306103	215.00	10/19/2017	SYSTEMATIC	1.94	6,599.01
COMPUTER PROGRAMS & SYS INC	205306103	430.00	10/20/2017	SYSTEMATIC	3.87	13,388.03
COMTECH TELECOMMUNICATIONS	205826209	535.00	10/20/2017	SYSTEMATIC	4.82	11,499.26
COMTECH TELECOMMUNICATIONS	205826209	535.00	10/19/2017	SYSTEMATIC	4.82	11,564.92
CONSOL ENERGY INC	20854P109	390.00	03/03/2017	SYSTEMATIC	3.51	6,114.81
CONSOLIDATED COMMUNICATIONS	209034107	1,255.00	08/08/2017	SYSTEMATIC	11.30	23,397.10
CONSOLIDATED COMMUNICATIONS	209034107	45.00	08/09/2017	SYSTEMATIC	0.41	873.44
CONVERGYS CORP	212485106	190.00	03/03/2017	SYSTEMATIC	1.71	4,271.28
COOPER TIRE & RUBBER	216831107	670.00	01/17/2017	SYSTEMATIC	6.03	24,569.50
CORECIVIC INC ADR	21871N101	5.00	07/05/2017	SYSTEMATIC	0.05	136.91
CORECIVIC INC ADR	21871N101	115.00	08/08/2017	SYSTEMATIC	1.04	3,104.68
CORECIVIC INC ADR	21871N101	150.00	07/03/2017	SYSTEMATIC	1.35	4,218.93
CORECIVIC INC ADR	21871N101	660.00	04/24/2017	SYSTEMATIC	5.94	22,107.06
CORECIVIC INC ADR	21871N101	980.00	01/17/2017	SYSTEMATIC	8.82	25,783.03
CORECIVIC INC ADR	21871N101	210.00	12/04/2017	SYSTEMATIC	1.89	4,924.46
COSTAMARE INC	Y1771G102	1,880.00	05/30/2017	SYSTEMATIC	16.92	14,553.83
COSTAMARE INC	Y1771G102	920.00	05/31/2017	SYSTEMATIC	8.28	6,495.38
COSTAMARE INC	Y1771G102	560.00	07/03/2017	SYSTEMATIC	5.04	3,968.44
COSTAMARE INC	Y1771G102	15.00	07/05/2017	SYSTEMATIC	0.14	106.72
COSTAMARE INC	Y1771G102	545.00	10/19/2017	SYSTEMATIC	4.91	3,421.49
COWEN GROUP INC NEW CLASS A	223622606	690.00	08/09/2017	SYSTEMATIC	6.21	11,436.82
COWEN GROUP INC NEW CLASS A	223622606	795.00	08/08/2017	SYSTEMATIC	7.16	12,687.65
CRA INTL INC	12618T105	270.00	01/17/2017	SYSTEMATIC	2.43	9,360.70
CRA INTL INC	12618T105	150.00	01/19/2017	SYSTEMATIC	1.35	5,312.67
CRA INTL INC	12618T105	120.00	01/18/2017	SYSTEMATIC	1.08	4,200.03
CREE INC	225447101	425.00	03/03/2017	SYSTEMATIC	3.83	11,587.52
CREE INC	225447101	500.00	03/06/2017	SYSTEMATIC	4.50	13,751.87
CREE INC	225447101	85.00	04/24/2017	SYSTEMATIC	0.77	2,078.37
CREE INC	225447101	85.00	08/08/2017	SYSTEMATIC	0.77	2,037.37

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CROCS INC COM	227046109	2,510.00	09/11/2017	SYSTEMATIC	22.59	23,601.03
CROSS COUNTRY HEALTHCARE INC	227483104	50.00	06/01/2017	SYSTEMATIC	0.45	564.98
CROSS COUNTRY HEALTHCARE INC	227483104	80.00	05/31/2017	SYSTEMATIC	0.72	900.45
CROSS COUNTRY HEALTHCARE INC	227483104	380.00	05/30/2017	SYSTEMATIC	3.42	4,326.26
CSG SYSTEMS INTL INC	126349109	135.00	03/03/2017	SYSTEMATIC	1.22	5,374.70
CUSTOMERS BANCORP INC	23204G100	105.00	12/04/2017	SYSTEMATIC	0.95	2,888.14
CUSTOMERS BANCORP INC	23204G100	780.00	05/30/2017	SYSTEMATIC	7.02	23,385.34
DEAN FOODS CO	242370203	420.00	09/11/2017	SYSTEMATIC	3.78	4,717.65
DEAN FOODS CO	242370203	315.00	08/08/2017	SYSTEMATIC	2.84	4,730.33
DEAN FOODS CO	242370203	1,285.00	07/03/2017	SYSTEMATIC	11.57	22,555.48
DECKERS OUTDOOR CORP	243537107	40.00	08/08/2017	SYSTEMATIC	0.36	2,572.91
DECKERS OUTDOOR CORP	243537107	475.00	03/03/2017	SYSTEMATIC	4.28	25,464.28
DELEK US HLDGS INC COM	246647101	1,100.00	03/03/2017	SYSTEMATIC	9.90	27,133.78
DEPOMED INC	249908104	1,385.00	09/11/2017	SYSTEMATIC	12.47	8,398.65
DEPOMED INC	249908104	200.00	08/08/2017	SYSTEMATIC	1.80	1,962.66
DEPOMED INC	249908104	85.00	06/01/2017	SYSTEMATIC	0.77	874.93
DEPOMED INC	249908104	905.00	10/19/2017	SYSTEMATIC	8.15	4,722.81
DEPOMED INC	249908104	180.00	05/31/2017	SYSTEMATIC	1.62	1,865.23
DEPOMED INC	249908104	1,980.00	05/30/2017	SYSTEMATIC	17.82	20,854.94
DHI GROUP INC	23331S100	160.00	03/03/2017	SYSTEMATIC	1.44	792.77
DHI GROUP INC	23331S100	1,425.00	08/08/2017	SYSTEMATIC	12.83	3,362.29
DHI GROUP INC	23331S100	905.00	09/11/2017	SYSTEMATIC	8.15	1,929.74
DHI GROUP INC	23331S100	460.00	08/09/2017	SYSTEMATIC	4.14	1,088.73
DHI GROUP INC	23331S100	65.00	08/10/2017	SYSTEMATIC	0.59	152.31
DHI GROUP INC	23331S100	1,130.00	05/30/2017	SYSTEMATIC	10.17	3,407.74
DHI GROUP INC	23331S100	790.00	05/31/2017	SYSTEMATIC	7.11	2,335.16
DHI GROUP INC	23331S100	810.00	03/06/2017	SYSTEMATIC	7.29	4,120.43
DIAMOND OFFSHORE DRILLING INC	25271C102	290.00	04/24/2017	SYSTEMATIC	2.61	4,324.00
DIGI INTL INC	253798102	155.00	04/25/2017	SYSTEMATIC	1.40	1,909.91
DIGI INTL INC	253798102	55.00	04/24/2017	SYSTEMATIC	0.50	665.60

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DILLARDS INC	254067101	95.00	01/17/2017	SYSTEMATIC	0.86	5,317.47
DIME CMNTY BANCORP INC	253922108	415.00	03/07/2017	SYSTEMATIC	3.74	9,056.43
DIME CMNTY BANCORP INC	253922108	570.00	03/06/2017	SYSTEMATIC	5.13	12,510.82
DIME CMNTY BANCORP INC	253922108	1,090.00	09/11/2017	SYSTEMATIC	9.81	20,222.55
DIME CMNTY BANCORP INC	253922108	185.00	03/03/2017	SYSTEMATIC	1.67	3,982.41
DOMTAR CORP	257559203	70.00	04/24/2017	SYSTEMATIC	0.63	2,592.88
DSW INC COMMON STOCK CL A	23334L102	175.00	01/17/2017	SYSTEMATIC	1.58	3,606.58
DSW INC COMMON STOCK CL A	23334L102	175.00	08/08/2017	SYSTEMATIC	1.58	3,150.15
DUCOMMUN INC	264147109	40.00	01/19/2017	SYSTEMATIC	0.36	1,117.51
DUCOMMUN INC	264147109	45.00	04/24/2017	SYSTEMATIC	0.41	1,335.73
DUCOMMUN INC	264147109	110.00	01/18/2017	SYSTEMATIC	0.99	2,960.20
DUCOMMUN INC	264147109	105.00	01/17/2017	SYSTEMATIC	0.95	2,785.83
DUCOMMUN INC	264147109	20.00	04/25/2017	SYSTEMATIC	0.18	608.41
DXP ENTERPRISES INC	233377407	70.00	08/10/2017	SYSTEMATIC	0.63	1,991.56
DXP ENTERPRISES INC	233377407	440.00	08/08/2017	SYSTEMATIC	3.96	12,262.32
DXP ENTERPRISES INC	233377407	325.00	08/09/2017	SYSTEMATIC	2.93	9,272.00
DYNEGY INC NEW DEL	26817R108	2,505.00	09/11/2017	SYSTEMATIC	22.55	23,128.42
DYNEX CAP INC	26817Q506	1,010.00	01/17/2017	SYSTEMATIC	9.09	7,058.69
DYNEX CAP INC	26817Q506	280.00	04/24/2017	SYSTEMATIC	2.52	1,996.55
EAGLE BANCORP INC MD	268948106	405.00	03/03/2017	SYSTEMATIC	3.65	25,385.66
EAGLE PHARMACEUTICALS INC	269796108	85.00	10/19/2017	SYSTEMATIC	0.77	4,295.23
EAGLE PHARMACEUTICALS INC	269796108	385.00	09/11/2017	SYSTEMATIC	3.47	22,220.36
EDGEWELL PERS CARE CO	28035Q102	125.00	12/04/2017	SYSTEMATIC	1.13	7,261.37
EDGEWELL PERS CARE CO	28035Q102	35.00	08/08/2017	SYSTEMATIC	0.32	2,521.62
EDGEWELL PERS CARE CO	28035Q102	10.00	07/05/2017	SYSTEMATIC	0.09	753.68
EDGEWELL PERS CARE CO	28035Q102	285.00	07/03/2017	SYSTEMATIC	2.57	22,120.39
EL PASO ELECTRIC CO	283677854	210.00	03/06/2017	SYSTEMATIC	1.89	10,277.13
EL PASO ELECTRIC CO	283677854	100.00	03/03/2017	SYSTEMATIC	0.90	4,883.20
EL PASO ELECTRIC CO	283677854	225.00	03/07/2017	SYSTEMATIC	2.03	11,075.83
ELLIS PERRY INTL INC	288853104	85.00	01/18/2017	SYSTEMATIC	0.77	2,085.95

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ELLIS PERRY INTL INC	288853104	225.00	10/19/2017	SYSTEMATIC	2.03	5,067.86
ELLIS PERRY INTL INC	288853104	45.00	04/24/2017	SYSTEMATIC	0.41	932.72
ELLIS PERRY INTL INC	288853104	90.00	01/17/2017	SYSTEMATIC	0.81	2,184.86
ELLIS PERRY INTL INC	288853104	195.00	04/25/2017	SYSTEMATIC	1.76	4,309.78
EMCOR GROUP INC	29084Q100	50.00	03/03/2017	SYSTEMATIC	0.45	3,207.45
EMERGENT BIOSOLUTIONS INC	29089Q105	475.00	09/11/2017	SYSTEMATIC	4.28	17,673.71
EMERGENT BIOSOLUTIONS INC	29089Q105	140.00	09/12/2017	SYSTEMATIC	1.26	5,251.44
ENDO INTERNATIONAL PLC	G30401106	290.00	03/03/2017	SYSTEMATIC	2.61	4,062.61
ENDO INTERNATIONAL PLC	G30401106	420.00	04/24/2017	SYSTEMATIC	3.78	4,538.10
ENDO INTERNATIONAL PLC	G30401106	300.00	07/03/2017	SYSTEMATIC	2.70	3,443.07
ENDO INTERNATIONAL PLC	G30401106	270.00	08/08/2017	SYSTEMATIC	2.43	2,721.20
ENDO INTERNATIONAL PLC	G30401106	840.00	10/19/2017	SYSTEMATIC	7.56	6,392.35
ENDO INTERNATIONAL PLC	G30401106	1,620.00	01/17/2017	SYSTEMATIC	14.58	24,817.62
ENERPLUS CORP	292766102	1,625.00	04/24/2017	SYSTEMATIC	14.63	12,887.99
ENERPLUS CORP	292766102	1,155.00	04/25/2017	SYSTEMATIC	10.40	8,914.86
ENGILITY HLDGS INC NEW	29286C107	275.00	12/06/2017	SYSTEMATIC	2.48	7,872.90
ENGILITY HLDGS INC NEW	29286C107	250.00	12/05/2017	SYSTEMATIC	2.25	7,076.93
ENGILITY HLDGS INC NEW	29286C107	320.00	12/04/2017	SYSTEMATIC	2.88	9,354.02
ENNIS INC	293389102	220.00	08/08/2017	SYSTEMATIC	1.98	4,250.55
ENSCO PLC	G3157S106	605.00	09/11/2017	SYSTEMATIC	5.45	2,761.35
ENSCO PLC	G3157S106	1,590.00	07/03/2017	SYSTEMATIC	14.31	8,764.40
ENSCO PLC	G3157S106	460.00	04/24/2017	SYSTEMATIC	4.14	3,885.51
ENSCO PLC	G3157S106	295.00	03/03/2017	SYSTEMATIC	2.66	3,023.46
ENSCO PLC	G3157S106	25.00	07/05/2017	SYSTEMATIC	0.23	136.80
ENSTAR GROUP LTD	G3075P101	100.00	03/03/2017	SYSTEMATIC	0.90	19,323.19
ENSTAR GROUP LTD	G3075P101	30.00	03/06/2017	SYSTEMATIC	0.27	5,950.15
ENTERPRISE FINL SVCS CORP	293712105	60.00	08/08/2017	SYSTEMATIC	0.54	2,379.04
ESSENDANT INC	296689102	600.00	12/04/2017	SYSTEMATIC	5.40	5,707.20
ESSENDANT INC	296689102	190.00	04/24/2017	SYSTEMATIC	1.71	2,852.66
ESSENDANT INC	296689102	260.00	04/25/2017	SYSTEMATIC	2.34	3,948.13

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
ESSENDANT INC	296689102	500.00	08/08/2017	SYSTEMATIC	4.50	6,127.20
ETHAN ALLEN INTERIORS INC	297602104	185.00	03/03/2017	SYSTEMATIC	1.67	5,376.52
EXPRESS INC	30219E103	440.00	07/03/2017	SYSTEMATIC	3.96	2,983.20
EXPRESS INC	30219E103	440.00	01/17/2017	SYSTEMATIC	3.96	4,711.07
EXPRESS INC	30219E103	375.00	04/24/2017	SYSTEMATIC	3.38	3,017.20
EXPRESS INC	30219E103	490.00	08/08/2017	SYSTEMATIC	4.41	2,948.13
EXPRESS INC	30219E103	10.00	07/05/2017	SYSTEMATIC	0.09	67.60
EZCORP INC CL A NON VTG	302301106	210.00	04/25/2017	SYSTEMATIC	1.89	1,856.07
EZCORP INC CL A NON VTG	302301106	70.00	04/24/2017	SYSTEMATIC	0.63	609.90
EZCORP INC CL A NON VTG	302301106	615.00	08/08/2017	SYSTEMATIC	5.54	5,176.83
FCB FINL HLDGS INC - CL A	30255G103	60.00	09/11/2017	SYSTEMATIC	0.54	2,418.86
FCB FINL HLDGS INC - CL A	30255G103	50.00	06/01/2017	SYSTEMATIC	0.45	2,322.80
FCB FINL HLDGS INC - CL A	30255G103	110.00	05/31/2017	SYSTEMATIC	0.99	5,174.02
FCB FINL HLDGS INC - CL A	30255G103	315.00	05/30/2017	SYSTEMATIC	2.84	14,811.15
FCB FINL HLDGS INC - CL A	30255G103	530.00	03/03/2017	SYSTEMATIC	4.77	25,928.78
FIDELITY SOUTHN CORP NEW	316394105	355.00	08/08/2017	SYSTEMATIC	3.20	7,547.55
FIDELITY SOUTHN CORP NEW	316394105	145.00	08/10/2017	SYSTEMATIC	1.31	3,170.31
FIDELITY SOUTHN CORP NEW	316394105	310.00	08/09/2017	SYSTEMATIC	2.79	6,759.02
FINANCIAL INSTITUTIONS INC	317585404	470.00	01/17/2017	SYSTEMATIC	4.23	15,414.69
FINANCIAL INSTITUTIONS INC	317585404	215.00	01/18/2017	SYSTEMATIC	1.94	7,038.65
FINANCIAL INSTITUTIONS INC	317585404	155.00	07/03/2017	SYSTEMATIC	1.40	4,659.94
FINISH LINE INC CL A	317923100	300.00	01/17/2017	SYSTEMATIC	2.70	5,232.83
FINISH LINE INC CL A	317923100	210.00	08/08/2017	SYSTEMATIC	1.89	2,872.78
FINISH LINE INC CL A	317923100	410.00	09/11/2017	SYSTEMATIC	3.69	3,861.83
FIRST BUSEY CORP	319383204	70.00	08/08/2017	SYSTEMATIC	0.63	2,064.73
FIRST BUSEY CORP	319383204	105.00	04/24/2017	SYSTEMATIC	0.95	3,012.02
FIRST FINANCIAL CORP IND	320218100	160.00	06/01/2017	SYSTEMATIC	1.44	7,409.76
FIRST FINANCIAL CORP IND	320218100	110.00	05/30/2017	SYSTEMATIC	0.99	5,098.34
FIRST FINANCIAL CORP IND	320218100	90.00	05/31/2017	SYSTEMATIC	0.81	4,182.45
FIRST SOURCE CORP	336901103	185.00	05/30/2017	SYSTEMATIC	1.67	8,660.93

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FIRST SOURCE CORP	336901103	105.00	05/31/2017	SYSTEMATIC	0.95	4,915.36
FIRST SOURCE CORP	336901103	135.00	06/01/2017	SYSTEMATIC	1.22	6,284.93
FIRST SOURCE CORP	336901103	65.00	10/19/2017	SYSTEMATIC	0.59	3,382.96
FLAGSTAR BANCORP INC	337930705	275.00	04/24/2017	SYSTEMATIC	2.48	7,861.81
FLAGSTAR BANCORP INC	337930705	515.00	04/25/2017	SYSTEMATIC	4.64	14,718.24
FLOWERS FOODS INC	343498101	1,200.00	05/30/2017	SYSTEMATIC	10.80	22,414.56
FLOWERS FOODS INC	343498101	180.00	08/08/2017	SYSTEMATIC	1.62	3,185.91
FOOT LOCKER INC	344849104	580.00	10/19/2017	SYSTEMATIC	5.22	17,901.44
FORMFACTOR INC	346375108	1,530.00	12/04/2017	SYSTEMATIC	13.77	25,204.76
FOSSIL GROUP INC	34988V106	1,865.00	08/08/2017	SYSTEMATIC	16.79	20,826.65
FOSSIL GROUP INC	34988V106	215.00	08/09/2017	SYSTEMATIC	1.94	2,507.14
FOSSIL GROUP INC	34988V106	470.00	09/11/2017	SYSTEMATIC	4.23	4,154.38
FRANCESSCAS HLDGS CORP	351793104	410.00	07/03/2017	SYSTEMATIC	3.69	4,575.48
FRANCESSCAS HLDGS CORP	351793104	10.00	07/05/2017	SYSTEMATIC	0.09	111.86
FRANCESSCAS HLDGS CORP	351793104	470.00	08/08/2017	SYSTEMATIC	4.23	4,375.23
FRANCESSCAS HLDGS CORP	351793104	255.00	09/11/2017	SYSTEMATIC	2.30	1,775.77
FRANKLIN FINL NETWORK INC	35352P104	120.00	10/19/2017	SYSTEMATIC	1.08	4,135.17
FRANKLIN FINL NETWORK INC	35352P104	225.00	07/03/2017	SYSTEMATIC	2.03	9,237.83
FRANKLIN FINL NETWORK INC	35352P104	170.00	07/05/2017	SYSTEMATIC	1.53	7,072.00
FRANKLIN FINL NETWORK INC	35352P104	110.00	08/08/2017	SYSTEMATIC	0.99	3,764.15
FRANKLIN STR PPTYS CORP COMMON	35471R106	1,510.00	08/08/2017	SYSTEMATIC	13.59	15,401.09
FRANKLIN STR PPTYS CORP COMMON	35471R106	770.00	08/09/2017	SYSTEMATIC	6.93	7,978.05
FREIGHTCAR AMER INC	357023100	885.00	07/03/2017	SYSTEMATIC	7.97	15,508.21
FREIGHTCAR AMER INC	357023100	220.00	07/05/2017	SYSTEMATIC	1.98	3,862.91
FRESH DEL MONTE PRODUCE INC	G36738105	70.00	07/03/2017	SYSTEMATIC	0.63	3,548.80
FRESH DEL MONTE PRODUCE INC	G36738105	5.00	07/05/2017	SYSTEMATIC	0.05	250.28
FRESH DEL MONTE PRODUCE INC	G36738105	50.00	08/08/2017	SYSTEMATIC	0.45	2,476.35
FTI CONSULTING INC	302941109	85.00	03/03/2017	SYSTEMATIC	0.77	3,442.59
FTI CONSULTING INC	302941109	95.00	07/03/2017	SYSTEMATIC	0.86	3,325.23
FTI CONSULTING INC	302941109	5.00	07/05/2017	SYSTEMATIC	0.05	174.02

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FTI CONSULTING INC	302941109	85.00	08/08/2017	SYSTEMATIC	0.77	2,729.25
GAMESTOP CORP NEW CL A	36467W109	910.00	08/08/2017	SYSTEMATIC	8.19	19,736.90
GENERAL CABLE CORP	369300108	205.00	03/03/2017	SYSTEMATIC	1.85	3,517.60
GENESCO INC	371532102	35.00	04/24/2017	SYSTEMATIC	0.32	1,774.82
GENWORTH FINL INC CL A	37247D106	980.00	05/30/2017	SYSTEMATIC	8.82	3,593.27
GENWORTH FINL INC CL A	37247D106	1,105.00	08/08/2017	SYSTEMATIC	9.95	3,730.37
GOVERNMENT PPTYS INCOME TR	38376A103	340.00	08/08/2017	SYSTEMATIC	3.06	6,168.42
GREENBRIER CORP	393657101	25.00	12/05/2017	SYSTEMATIC	0.23	1,230.38
GREENBRIER CORP	393657101	480.00	12/04/2017	SYSTEMATIC	4.32	24,059.09
GREENHILL & CO INC	395259104	220.00	05/30/2017	SYSTEMATIC	1.98	4,645.63
GREENHILL & CO INC	395259104	835.00	04/24/2017	SYSTEMATIC	7.52	22,955.47
GREENLIGHT CAPITAL RE LTD - A	G4095J109	715.00	04/26/2017	SYSTEMATIC	6.44	15,791.53
GREENLIGHT CAPITAL RE LTD - A	G4095J109	140.00	04/25/2017	SYSTEMATIC	1.26	3,076.01
GREENLIGHT CAPITAL RE LTD - A	G4095J109	65.00	04/24/2017	SYSTEMATIC	0.59	1,401.46
HALCON RES CORP	40537Q605	500.00	12/05/2017	SYSTEMATIC	4.50	3,684.40
HALCON RES CORP	40537Q605	3,115.00	12/04/2017	SYSTEMATIC	28.04	22,474.11
HANMI FINANCIAL CORP	410495204	70.00	08/08/2017	SYSTEMATIC	0.63	2,009.38
HANMI FINANCIAL CORP	410495204	395.00	03/06/2017	SYSTEMATIC	3.56	13,623.76
HANMI FINANCIAL CORP	410495204	370.00	03/03/2017	SYSTEMATIC	3.33	12,408.53
HANMI FINANCIAL CORP	410495204	110.00	04/24/2017	SYSTEMATIC	0.99	3,091.66
HARSCO CORP	415864107	20.00	12/05/2017	SYSTEMATIC	0.18	355.97
HARSCO CORP	415864107	250.00	12/04/2017	SYSTEMATIC	2.25	4,521.83
HARSCO CORP	415864107	250.00	04/24/2017	SYSTEMATIC	2.25	2,911.42
HAVERTY FURNITURE COS INC	419596101	260.00	05/30/2017	SYSTEMATIC	2.34	6,176.40
HAVERTY FURNITURE COS INC	419596101	235.00	05/31/2017	SYSTEMATIC	2.12	5,734.22
HAVERTY FURNITURE COS INC	419596101	205.00	06/01/2017	SYSTEMATIC	1.85	4,998.11
HAWAIIAN ELECTRIC INDS INC	419870100	80.00	08/08/2017	SYSTEMATIC	0.72	2,642.02
HEALTHSOUTH CORP	421924309	55.00	08/08/2017	SYSTEMATIC	0.50	2,338.10
HEALTHSTREAM INC	42222N103	1,035.00	08/08/2017	SYSTEMATIC	9.32	24,125.03
HEIDRICK & STRUGGLES INTL	422819102	50.00	05/31/2017	SYSTEMATIC	0.45	1,119.12

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HEIDRICK & STRUGGLES INTL	422819102	375.00	01/18/2017	SYSTEMATIC	3.38	8,820.43
HEIDRICK & STRUGGLES INTL	422819102	210.00	05/30/2017	SYSTEMATIC	1.89	4,747.22
HEIDRICK & STRUGGLES INTL	422819102	30.00	06/01/2017	SYSTEMATIC	0.27	670.13
HEIDRICK & STRUGGLES INTL	422819102	190.00	08/08/2017	SYSTEMATIC	1.71	3,632.88
HEIDRICK & STRUGGLES INTL	422819102	285.00	01/17/2017	SYSTEMATIC	2.57	6,731.63
HEIDRICK & STRUGGLES INTL	422819102	145.00	01/19/2017	SYSTEMATIC	1.31	3,375.79
HERITAGE FINL CORP WASH	42722X106	100.00	04/24/2017	SYSTEMATIC	0.90	2,448.35
HERITAGE FINL CORP WASH	42722X106	60.00	09/11/2017	SYSTEMATIC	0.54	1,532.51
HERITAGE-CRYSTAL CLEAN INC	42726M106	605.00	09/11/2017	SYSTEMATIC	5.45	12,203.94
HERITAGE-CRYSTAL CLEAN INC	42726M106	165.00	10/19/2017	SYSTEMATIC	1.49	3,601.24
HERITAGE-CRYSTAL CLEAN INC	42726M106	210.00	09/12/2017	SYSTEMATIC	1.89	4,340.83
HERITAGE-CRYSTAL CLEAN INC	42726M106	30.00	09/13/2017	SYSTEMATIC	0.27	611.44
HERSHA HOSPITALITY TR	427825500	95.00	04/24/2017	SYSTEMATIC	0.86	1,793.05
HERSHA HOSPITALITY TR	427825500	135.00	08/08/2017	SYSTEMATIC	1.22	2,468.09
HIBBETT SPORTS INC	428567101	245.00	07/03/2017	SYSTEMATIC	2.21	5,065.92
HIBBETT SPORTS INC	428567101	10.00	07/05/2017	SYSTEMATIC	0.09	206.15
HIBBETT SPORTS INC	428567101	415.00	08/08/2017	SYSTEMATIC	3.74	6,334.61
HILLTOP HLDGS INC	432748101	1,010.00	12/04/2017	SYSTEMATIC	9.09	25,229.70
HOPE BANCORP INC	43940T109	95.00	09/11/2017	SYSTEMATIC	0.86	1,445.96
HOPE BANCORP INC	43940T109	1,020.00	08/08/2017	SYSTEMATIC	9.18	18,099.29
HOPE BANCORP INC	43940T109	320.00	08/09/2017	SYSTEMATIC	2.88	5,705.12
HORIZON PHARMA PLC	G4617B105	1,370.00	01/17/2017	SYSTEMATIC	12.33	24,605.54
HUDBAY MINERALS INC	443628102	10.00	07/05/2017	SYSTEMATIC	0.09	58.61
HUDBAY MINERALS INC	443628102	415.00	04/25/2017	SYSTEMATIC	3.74	2,524.40
HUDBAY MINERALS INC	443628102	3,265.00	01/17/2017	SYSTEMATIC	29.39	22,900.13
HUDBAY MINERALS INC	443628102	290.00	04/24/2017	SYSTEMATIC	2.61	1,727.84
HUDBAY MINERALS INC	443628102	490.00	07/03/2017	SYSTEMATIC	4.41	2,866.65
HUDBAY MINERALS INC	443628102	405.00	10/19/2017	SYSTEMATIC	3.65	3,292.29
HUDBAY MINERALS INC	443628102	500.00	12/04/2017	SYSTEMATIC	4.50	3,669.80
IBERIABANK CORP	450828108	280.00	05/30/2017	SYSTEMATIC	2.52	22,311.41

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ICF INTL INC	44925C103	80.00	04/24/2017	SYSTEMATIC	0.72	3,439.46
ICONIX BRAND GROUP INC	451055107	720.00	03/03/2017	SYSTEMATIC	6.48	5,542.21
ICONIX BRAND GROUP INC	451055107	55.00	09/12/2017	SYSTEMATIC	0.50	302.94
ICONIX BRAND GROUP INC	451055107	250.00	09/11/2017	SYSTEMATIC	2.25	1,440.58
ICONIX BRAND GROUP INC	451055107	35.00	06/01/2017	SYSTEMATIC	0.32	216.05
ICONIX BRAND GROUP INC	451055107	765.00	05/30/2017	SYSTEMATIC	6.89	4,711.03
ICONIX BRAND GROUP INC	451055107	50.00	05/31/2017	SYSTEMATIC	0.45	314.16
IDT CORP	448947507	260.00	03/03/2017	SYSTEMATIC	2.34	5,028.26
IDT CORP	448947507	370.00	03/06/2017	SYSTEMATIC	3.33	7,296.57
IDT CORP	448947507	340.00	03/07/2017	SYSTEMATIC	3.06	6,878.30
IDT CORP	448947507	55.00	04/24/2017	SYSTEMATIC	0.50	816.38
IDT CORP	448947507	205.00	04/25/2017	SYSTEMATIC	1.85	3,080.05
IDT CORP	448947507	100.00	04/26/2017	SYSTEMATIC	0.90	1,532.19
INFREAREIT INC	45685L100	595.00	03/06/2017	SYSTEMATIC	5.36	10,290.23
INFREAREIT INC	45685L100	430.00	03/08/2017	SYSTEMATIC	3.87	7,487.81
INFREAREIT INC	45685L100	200.00	03/07/2017	SYSTEMATIC	1.80	3,456.73
INFREAREIT INC	45685L100	170.00	03/03/2017	SYSTEMATIC	1.53	2,801.76
INNOPHOS HLDGS INC	45774N108	75.00	04/24/2017	SYSTEMATIC	0.68	3,451.55
INNOVIVA INC	45781M101	1,265.00	07/03/2017	SYSTEMATIC	11.39	16,313.32
INNOVIVA INC	45781M101	465.00	07/05/2017	SYSTEMATIC	4.19	5,990.79
INNOVIVA INC	45781M101	265.00	12/04/2017	SYSTEMATIC	2.39	3,497.29
INSIGHT ENTERPRISES INC	45765U103	545.00	04/24/2017	SYSTEMATIC	4.91	22,474.15
INTER PARFUMS INC	458334109	120.00	04/24/2017	SYSTEMATIC	1.08	4,212.69
INTER PARFUMS INC	458334109	320.00	04/25/2017	SYSTEMATIC	2.88	11,457.63
INTER PARFUMS INC	458334109	195.00	04/26/2017	SYSTEMATIC	1.76	6,960.04
INVESCO MORTGAGE CAPITAL INC	46131B100	1,190.00	09/11/2017	SYSTEMATIC	10.71	19,987.95
INVESCO MORTGAGE CAPITAL INC	46131B100	150.00	09/12/2017	SYSTEMATIC	1.35	2,518.89
INVESTORS BANCORP INC NEW	46146L101	1,755.00	03/03/2017	SYSTEMATIC	15.80	25,727.11
ITRON INC	465741106	35.00	04/24/2017	SYSTEMATIC	0.32	2,121.00
JABIL CIRCUIT INC	466313103	1,065.00	01/17/2017	SYSTEMATIC	9.59	24,776.55

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
JABIL CIRCUIT INC	466313103	105.00	12/04/2017	SYSTEMATIC	0.95	3,029.06
K12 INC	48273U102	210.00	12/04/2017	SYSTEMATIC	1.89	3,474.74
KBR INC	48242W106	1,225.00	12/04/2017	SYSTEMATIC	11.03	23,086.36
KBR INC	48242W106	75.00	12/05/2017	SYSTEMATIC	0.68	1,409.92
KEARNY FINL CORP MD	48716P108	1,690.00	03/03/2017	SYSTEMATIC	15.21	26,020.36
KELLY SERVICES INC CL A	488152208	85.00	04/24/2017	SYSTEMATIC	0.77	1,798.82
KEMET CORP COM NEW	488360207	1,145.00	01/17/2017	SYSTEMATIC	10.31	7,589.88
KEMET CORP COM NEW	488360207	1,550.00	01/18/2017	SYSTEMATIC	13.95	10,507.20
KEMET CORP COM NEW	488360207	535.00	01/19/2017	SYSTEMATIC	4.82	3,793.97
KEMET CORP COM NEW	488360207	695.00	01/20/2017	SYSTEMATIC	6.26	4,914.50
KINDRED HEALTHCARE INC	494580103	945.00	10/19/2017	SYSTEMATIC	8.51	5,797.14
KINDRED HEALTHCARE INC	494580103	225.00	09/11/2017	SYSTEMATIC	2.03	1,725.13
KINDRED HEALTHCARE INC	494580103	125.00	08/09/2017	SYSTEMATIC	1.13	1,036.49
KINDRED HEALTHCARE INC	494580103	2,560.00	08/08/2017	SYSTEMATIC	23.04	21,915.65
KITE REALTY GROUP TR	49803T300	600.00	04/25/2017	SYSTEMATIC	5.40	13,301.66
KITE REALTY GROUP TR	49803T300	170.00	05/30/2017	SYSTEMATIC	1.53	3,253.38
KITE REALTY GROUP TR	49803T300	430.00	04/24/2017	SYSTEMATIC	3.87	9,554.04
KNOLL INC	498904200	210.00	03/03/2017	SYSTEMATIC	1.89	4,769.31
KULICKE & SOFFA INDS INC	501242101	170.00	08/08/2017	SYSTEMATIC	1.53	3,273.84
LA Z BOY INCORPORATED	505336107	140.00	09/11/2017	SYSTEMATIC	1.26	3,459.86
LANDAUER INC	51476K103	35.00	01/17/2017	SYSTEMATIC	0.32	1,796.96
LANDAUER INC	51476K103	65.00	01/18/2017	SYSTEMATIC	0.59	3,311.88
LANTHEUS HLDGS INC	516544103	510.00	04/24/2017	SYSTEMATIC	4.59	6,049.25
LANTHEUS HLDGS INC	516544103	65.00	04/25/2017	SYSTEMATIC	0.59	779.23
LANTHEUS HLDGS INC	516544103	1,015.00	01/20/2017	SYSTEMATIC	9.14	9,262.13
LANTHEUS HLDGS INC	516544103	435.00	01/19/2017	SYSTEMATIC	3.92	3,919.92
LANTHEUS HLDGS INC	516544103	540.00	01/18/2017	SYSTEMATIC	4.86	4,788.54
LANTHEUS HLDGS INC	516544103	640.00	01/17/2017	SYSTEMATIC	5.76	5,701.32
LANTHEUS HLDGS INC	516544103	235.00	08/08/2017	SYSTEMATIC	2.12	3,833.49
LASALLE HOTEL PROPERTIES	517942108	120.00	08/08/2017	SYSTEMATIC	1.08	3,421.28

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LHC GROUP INC	50187A107	40.00	08/08/2017	SYSTEMATIC	0.36	2,380.24
LIFEPOINT HOSPITALS INC	53219L109	35.00	08/08/2017	SYSTEMATIC	0.32	2,023.57
LIFEPOINT HOSPITALS INC	53219L109	115.00	12/04/2017	SYSTEMATIC	1.04	5,474.64
LOGITECH INTERNATIONAL-REG	H50430232	980.00	01/17/2017	SYSTEMATIC	8.82	25,155.64
LOUISIANA PAC CORP	546347105	970.00	05/30/2017	SYSTEMATIC	8.73	22,120.66
LUMINEX CORP DEL	55027E102	235.00	03/03/2017	SYSTEMATIC	2.12	4,434.02
MAGELLAN HEALTH SVCS INC	559079207	35.00	08/08/2017	SYSTEMATIC	0.32	2,532.32
MAGELLAN HEALTH SVCS INC	559079207	25.00	04/24/2017	SYSTEMATIC	0.23	1,715.23
MAINSOURCE FINL GROUP INC	56062Y102	685.00	05/30/2017	SYSTEMATIC	6.17	22,572.26
MATERION CORP COM	576690101	110.00	10/19/2017	SYSTEMATIC	0.99	4,720.14
MATERION CORP COM	576690101	75.00	03/03/2017	SYSTEMATIC	0.68	2,617.87
MATERION CORP COM	576690101	175.00	03/06/2017	SYSTEMATIC	1.58	6,286.90
MATERION CORP COM	576690101	465.00	03/07/2017	SYSTEMATIC	4.19	16,428.98
MATRIX SVC CO	576853105	320.00	05/31/2017	SYSTEMATIC	2.88	2,696.86
MATRIX SVC CO	576853105	285.00	04/26/2017	SYSTEMATIC	2.57	4,694.14
MATRIX SVC CO	576853105	910.00	05/30/2017	SYSTEMATIC	8.19	7,931.29
MATRIX SVC CO	576853105	390.00	04/27/2017	SYSTEMATIC	3.51	6,619.10
MATRIX SVC CO	576853105	170.00	06/01/2017	SYSTEMATIC	1.53	1,436.96
MATRIX SVC CO	576853105	235.00	10/19/2017	SYSTEMATIC	2.12	3,268.62
MATRIX SVC CO	576853105	220.00	04/25/2017	SYSTEMATIC	1.98	3,621.66
MATRIX SVC CO	576853105	310.00	04/24/2017	SYSTEMATIC	2.79	5,085.98
MAXIMUS INC	577933104	345.00	09/11/2017	SYSTEMATIC	3.11	21,012.58
MAXIMUS INC	577933104	25.00	09/12/2017	SYSTEMATIC	0.23	1,513.62
MCGRATH RENTCORP	580589109	100.00	04/27/2017	SYSTEMATIC	0.90	3,513.06
MCGRATH RENTCORP	580589109	220.00	04/26/2017	SYSTEMATIC	1.98	7,627.99
MCGRATH RENTCORP	580589109	210.00	04/25/2017	SYSTEMATIC	1.89	7,172.77
MCGRATH RENTCORP	580589109	65.00	04/24/2017	SYSTEMATIC	0.59	2,199.17
MDU RESOURCES GROUP INC	552690109	5.00	07/05/2017	SYSTEMATIC	0.05	131.29
MDU RESOURCES GROUP INC	552690109	90.00	08/08/2017	SYSTEMATIC	0.81	2,307.74
MDU RESOURCES GROUP INC	552690109	105.00	07/03/2017	SYSTEMATIC	0.95	2,820.19

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MEDEQUITIES REALTY TRUST, INC	58409L306	2,010.00	12/04/2017	SYSTEMATIC	18.09	22,688.88
MEDICAL PPTYS TR INC COMMON	58463J304	1,685.00	09/11/2017	SYSTEMATIC	15.17	22,606.81
MEDIFAST INC COM	58470H101	55.00	08/08/2017	SYSTEMATIC	0.50	2,309.37
MEDNAX INC	58502B106	520.00	08/08/2017	SYSTEMATIC	4.68	23,176.92
MERCANTILE BANK CORP	587376104	70.00	04/26/2017	SYSTEMATIC	0.63	2,345.40
MERCANTILE BANK CORP	587376104	275.00	04/24/2017	SYSTEMATIC	2.48	9,116.06
MERCANTILE BANK CORP	587376104	155.00	04/25/2017	SYSTEMATIC	1.40	5,181.47
MERCURY GEN CORP NEW	589400100	185.00	01/17/2017	SYSTEMATIC	1.67	11,161.18
MERCURY GEN CORP NEW	589400100	205.00	01/18/2017	SYSTEMATIC	1.85	12,207.80
MERCURY GEN CORP NEW	589400100	30.00	01/19/2017	SYSTEMATIC	0.27	1,809.17
MEREDITH CORP	589433101	60.00	05/30/2017	SYSTEMATIC	0.54	3,243.95
MERIDIAN BIOSCIENCE INC	589584101	240.00	03/03/2017	SYSTEMATIC	2.16	3,065.97
MERIDIAN BIOSCIENCE INC	589584101	330.00	03/06/2017	SYSTEMATIC	2.97	4,303.04
MERIDIAN BIOSCIENCE INC	589584101	300.00	08/08/2017	SYSTEMATIC	2.70	4,090.38
META FINANCIAL GROUP INC	59100U108	90.00	05/31/2017	SYSTEMATIC	0.81	7,863.08
META FINANCIAL GROUP INC	59100U108	105.00	05/30/2017	SYSTEMATIC	0.95	9,074.85
META FINANCIAL GROUP INC	59100U108	70.00	06/01/2017	SYSTEMATIC	0.63	6,148.95
META FINANCIAL GROUP INC	59100U108	70.00	08/08/2017	SYSTEMATIC	0.63	5,251.49
METHANEX CORP	59151K108	505.00	05/30/2017	SYSTEMATIC	4.55	22,321.31
METHODE ELECTRONICS INC CL A	591520200	95.00	08/08/2017	SYSTEMATIC	0.86	3,692.61
MINERALS TECHNOLOGIES INC	603158106	30.00	04/24/2017	SYSTEMATIC	0.27	2,235.23
MINERALS TECHNOLOGIES INC	603158106	40.00	08/08/2017	SYSTEMATIC	0.36	2,814.36
MITEL NETWORKS CORP	60671Q104	210.00	07/05/2017	SYSTEMATIC	1.89	1,500.43
MITEL NETWORKS CORP	60671Q104	600.00	07/03/2017	SYSTEMATIC	5.40	4,403.16
MITEL NETWORKS CORP	60671Q104	740.00	05/31/2017	SYSTEMATIC	6.66	5,102.08
MITEL NETWORKS CORP	60671Q104	1,665.00	05/30/2017	SYSTEMATIC	14.99	11,562.60
MKS INSTRUMENTS INC	55306N104	270.00	09/11/2017	SYSTEMATIC	2.43	22,827.69
MOLINA HEALTHCARE INC	60855R100	60.00	10/19/2017	SYSTEMATIC	0.54	3,629.94
MOLINA HEALTHCARE INC	60855R100	75.00	03/03/2017	SYSTEMATIC	0.68	3,675.68
MOOG INC	615394202	95.00	03/07/2017	SYSTEMATIC	0.86	6,511.04

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MOOG INC	615394202	95.00	03/03/2017	SYSTEMATIC	0.86	6,418.68
MOOG INC	615394202	195.00	03/06/2017	SYSTEMATIC	1.76	13,412.75
MOVADO GROUP INC	624580106	180.00	01/17/2017	SYSTEMATIC	1.62	4,870.27
MOVADO GROUP INC	624580106	135.00	04/24/2017	SYSTEMATIC	1.22	3,146.07
MYR GROUP INC DEL	55405W104	185.00	05/30/2017	SYSTEMATIC	1.67	5,377.73
MYR GROUP INC DEL	55405W104	10.00	05/31/2017	SYSTEMATIC	0.09	292.95
MYR GROUP INC DEL	55405W104	240.00	09/11/2017	SYSTEMATIC	2.16	6,123.24
NATIONAL FUEL GAS CO N J	636180101	415.00	04/24/2017	SYSTEMATIC	3.74	22,412.26
NATIONAL HEALTH INVS INC	63633D104	45.00	03/03/2017	SYSTEMATIC	0.41	3,379.46
NATIONAL HEALTHCARE CORP	635906100	65.00	10/19/2017	SYSTEMATIC	0.59	4,155.15
NATIONAL HEALTHCARE CORP	635906100	55.00	09/13/2017	SYSTEMATIC	0.50	3,524.75
NATIONAL HEALTHCARE CORP	635906100	65.00	09/12/2017	SYSTEMATIC	0.59	4,096.92
NATIONAL HEALTHCARE CORP	635906100	155.00	09/11/2017	SYSTEMATIC	1.40	9,548.83
NATIONSTAR MTG HLDGS INC	63861C109	600.00	10/19/2017	SYSTEMATIC	5.40	11,555.32
NATIONSTAR MTG HLDGS INC	63861C109	610.00	10/20/2017	SYSTEMATIC	5.49	12,383.27
NATUS MEDICAL INC	639050103	85.00	08/08/2017	SYSTEMATIC	0.77	2,957.92
NAVIENT CORP	63938C108	245.00	03/03/2017	SYSTEMATIC	2.21	3,811.96
NAVIENT CORP	63938C108	240.00	08/08/2017	SYSTEMATIC	2.16	3,450.31
NAVIENT CORP	63938C108	350.00	10/19/2017	SYSTEMATIC	3.15	4,209.72
NAVIGANT CONSULTING CO	63935N107	365.00	08/08/2017	SYSTEMATIC	3.29	5,905.85
NAVIGANT CONSULTING CO	63935N107	185.00	05/30/2017	SYSTEMATIC	1.67	3,604.64
NAVIGANT CONSULTING CO	63935N107	390.00	03/07/2017	SYSTEMATIC	3.51	9,322.04
NAVIGANT CONSULTING CO	63935N107	335.00	03/06/2017	SYSTEMATIC	3.02	8,045.79
NAVIGANT CONSULTING CO	63935N107	355.00	03/03/2017	SYSTEMATIC	3.20	8,278.44
NCR CORP NEW	62886E108	40.00	04/24/2017	SYSTEMATIC	0.36	1,757.98
NCR CORP NEW	62886E108	135.00	08/08/2017	SYSTEMATIC	1.22	4,980.59
NCR CORP NEW	62886E108	130.00	12/04/2017	SYSTEMATIC	1.17	4,074.46
NELNET INC CL A	64031N108	60.00	04/24/2017	SYSTEMATIC	0.54	2,648.60
NELNET INC CL A	64031N108	40.00	04/25/2017	SYSTEMATIC	0.36	1,818.36
NETGEAR INC	64111Q104	60.00	04/24/2017	SYSTEMATIC	0.54	3,072.59

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NETGEAR INC	64111Q104	75.00	05/30/2017	SYSTEMATIC	0.68	3,222.89
NIC INC	62914B100	1,380.00	09/11/2017	SYSTEMATIC	12.42	22,915.45
NORTHWESTERN CORP	668074305	360.00	03/06/2017	SYSTEMATIC	3.24	21,222.82
NORTHWESTERN CORP	668074305	80.00	03/03/2017	SYSTEMATIC	0.72	4,675.41
NOVA MEASURING INSTRUMENTS LTD	M7516K103	1,000.00	08/08/2017	SYSTEMATIC	9.00	22,973.00
NOVA MEASURING INSTRUMENTS LTD	M7516K103	40.00	08/09/2017	SYSTEMATIC	0.36	947.91
OCEANEERING INTL INC	675232102	320.00	12/04/2017	SYSTEMATIC	2.88	6,297.28
OCEANEERING INTL INC	675232102	5.00	07/05/2017	SYSTEMATIC	0.05	114.20
OCEANEERING INTL INC	675232102	20.00	12/05/2017	SYSTEMATIC	0.18	400.00
OCEANEERING INTL INC	675232102	200.00	07/03/2017	SYSTEMATIC	1.80	4,543.28
OFFICE DEPOT INC	676220106	5,100.00	03/03/2017	SYSTEMATIC	45.90	21,940.05
OFFICE DEPOT INC	676220106	720.00	09/11/2017	SYSTEMATIC	6.48	3,119.47
OFFICE DEPOT INC	676220106	860.00	10/19/2017	SYSTEMATIC	7.74	3,283.97
OLIN CORP COM PAR \$1	680665205	760.00	07/03/2017	SYSTEMATIC	6.84	22,914.23
OLIN CORP COM PAR \$1	680665205	15.00	07/05/2017	SYSTEMATIC	0.14	447.23
OMEGA PROTEIN CORP	68210P107	185.00	03/03/2017	SYSTEMATIC	1.67	4,713.26
OMEGA PROTEIN CORP	68210P107	705.00	03/06/2017	SYSTEMATIC	6.35	18,346.62
OMEGA PROTEIN CORP	68210P107	300.00	04/25/2017	SYSTEMATIC	2.70	5,937.04
OMEGA PROTEIN CORP	68210P107	70.00	04/24/2017	SYSTEMATIC	0.63	1,341.00
ORASURE TECHNOLOGIES INC	68554V108	400.00	12/04/2017	SYSTEMATIC	3.60	6,668.20
ORION GROUP HOLDINGS, INC	68628V308	365.00	01/19/2017	SYSTEMATIC	3.29	3,740.62
ORION GROUP HOLDINGS, INC	68628V308	40.00	09/12/2017	SYSTEMATIC	0.36	231.58
ORION GROUP HOLDINGS, INC	68628V308	435.00	09/11/2017	SYSTEMATIC	3.92	2,433.40
ORION GROUP HOLDINGS, INC	68628V308	360.00	08/08/2017	SYSTEMATIC	3.24	2,200.10
ORION GROUP HOLDINGS, INC	68628V308	50.00	04/26/2017	SYSTEMATIC	0.45	382.48
ORION GROUP HOLDINGS, INC	68628V308	145.00	04/25/2017	SYSTEMATIC	1.31	1,121.90
ORION GROUP HOLDINGS, INC	68628V308	40.00	04/24/2017	SYSTEMATIC	0.36	303.51
ORION GROUP HOLDINGS, INC	68628V308	580.00	01/20/2017	SYSTEMATIC	5.22	5,866.96
ORION GROUP HOLDINGS, INC	68628V308	550.00	01/18/2017	SYSTEMATIC	4.95	5,475.73
ORION GROUP HOLDINGS, INC	68628V308	270.00	01/17/2017	SYSTEMATIC	2.43	2,689.75

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ORION GROUP HOLDINGS, INC	68628V308	660.00	01/23/2017	SYSTEMATIC	5.94	6,776.61
ORITANI FINL CORP DEL	68633D103	450.00	03/03/2017	SYSTEMATIC	4.05	7,701.32
ORITANI FINL CORP DEL	68633D103	1,030.00	03/06/2017	SYSTEMATIC	9.27	17,965.15
ORITANI FINL CORP DEL	68633D103	230.00	10/19/2017	SYSTEMATIC	2.07	3,958.07
ORTHOPIX INTL N V	N6748L102	55.00	08/08/2017	SYSTEMATIC	0.50	2,400.15
OSHKOSH TRUCK CORP	688239201	365.00	01/17/2017	SYSTEMATIC	3.29	24,888.76
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	60.00	09/12/2017	SYSTEMATIC	0.54	145.92
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	750.00	01/19/2017	SYSTEMATIC	6.75	3,631.03
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	2,195.00	01/17/2017	SYSTEMATIC	19.76	10,183.55
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	1,405.00	01/20/2017	SYSTEMATIC	12.65	6,852.50
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	650.00	01/18/2017	SYSTEMATIC	5.85	3,080.91
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	195.00	04/24/2017	SYSTEMATIC	1.76	702.39
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	1,280.00	04/25/2017	SYSTEMATIC	11.52	4,699.01
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	1,400.00	09/11/2017	SYSTEMATIC	12.60	3,495.52
OWENS & MINOR INC	690732102	85.00	08/08/2017	SYSTEMATIC	0.77	2,493.01
OWENS & MINOR INC	690732102	90.00	07/03/2017	SYSTEMATIC	0.81	2,924.47
OWENS & MINOR INC	690732102	30.00	12/05/2017	SYSTEMATIC	0.27	558.77
OWENS & MINOR INC	690732102	465.00	12/04/2017	SYSTEMATIC	4.19	8,859.93
PACIFIC ETHANOL INC	69423U305	420.00	03/03/2017	SYSTEMATIC	3.78	3,271.84
PACIFIC ETHANOL INC	69423U305	240.00	04/24/2017	SYSTEMATIC	2.16	1,646.06
PACIFIC ETHANOL INC	69423U305	955.00	08/08/2017	SYSTEMATIC	8.60	5,844.80
PAR PETE CORP	69888T207	280.00	12/05/2017	SYSTEMATIC	2.52	5,813.08
PAR PETE CORP	69888T207	915.00	12/04/2017	SYSTEMATIC	8.24	18,870.14
PAREXEL INTERNATIONAL CORP	699462107	40.00	04/24/2017	SYSTEMATIC	0.36	2,474.07
PATTERSON COS INC	703395103	120.00	08/08/2017	SYSTEMATIC	1.08	4,765.22
PC MALL INC	69323K100	495.00	08/08/2017	SYSTEMATIC	4.46	6,157.81
PC MALL INC	69323K100	20.00	06/01/2017	SYSTEMATIC	0.18	397.52
PC MALL INC	69323K100	30.00	05/31/2017	SYSTEMATIC	0.27	606.78
PC MALL INC	69323K100	260.00	05/30/2017	SYSTEMATIC	2.34	5,254.60
PDL BIOPHARMA INC	69329Y104	1,095.00	12/04/2017	SYSTEMATIC	9.86	3,183.28

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PDL BIOPHARMA INC	69329Y104	970.00	04/24/2017	SYSTEMATIC	8.73	2,023.87
PDL BIOPHARMA INC	69329Y104	705.00	04/25/2017	SYSTEMATIC	6.35	1,475.27
PEAPACK GLADSTONE FINL CORP	704699107	520.00	12/04/2017	SYSTEMATIC	4.68	18,622.50
PEAPACK GLADSTONE FINL CORP	704699107	150.00	07/05/2017	SYSTEMATIC	1.35	4,806.09
PEAPACK GLADSTONE FINL CORP	704699107	375.00	07/03/2017	SYSTEMATIC	3.38	12,002.86
PENNYMAC MTG INVT TR	70931T103	1,255.00	05/30/2017	SYSTEMATIC	11.30	22,357.70
PENNYMAC MTG INVT TR	70931T103	120.00	08/08/2017	SYSTEMATIC	1.08	2,123.44
PENNYMAC MTG INVT TR	70931T103	195.00	12/04/2017	SYSTEMATIC	1.76	3,067.98
PERFICIENT INC	71375U101	225.00	01/17/2017	SYSTEMATIC	2.03	3,985.61
PERFICIENT INC	71375U101	130.00	04/24/2017	SYSTEMATIC	1.17	2,241.73
PERFICIENT INC	71375U101	70.00	04/25/2017	SYSTEMATIC	0.63	1,223.47
PHOTRONICS INC	719405102	425.00	03/03/2017	SYSTEMATIC	3.83	4,546.27
PHOTRONICS INC	719405102	375.00	09/11/2017	SYSTEMATIC	3.38	2,961.91
PHOTRONICS INC	719405102	75.00	07/05/2017	SYSTEMATIC	0.68	703.11
PHOTRONICS INC	719405102	235.00	07/03/2017	SYSTEMATIC	2.12	2,246.89
PHOTRONICS INC	719405102	370.00	05/30/2017	SYSTEMATIC	3.33	3,740.66
PHOTRONICS INC	719405102	1,905.00	03/06/2017	SYSTEMATIC	17.15	20,826.93
PIEDMONT OFFICE RLTY TR INC CL A	720190206	135.00	07/03/2017	SYSTEMATIC	1.22	2,873.67
PIEDMONT OFFICE RLTY TR INC CL A	720190206	5.00	07/05/2017	SYSTEMATIC	0.05	104.73
PIER #1 INC	720279108	1,255.00	03/06/2017	SYSTEMATIC	11.30	8,589.40
PIER #1 INC	720279108	925.00	08/08/2017	SYSTEMATIC	8.33	4,254.54
PIER #1 INC	720279108	550.00	07/03/2017	SYSTEMATIC	4.95	2,991.84
PIER #1 INC	720279108	1,965.00	03/03/2017	SYSTEMATIC	17.69	13,338.99
PLANTRONICS INC NEW	727493108	115.00	08/08/2017	SYSTEMATIC	1.04	5,168.94
POWELL INDS INC	739128106	575.00	01/17/2017	SYSTEMATIC	5.18	22,660.18
PRIMORIS SVCS CORP	74164F103	340.00	12/04/2017	SYSTEMATIC	3.06	9,547.68
PRIMORIS SVCS CORP	74164F103	195.00	12/06/2017	SYSTEMATIC	1.76	5,609.38
PRIMORIS SVCS CORP	74164F103	355.00	12/05/2017	SYSTEMATIC	3.20	9,849.55
PROSPERITY BANCSHARES INC	743606105	10.00	07/05/2017	SYSTEMATIC	0.09	645.97
PROSPERITY BANCSHARES INC	743606105	350.00	07/03/2017	SYSTEMATIC	3.15	22,203.44

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PROVIDENCE SVC CORP	743815102	165.00	05/31/2017	SYSTEMATIC	1.49	7,829.60
PROVIDENCE SVC CORP	743815102	45.00	06/01/2017	SYSTEMATIC	0.41	2,115.19
PROVIDENCE SVC CORP	743815102	210.00	05/30/2017	SYSTEMATIC	1.89	10,029.58
QCR HLDGS INC	74727A104	375.00	08/08/2017	SYSTEMATIC	3.38	17,253.91
QCR HLDGS INC	74727A104	395.00	04/24/2017	SYSTEMATIC	3.56	16,674.38
QEP RES INC	74733V100	2,540.00	12/04/2017	SYSTEMATIC	22.86	24,468.84
QUAD / GRAPHICS INC CL A	747301109	305.00	08/08/2017	SYSTEMATIC	2.75	5,803.00
QUALITY SYS INC	747582104	195.00	10/19/2017	SYSTEMATIC	1.76	3,014.51
QUANTUM CORPORATION	747906501	1,670.00	12/06/2017	SYSTEMATIC	15.03	9,168.47
QUANTUM CORPORATION	747906501	1,005.00	12/05/2017	SYSTEMATIC	9.05	5,572.63
QUANTUM CORPORATION	747906501	1,125.00	12/04/2017	SYSTEMATIC	10.13	5,702.07
QUINSTREET INC	74874Q100	655.00	12/04/2017	SYSTEMATIC	5.90	7,051.08
QUINSTREET INC	74874Q100	895.00	12/05/2017	SYSTEMATIC	8.06	8,986.70
QUINSTREET INC	74874Q100	740.00	12/06/2017	SYSTEMATIC	6.66	7,365.00
RADIAN GROUP INC	750236101	1,340.00	09/11/2017	SYSTEMATIC	12.06	22,176.20
RALPH LAUREN CORP	751212101	320.00	03/03/2017	SYSTEMATIC	2.88	25,475.71
RAMCO-GERSHENSON PROPERTIES TR	751452202	1,155.00	04/25/2017	SYSTEMATIC	10.40	16,733.26
RAMCO-GERSHENSON PROPERTIES TR	751452202	5.00	07/05/2017	SYSTEMATIC	0.05	65.98
RAMCO-GERSHENSON PROPERTIES TR	751452202	1,375.00	10/20/2017	SYSTEMATIC	12.38	18,566.23
RAMCO-GERSHENSON PROPERTIES TR	751452202	405.00	04/24/2017	SYSTEMATIC	3.65	5,823.27
RAMCO-GERSHENSON PROPERTIES TR	751452202	380.00	10/19/2017	SYSTEMATIC	3.42	5,117.67
RAMCO-GERSHENSON PROPERTIES TR	751452202	235.00	07/03/2017	SYSTEMATIC	2.12	3,094.39
REGIS CORP MINN	758932107	165.00	04/24/2017	SYSTEMATIC	1.49	1,822.47
REGIS CORP MINN	758932107	360.00	03/03/2017	SYSTEMATIC	3.24	4,462.08
RENEWABLE ENERGY GROUP INC	75972A301	20.00	12/05/2017	SYSTEMATIC	0.18	228.29
RENEWABLE ENERGY GROUP INC	75972A301	285.00	12/04/2017	SYSTEMATIC	2.57	3,218.57
RENT A CTR INC NEW	76009N100	445.00	03/03/2017	SYSTEMATIC	4.01	3,829.44
RLJ LODGING TR COM	74965L101	145.00	07/03/2017	SYSTEMATIC	1.31	2,980.52
ROWAN COMPANIES PLC	G7665A101	10.00	07/05/2017	SYSTEMATIC	0.09	107.09
ROWAN COMPANIES PLC	G7665A101	405.00	04/24/2017	SYSTEMATIC	3.65	5,800.11

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ROWAN COMPANIES PLC	G7665A101	620.00	07/03/2017	SYSTEMATIC	5.58	6,691.47
RPX CORP	74972G103	1,520.00	05/30/2017	SYSTEMATIC	13.68	20,720.94
RPX CORP	74972G103	270.00	08/08/2017	SYSTEMATIC	2.43	3,483.35
RPX CORP	74972G103	55.00	05/31/2017	SYSTEMATIC	0.50	739.35
RPX CORP	74972G103	35.00	06/01/2017	SYSTEMATIC	0.32	467.01
RR DONNELLEY & SONS CO	257867200	2,155.00	12/04/2017	SYSTEMATIC	19.40	20,072.54
RR DONNELLEY & SONS CO	257867200	420.00	12/05/2017	SYSTEMATIC	3.78	3,938.84
SABRA HEALTH CARE REIT INC	78573L106	130.00	05/30/2017	SYSTEMATIC	1.17	3,212.24
SABRA HEALTH CARE REIT INC	78573L106	145.00	08/08/2017	SYSTEMATIC	1.31	3,396.11
SABRA HEALTH CARE REIT INC	78573L106	235.00	12/04/2017	SYSTEMATIC	2.12	4,509.82
SAFETY INS GROUP INC	78648T100	55.00	04/26/2017	SYSTEMATIC	0.50	3,874.18
SAFETY INS GROUP INC	78648T100	80.00	04/25/2017	SYSTEMATIC	0.72	5,580.06
SAFETY INS GROUP INC	78648T100	130.00	04/27/2017	SYSTEMATIC	1.17	9,280.65
SAFETY INS GROUP INC	78648T100	55.00	04/24/2017	SYSTEMATIC	0.50	3,828.37
SANDERSON FARMS INC	800013104	160.00	10/19/2017	SYSTEMATIC	1.44	23,114.01
SANDY SPRING BANCORP INC	800363103	85.00	12/04/2017	SYSTEMATIC	0.77	3,381.77
SANDY SPRING BANCORP INC	800363103	525.00	08/08/2017	SYSTEMATIC	4.73	20,884.09
SANMINA CORP	801056102	100.00	08/08/2017	SYSTEMATIC	0.90	3,615.15
SANMINA CORP	801056102	90.00	12/04/2017	SYSTEMATIC	0.81	3,100.89
SCHNITZER STEEL INDS INC CL A	806882106	155.00	01/17/2017	SYSTEMATIC	1.40	3,794.16
SCHNITZER STEEL INDS INC CL A	806882106	325.00	04/24/2017	SYSTEMATIC	2.93	5,909.06
SCHULMAN A INC	808194104	185.00	08/08/2017	SYSTEMATIC	1.67	4,853.46
SCHULMAN A INC	808194104	80.00	04/24/2017	SYSTEMATIC	0.72	2,378.87
SCICLONE PHARMACEUTICALS INC	80862K104	315.00	05/30/2017	SYSTEMATIC	2.84	2,982.46
SCICLONE PHARMACEUTICALS INC	80862K104	25.00	06/01/2017	SYSTEMATIC	0.23	234.13
SCICLONE PHARMACEUTICALS INC	80862K104	30.00	05/31/2017	SYSTEMATIC	0.27	284.10
SELECT INCOME REIT	81618T100	110.00	07/03/2017	SYSTEMATIC	0.99	2,705.64
SELECT INCOME REIT	81618T100	5.00	07/05/2017	SYSTEMATIC	0.05	119.88
SELECT INCOME REIT	81618T100	95.00	08/08/2017	SYSTEMATIC	0.86	2,222.25
SHOE CARNIVAL INC	824889109	205.00	01/17/2017	SYSTEMATIC	1.85	4,986.42

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SHOE CARNIVAL INC	824889109	170.00	08/08/2017	SYSTEMATIC	1.53	3,030.28
SHOE CARNIVAL INC	824889109	5.00	07/05/2017	SYSTEMATIC	0.05	103.89
SHOE CARNIVAL INC	824889109	190.00	07/03/2017	SYSTEMATIC	1.71	4,002.20
SHOE CARNIVAL INC	824889109	30.00	04/25/2017	SYSTEMATIC	0.27	762.41
SHOE CARNIVAL INC	824889109	60.00	04/24/2017	SYSTEMATIC	0.54	1,475.79
SHOE CARNIVAL INC	824889109	65.00	01/20/2017	SYSTEMATIC	0.59	1,655.23
SHOE CARNIVAL INC	824889109	90.00	01/18/2017	SYSTEMATIC	0.81	2,223.44
SHOE CARNIVAL INC	824889109	45.00	01/19/2017	SYSTEMATIC	0.41	1,136.56
SIMMONS 1ST NATL CORP CL A	828730200	5.00	07/05/2017	SYSTEMATIC	0.05	266.80
SIMMONS 1ST NATL CORP CL A	828730200	435.00	03/03/2017	SYSTEMATIC	3.92	25,287.01
SIMMONS 1ST NATL CORP CL A	828730200	50.00	07/03/2017	SYSTEMATIC	0.45	2,619.54
SODASTREAM INTERNATIONAL LTD	M9068E105	295.00	01/17/2017	SYSTEMATIC	2.66	12,075.62
SODASTREAM INTERNATIONAL LTD	M9068E105	335.00	01/18/2017	SYSTEMATIC	3.02	13,679.45
SOUTHWESTERN ENERGY CO	845467109	3,810.00	12/04/2017	SYSTEMATIC	34.29	24,277.70
SP PLUS CORP	78469C103	350.00	05/31/2017	SYSTEMATIC	3.15	10,312.51
SP PLUS CORP	78469C103	80.00	06/01/2017	SYSTEMATIC	0.72	2,332.83
SP PLUS CORP	78469C103	335.00	05/30/2017	SYSTEMATIC	3.02	9,889.81
SPARTANNASH CO	847215100	75.00	04/24/2017	SYSTEMATIC	0.68	2,636.14
SPOK HLDGS INC	84863T106	835.00	04/25/2017	SYSTEMATIC	7.52	16,546.63
SPOK HLDGS INC	84863T106	210.00	04/24/2017	SYSTEMATIC	1.89	4,047.44
SPOK HLDGS INC	84863T106	235.00	10/19/2017	SYSTEMATIC	2.12	4,046.03
SPX CORP	784635104	100.00	09/11/2017	SYSTEMATIC	0.90	2,427.68
SPX CORP	784635104	100.00	04/24/2017	SYSTEMATIC	0.90	2,250.55
SPX CORP	784635104	285.00	04/25/2017	SYSTEMATIC	2.57	6,788.43
SPX CORP	784635104	615.00	04/26/2017	SYSTEMATIC	5.54	14,511.79
STATE BK FINL CORP	856190103	100.00	06/01/2017	SYSTEMATIC	0.90	2,603.53
STATE BK FINL CORP	856190103	295.00	05/31/2017	SYSTEMATIC	2.66	7,659.18
STATE BK FINL CORP	856190103	370.00	05/30/2017	SYSTEMATIC	3.33	9,613.56
STEELCASE INC	858155203	165.00	08/08/2017	SYSTEMATIC	1.49	2,231.37
STEELCASE INC	858155203	10.00	07/05/2017	SYSTEMATIC	0.09	141.11

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
STEELCASE INC	858155203	275.00	07/03/2017	SYSTEMATIC	2.48	3,962.51
STEPAN CO	858586100	160.00	09/11/2017	SYSTEMATIC	1.44	12,541.18
STEPAN CO	858586100	85.00	09/12/2017	SYSTEMATIC	0.77	6,748.03
STEPAN CO	858586100	45.00	09/13/2017	SYSTEMATIC	0.41	3,609.15
STONERIDGE INC	86183P102	195.00	04/25/2017	SYSTEMATIC	1.76	3,569.69
STONERIDGE INC	86183P102	65.00	04/24/2017	SYSTEMATIC	0.59	1,158.97
STRATASYS LTD	M85548101	330.00	09/12/2017	SYSTEMATIC	2.97	7,625.15
STRATASYS LTD	M85548101	650.00	09/11/2017	SYSTEMATIC	5.85	14,916.79
SUCAMPO PHARMACEUTICALS INC CL A	864909106	1,360.00	05/30/2017	SYSTEMATIC	12.24	14,532.55
SUCAMPO PHARMACEUTICALS INC CL A	864909106	560.00	10/19/2017	SYSTEMATIC	5.04	5,780.25
SUCAMPO PHARMACEUTICALS INC CL A	864909106	740.00	05/31/2017	SYSTEMATIC	6.66	7,748.17
SUCAMPO PHARMACEUTICALS INC CL A	864909106	220.00	08/08/2017	SYSTEMATIC	1.98	2,286.26
SUNCOKE ENERGY INC	86722A103	490.00	03/03/2017	SYSTEMATIC	4.41	4,801.64
SUNCOKE ENERGY INC	86722A103	295.00	04/24/2017	SYSTEMATIC	2.66	2,490.79
SUNCOKE ENERGY INC	86722A103	695.00	08/08/2017	SYSTEMATIC	6.26	5,871.50
SUNSTONE HOTEL INVESTORS INC	867892101	1,150.00	03/03/2017	SYSTEMATIC	10.35	16,925.90
SUNSTONE HOTEL INVESTORS INC	867892101	575.00	03/06/2017	SYSTEMATIC	5.18	8,545.67
SUPERIOR INDS INTL INC	868168105	55.00	04/25/2017	SYSTEMATIC	0.50	1,345.34
SUPERIOR INDS INTL INC	868168105	30.00	04/24/2017	SYSTEMATIC	0.27	716.21
SUPERVALU INC	868536301	200.00	12/04/2017	SYSTEMATIC	1.80	3,661.88
SUPERVALU INC	868536301	1,150.00	09/11/2017	SYSTEMATIC	10.35	23,847.55
SUPERVALU INC	868536103	280.00	07/05/2017	SYSTEMATIC	2.52	902.69
SUPERVALU INC	868536103	7,220.00	07/03/2017	SYSTEMATIC	64.98	23,181.98
SYKES ENTERPRISES INC	871237103	140.00	09/11/2017	SYSTEMATIC	1.26	3,716.78
SYNAPTICS INC	87157D109	100.00	09/11/2017	SYSTEMATIC	0.90	3,826.14
SYNAPTICS INC	87157D109	455.00	03/03/2017	SYSTEMATIC	4.10	25,483.25
SYNAPTICS INC	87157D109	80.00	10/19/2017	SYSTEMATIC	0.72	2,959.56
SYNAPTICS INC	87157D109	55.00	08/08/2017	SYSTEMATIC	0.50	2,783.03
SYNOVUS FINL CORP	87161C501	555.00	04/24/2017	SYSTEMATIC	5.00	23,115.92
SYNTEL INC	87162H103	395.00	12/05/2017	SYSTEMATIC	3.56	10,047.66

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SYNTEL INC	87162H103	560.00	12/04/2017	SYSTEMATIC	5.04	14,328.66
SYSTEMAX INC	871851101	230.00	12/04/2017	SYSTEMATIC	2.07	7,021.53
SYSTEMAX INC	871851101	280.00	12/05/2017	SYSTEMATIC	2.52	8,493.83
SYSTEMAX INC	871851101	230.00	12/06/2017	SYSTEMATIC	2.07	6,994.88
TAILORED BRANDS INC	87403A107	1,665.00	07/03/2017	SYSTEMATIC	14.99	17,775.21
TAILORED BRANDS INC	87403A107	125.00	07/05/2017	SYSTEMATIC	1.13	1,362.94
TCF FINL CORP	872275102	1,495.00	08/08/2017	SYSTEMATIC	13.46	23,670.04
TCF FINL CORP	872275102	1,270.00	01/17/2017	SYSTEMATIC	11.43	24,702.14
TEEKAY TANKERS LTD CLASS A	Y8565N102	470.00	09/12/2017	SYSTEMATIC	4.23	666.51
TEEKAY TANKERS LTD CLASS A	Y8565N102	1,450.00	09/11/2017	SYSTEMATIC	13.05	2,068.28
TEEKAY TANKERS LTD CLASS A	Y8565N102	710.00	07/05/2017	SYSTEMATIC	6.39	1,346.73
TEEKAY TANKERS LTD CLASS A	Y8565N102	3,515.00	07/03/2017	SYSTEMATIC	31.64	6,910.50
TEEKAY TANKERS LTD CLASS A	Y8565N102	2,135.00	01/19/2017	SYSTEMATIC	19.22	4,937.17
TEEKAY TANKERS LTD CLASS A	Y8565N102	4,435.00	01/18/2017	SYSTEMATIC	39.92	10,125.55
TEEKAY TANKERS LTD CLASS A	Y8565N102	4,035.00	01/17/2017	SYSTEMATIC	36.32	9,345.02
TELEPHONE & DATA	879433829	820.00	01/17/2017	SYSTEMATIC	7.38	24,887.82
TELEPHONE & DATA	879433829	85.00	04/24/2017	SYSTEMATIC	0.77	2,297.33
TEREX CORP NEW	880779103	495.00	12/04/2017	SYSTEMATIC	4.46	23,327.33
TEREX CORP NEW	880779103	25.00	12/05/2017	SYSTEMATIC	0.23	1,143.22
TETRA TECH INC NEW	88162G103	40.00	04/24/2017	SYSTEMATIC	0.36	1,650.36
TEXTAINER GROUP HOLDINGS LTD	G8766E109	230.00	10/23/2017	SYSTEMATIC	2.07	4,320.86
TEXTAINER GROUP HOLDINGS LTD	G8766E109	500.00	10/19/2017	SYSTEMATIC	4.50	9,072.38
TEXTAINER GROUP HOLDINGS LTD	G8766E109	590.00	10/20/2017	SYSTEMATIC	5.31	11,101.33
THE BANK OF N.T. BUTTERFIELD &	G0772R208	530.00	08/08/2017	SYSTEMATIC	4.77	18,225.06
THE BANK OF N.T. BUTTERFIELD &	G0772R208	155.00	08/09/2017	SYSTEMATIC	1.40	5,372.71
THIRD POINT REINSURANCE LTD	G8827U100	1,530.00	09/11/2017	SYSTEMATIC	13.77	20,993.44
THIRD POINT REINSURANCE LTD	G8827U100	105.00	09/12/2017	SYSTEMATIC	0.95	1,469.93
TILLYS INC	886885102	160.00	04/25/2017	SYSTEMATIC	1.44	1,435.83
TILLYS INC	886885102	70.00	04/24/2017	SYSTEMATIC	0.63	589.31
TILLYS INC	886885102	285.00	01/23/2017	SYSTEMATIC	2.57	3,669.28

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TILLYS INC	886885102	580.00	01/20/2017	SYSTEMATIC	5.22	7,571.80
TILLYS INC	886885102	210.00	01/19/2017	SYSTEMATIC	1.89	2,730.32
TILLYS INC	886885102	455.00	01/18/2017	SYSTEMATIC	4.10	5,868.55
TILLYS INC	886885102	425.00	01/17/2017	SYSTEMATIC	3.83	5,489.16
TITAN MACHY INC	88830R101	485.00	05/30/2017	SYSTEMATIC	4.37	7,569.25
TITAN MACHY INC	88830R101	570.00	05/31/2017	SYSTEMATIC	5.13	9,514.27
TIVITY HEALTH INC	88870R102	630.00	12/04/2017	SYSTEMATIC	5.67	23,153.07
TIVITY HEALTH INC	88870R102	40.00	12/05/2017	SYSTEMATIC	0.36	1,431.94
TOWER INTL INC	891826109	75.00	04/24/2017	SYSTEMATIC	0.68	1,866.55
TRANSOCEAN LTD	H8817H100	935.00	07/03/2017	SYSTEMATIC	8.42	7,770.23
TRANSOCEAN LTD	H8817H100	15.00	07/05/2017	SYSTEMATIC	0.14	124.73
TRANSOCEAN LTD	H8817H100	435.00	04/24/2017	SYSTEMATIC	3.92	5,035.73
TREEHOUSE FOODS INC	89469A104	45.00	09/11/2017	SYSTEMATIC	0.41	2,976.60
TREEHOUSE FOODS INC	89469A104	290.00	08/08/2017	SYSTEMATIC	2.61	22,294.10
TREEHOUSE FOODS INC	89469A104	195.00	12/04/2017	SYSTEMATIC	1.76	8,959.40
TRICO BANCSHARES	896095106	285.00	01/18/2017	SYSTEMATIC	2.57	9,607.41
TRICO BANCSHARES	896095106	70.00	12/04/2017	SYSTEMATIC	0.63	2,940.29
TRICO BANCSHARES	896095106	55.00	08/08/2017	SYSTEMATIC	0.50	2,026.50
TRICO BANCSHARES	896095106	280.00	01/17/2017	SYSTEMATIC	2.52	9,460.04
TRIPLE-S MGMT CORP	896749108	250.00	08/08/2017	SYSTEMATIC	2.25	3,840.03
TRIPLE-S MGMT CORP	896749108	205.00	03/06/2017	SYSTEMATIC	1.85	3,892.16
TRIPLE-S MGMT CORP	896749108	55.00	03/03/2017	SYSTEMATIC	0.50	1,026.43
TRIUMPH BANCORP INC	89679E300	160.00	12/05/2017	SYSTEMATIC	1.44	5,283.36
TRIUMPH BANCORP INC	89679E300	490.00	12/04/2017	SYSTEMATIC	4.41	16,216.75
TRIUMPH BANCORP INC	89679E300	15.00	12/06/2017	SYSTEMATIC	0.14	516.26
TRIUMPH GROUP INC NEW	896818101	130.00	08/08/2017	SYSTEMATIC	1.17	3,542.41
TRIUMPH GROUP INC NEW	896818101	10.00	07/05/2017	SYSTEMATIC	0.09	309.03
TRIUMPH GROUP INC NEW	896818101	750.00	07/03/2017	SYSTEMATIC	6.75	23,056.95
TRUEBLUE INC	89785X101	760.00	05/30/2017	SYSTEMATIC	6.84	20,130.42
TRUEBLUE INC	89785X101	265.00	08/08/2017	SYSTEMATIC	2.39	5,790.81

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TRUEBLUE INC	89785X101	45.00	06/01/2017	SYSTEMATIC	0.41	1,197.52
TRUEBLUE INC	89785X101	50.00	05/31/2017	SYSTEMATIC	0.45	1,331.79
TRUSTCO BK CORP N Y	898349105	2,540.00	08/08/2017	SYSTEMATIC	22.86	20,834.35
TTM TECHNOLOGIES	87305R109	160.00	09/11/2017	SYSTEMATIC	1.44	2,327.52
TUTOR PERINI CORP	901109108	130.00	05/30/2017	SYSTEMATIC	1.17	3,418.86
TUTOR PERINI CORP	901109108	80.00	08/08/2017	SYSTEMATIC	0.72	2,142.94
UNIT CORP	909218109	5.00	07/05/2017	SYSTEMATIC	0.05	92.38
UNIT CORP	909218109	300.00	07/03/2017	SYSTEMATIC	2.70	5,422.14
UNIT CORP	909218109	200.00	04/24/2017	SYSTEMATIC	1.80	4,251.68
UNITED COMMUNITY BANK	90984P303	835.00	05/30/2017	SYSTEMATIC	7.52	22,389.70
UNITED FINANCIAL BANCORP INC	910304104	175.00	03/03/2017	SYSTEMATIC	1.58	3,169.56
UNITED FINANCIAL BANCORP INC	910304104	780.00	10/19/2017	SYSTEMATIC	7.02	14,584.68
UNITED FINANCIAL BANCORP INC	910304104	375.00	10/20/2017	SYSTEMATIC	3.38	6,919.94
UNITED NATURAL FOODS INC	911163103	130.00	07/03/2017	SYSTEMATIC	1.17	4,623.41
UNITED NATURAL FOODS INC	911163103	85.00	03/03/2017	SYSTEMATIC	0.77	3,714.42
UNITED STATES CELLULAR CORP	911684108	495.00	07/03/2017	SYSTEMATIC	4.46	19,319.16
UNITED STATES CELLULAR CORP	911684108	95.00	07/05/2017	SYSTEMATIC	0.86	3,658.74
UNITED THERAPEUTICS CORP DEL	91307C102	40.00	04/24/2017	SYSTEMATIC	0.36	4,870.02
UNITED THERAPEUTICS CORP DEL	91307C102	30.00	10/19/2017	SYSTEMATIC	0.27	3,667.46
UNIVERSAL INS HLDGS INC	91359V107	220.00	03/03/2017	SYSTEMATIC	1.98	5,922.57
UNIVERSAL INS HLDGS INC	91359V107	190.00	09/11/2017	SYSTEMATIC	1.71	3,120.47
UNIVERSAL INS HLDGS INC	91359V107	715.00	03/06/2017	SYSTEMATIC	6.44	19,387.69
UNIVERSAL INS HLDGS INC	91359V107	680.00	08/08/2017	SYSTEMATIC	6.12	16,547.26
UNIVERSAL INS HLDGS INC	91359V107	330.00	08/09/2017	SYSTEMATIC	2.97	8,053.95
URBAN OUTFITTERS INC	917047102	5.00	07/05/2017	SYSTEMATIC	0.05	92.18
URBAN OUTFITTERS INC	917047102	200.00	07/03/2017	SYSTEMATIC	1.80	3,660.04
URBAN OUTFITTERS INC	917047102	205.00	01/17/2017	SYSTEMATIC	1.85	5,553.07
US STEEL CORP	912909108	1,150.00	05/30/2017	SYSTEMATIC	10.35	24,198.88
VALEANT PHARMACEUTICALS INTL INC	91911K102	1,655.00	09/11/2017	SYSTEMATIC	14.90	22,164.76
VALLEY NATL BANCORP	919794107	2,040.00	03/03/2017	SYSTEMATIC	18.36	25,344.84

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
VECTRUS INC	92242T101	90.00	12/06/2017	SYSTEMATIC	0.81	2,920.07
VECTRUS INC	92242T101	200.00	12/05/2017	SYSTEMATIC	1.80	6,388.64
VECTRUS INC	92242T101	400.00	12/04/2017	SYSTEMATIC	3.60	12,838.76
VERA BRADLEY INC	92335C106	370.00	07/03/2017	SYSTEMATIC	3.33	3,383.21
VERA BRADLEY INC	92335C106	5.00	07/05/2017	SYSTEMATIC	0.05	46.99
VERA BRADLEY INC	92335C106	725.00	01/17/2017	SYSTEMATIC	6.53	8,584.82
VERA BRADLEY INC	92335C106	225.00	09/11/2017	SYSTEMATIC	2.03	1,980.01
VERA BRADLEY INC	92335C106	235.00	04/25/2017	SYSTEMATIC	2.12	2,174.14
VERA BRADLEY INC	92335C106	100.00	04/24/2017	SYSTEMATIC	0.90	908.20
VERIFONE HLDGS INC	92342Y109	1,380.00	12/04/2017	SYSTEMATIC	12.42	24,006.62
VIAVI SOLUTIONS INC	925550105	2,435.00	03/03/2017	SYSTEMATIC	21.92	24,604.78
VISTEON CORP	92839U206	235.00	04/24/2017	SYSTEMATIC	2.12	22,483.84
VITAMIN SHOPPE INC	92849E101	145.00	09/12/2017	SYSTEMATIC	1.31	794.00
VITAMIN SHOPPE INC	92849E101	1,150.00	09/11/2017	SYSTEMATIC	10.35	6,548.56
VITAMIN SHOPPE INC	92849E101	545.00	08/08/2017	SYSTEMATIC	4.91	5,533.39
VITAMIN SHOPPE INC	92849E101	470.00	05/30/2017	SYSTEMATIC	4.23	5,429.02
VITAMIN SHOPPE INC	92849E101	180.00	01/17/2017	SYSTEMATIC	1.62	4,173.10
VONAGE HLDGS CORP	92886T201	465.00	08/08/2017	SYSTEMATIC	4.19	3,391.39
VONAGE HLDGS CORP	92886T201	4,170.00	03/03/2017	SYSTEMATIC	37.53	25,414.94
W & T OFFSHORE INC	92922P106	6,570.00	08/08/2017	SYSTEMATIC	59.13	12,899.54
W & T OFFSHORE INC	92922P106	100.00	12/06/2017	SYSTEMATIC	0.90	359.88
W & T OFFSHORE INC	92922P106	2,640.00	12/05/2017	SYSTEMATIC	23.76	8,929.54
W & T OFFSHORE INC	92922P106	4,225.00	08/09/2017	SYSTEMATIC	38.03	8,738.15
W & T OFFSHORE INC	92922P106	5,285.00	12/04/2017	SYSTEMATIC	47.57	16,864.97
WABASH NATL CORP	929566107	220.00	08/08/2017	SYSTEMATIC	1.98	4,114.15
WADDELL & REED FINL INC CL A	930059100	915.00	04/25/2017	SYSTEMATIC	8.24	15,947.78
WADDELL & REED FINL INC CL A	930059100	375.00	04/24/2017	SYSTEMATIC	3.38	6,519.05
WASHINGTON FEDERAL INC	938824109	75.00	08/08/2017	SYSTEMATIC	0.68	2,481.93
WATERSTONE FINL INC MD	94188P101	235.00	03/03/2017	SYSTEMATIC	2.12	4,369.45
WATERSTONE FINL INC MD	94188P101	780.00	03/06/2017	SYSTEMATIC	7.02	14,856.08

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
WESBANCO INC	950810101	595.00	12/04/2017	SYSTEMATIC	5.36	25,230.33
WESCO AIRCRAFT HLDGS INC	950814103	25.00	12/05/2017	SYSTEMATIC	0.23	183.87
WESCO AIRCRAFT HLDGS INC	950814103	430.00	12/04/2017	SYSTEMATIC	3.87	3,193.31
WESCO AIRCRAFT HLDGS INC	950814103	265.00	09/11/2017	SYSTEMATIC	2.39	2,305.05
WESCO AIRCRAFT HLDGS INC	950814103	315.00	03/03/2017	SYSTEMATIC	2.84	3,817.16
WESCO AIRCRAFT HLDGS INC	950814103	530.00	05/30/2017	SYSTEMATIC	4.77	4,967.96
WESCO INTERNATIONAL INC	95082P105	65.00	08/08/2017	SYSTEMATIC	0.59	3,312.75
WESCO INTERNATIONAL INC	95082P105	5.00	07/05/2017	SYSTEMATIC	0.05	285.46
WESCO INTERNATIONAL INC	95082P105	75.00	07/03/2017	SYSTEMATIC	0.68	4,253.07
WHITING PETE CORP NEW	966387102	590.00	08/08/2017	SYSTEMATIC	5.31	2,997.61
WHITING PETE CORP NEW	966387102	50.00	07/05/2017	SYSTEMATIC	0.45	281.36
WHITING PETE CORP NEW	966387102	4,095.00	07/03/2017	SYSTEMATIC	36.86	22,810.38
WILLIAMS SONOMA INC	969904101	80.00	08/08/2017	SYSTEMATIC	0.72	3,632.24
WORLD FUEL SERVICES CORP	981475106	80.00	08/08/2017	SYSTEMATIC	0.72	2,704.65
WORLD FUEL SERVICES CORP	981475106	240.00	12/04/2017	SYSTEMATIC	2.16	6,743.93
WORLD FUEL SERVICES CORP	981475106	195.00	03/03/2017	SYSTEMATIC	1.76	7,094.41
WORTHINGTON INDS INC	981811102	515.00	05/30/2017	SYSTEMATIC	4.64	22,518.33
XENIA HOTELS & RESORTS INC	984017103	120.00	04/24/2017	SYSTEMATIC	1.08	2,088.78
YRC WORLDWIDE INC	984249607	265.00	10/19/2017	SYSTEMATIC	2.39	3,239.24
YRC WORLDWIDE INC	984249607	65.00	04/24/2017	SYSTEMATIC	0.59	668.36
YRC WORLDWIDE INC	984249607	390.00	04/25/2017	SYSTEMATIC	3.51	4,054.61
ZUMIEZ INC	989817101	435.00	07/03/2017	SYSTEMATIC	3.92	5,278.43
ZUMIEZ INC	989817101	185.00	01/17/2017	SYSTEMATIC	1.67	3,691.23
TOTAL FOR: SYSTEMATIC					4,535.35	7,184,842.19
Grand Total:					8,347.12	17,101,685.00

Schedule 4C

Annual Statement of the Franklin Regional Retirement System through the Month of December 2017

Equities Sold During Month - Equities defined as stocks or options

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
ALLSTATE CORP	020002101	227.00	O'SHAUGHNESSY	05/26/2017	2.27	19,221.94	16,825.24	2,396.70	0.00	0
ALLSTATE CORP	020002101	441.00	O'SHAUGHNESSY	07/14/2017	8.82	38,854.20	32,686.92	6,167.28	0.00	0
ALLSTATE CORP	020002101	37.00	O'SHAUGHNESSY	07/17/2017	0.37	3,269.24	2,742.44	526.80	0.00	0
ALLSTATE CORP	020002101	69.00	O'SHAUGHNESSY	07/19/2017	1.38	6,147.76	5,114.28	1,033.48	0.00	0
ALLSTATE CORP	020002101	87.00	O'SHAUGHNESSY	07/21/2017	0.87	7,724.26	6,448.44	1,275.82	0.00	0
ALLSTATE CORP	020002101	62.00	O'SHAUGHNESSY	07/21/2017	1.24	5,516.78	4,595.44	921.34	0.00	0
ALLSTATE CORP	020002101	128.00	O'SHAUGHNESSY	07/24/2017	2.56	11,393.23	9,487.36	1,905.87	0.00	0
ALLSTATE CORP	020002101	91.00	O'SHAUGHNESSY	08/29/2017	1.82	8,243.49	6,744.92	1,498.57	0.00	0
ALLSTATE CORP	020002101	178.00	O'SHAUGHNESSY	09/15/2017	3.56	16,193.51	13,193.36	3,000.15	0.00	0
ALLSTATE CORP	020002101	154.00	O'SHAUGHNESSY	09/18/2017	1.54	13,927.77	11,414.48	2,513.29	0.00	0
ALLSTATE CORP	020002101	59.00	O'SHAUGHNESSY	09/18/2017	1.18	5,354.00	4,373.08	980.92	0.00	0
ALLSTATE CORP	020002101	36.00	O'SHAUGHNESSY	09/19/2017	0.72	3,277.15	2,668.32	608.83	0.00	0
ALLSTATE CORP	020002101	70.00	O'SHAUGHNESSY	09/22/2017	0.70	6,363.55	5,188.40	1,175.15	0.00	0
ALLSTATE CORP	020002101	362.00	O'SHAUGHNESSY	10/19/2017	7.24	33,282.67	26,831.44	6,451.23	0.00	0
ALLSTATE CORP	020002101	93.00	O'SHAUGHNESSY	10/20/2017	1.86	8,477.37	6,893.16	1,584.21	0.00	0
ALLSTATE CORP	020002101	224.00	O'SHAUGHNESSY	10/23/2017	2.24	20,675.62	16,602.88	4,072.74	0.00	0
ALLSTATE CORP	020002101	539.00	O'SHAUGHNESSY	11/16/2017	10.78	53,367.68	41,430.90	11,936.78	0.00	0
ALLSTATE CORP	020002101	145.00	O'SHAUGHNESSY	11/16/2017	1.45	14,343.06	11,494.28	2,848.78	0.00	0
AMERICAN AIRLS GROUP INC	02376R102	71.00	O'SHAUGHNESSY	02/10/2017	1.42	3,216.83	3,314.99	0.00	-98.16	0
AMERICAN AIRLS GROUP INC	02376R102	60.00	O'SHAUGHNESSY	02/10/2017	0.60	2,732.94	2,801.40	0.00	-68.46	0
AMERICAN AIRLS GROUP INC	02376R102	28.00	O'SHAUGHNESSY	03/10/2017	0.56	1,259.97	1,307.32	0.00	-47.35	0
AMERICAN AIRLS GROUP INC	02376R102	193.00	O'SHAUGHNESSY	04/17/2017	1.93	8,261.08	9,011.17	0.00	-750.09	0
AMERICAN AIRLS GROUP INC	02376R102	371.00	O'SHAUGHNESSY	04/17/2017	7.42	15,836.34	17,321.99	0.00	-1,485.65	0
AMERICAN AIRLS GROUP INC	02376R102	642.00	O'SHAUGHNESSY	05/12/2017	12.84	29,195.27	29,974.98	0.00	-779.71	0
AMERICAN AIRLS GROUP INC	02376R102	1,071.00	O'SHAUGHNESSY	05/26/2017	21.42	49,561.90	50,004.99	0.00	-443.09	0
AMERICAN AIRLS GROUP INC	02376R102	383.00	O'SHAUGHNESSY	06/16/2017	7.66	19,001.90	17,882.27	1,119.63	0.00	0
AMERICAN AIRLS GROUP INC	02376R102	93.00	O'SHAUGHNESSY	06/19/2017	1.86	4,618.40	4,342.17	276.23	0.00	0
AMERICAN AIRLS GROUP INC	02376R102	91.00	O'SHAUGHNESSY	06/22/2017	1.82	4,501.14	4,248.79	252.35	0.00	0

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SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
AMERICAN AIRLS GROUP INC	02376R102	234.00	O'SHAUGHNESSY	07/14/2017	4.67	12,298.71	10,925.46	1,373.25	0.00	0
AMERICAN AIRLS GROUP INC	02376R102	792.00	O'SHAUGHNESSY	07/17/2017	15.83	42,109.83	36,978.48	5,131.35	0.00	0
AMERICAN EXPRESS CO	025816109	70.00	O'SHAUGHNESSY	05/26/2017	0.70	5,403.18	5,185.60	217.58	0.00	0
AMERICAN EXPRESS CO	025816109	137.00	O'SHAUGHNESSY	09/22/2017	1.37	12,222.86	10,148.96	2,073.90	0.00	0
AMERICAN EXPRESS CO	025816109	394.00	O'SHAUGHNESSY	10/19/2017	3.94	36,171.87	29,187.52	6,984.35	0.00	0
AMERICAN EXPRESS CO	025816109	395.00	O'SHAUGHNESSY	10/19/2017	7.90	36,258.11	29,261.60	6,996.51	0.00	0
AMERICAN INTL GROUP INC	026874784	499.00	O'SHAUGHNESSY	02/10/2017	9.98	32,406.20	32,589.69	0.00	-183.49	0
AMERICAN INTL GROUP INC	026874784	178.00	O'SHAUGHNESSY	02/10/2017	1.78	11,558.81	11,625.18	0.00	-66.37	0
AMERICAN INTL GROUP INC	026874784	114.00	O'SHAUGHNESSY	02/14/2017	2.27	7,417.30	7,445.34	0.00	-28.04	0
AMERIPRISE FINL INC	03076C106	16.00	O'SHAUGHNESSY	03/10/2017	0.32	2,117.87	1,775.04	342.83	0.00	0
AMERIPRISE FINL INC	03076C106	177.00	O'SHAUGHNESSY	05/26/2017	1.77	21,573.75	19,636.38	1,937.37	0.00	0
AMERIPRISE FINL INC	03076C106	65.00	O'SHAUGHNESSY	08/18/2017	1.30	9,506.03	7,211.10	2,294.93	0.00	0
AMERIPRISE FINL INC	03076C106	100.00	O'SHAUGHNESSY	09/22/2017	1.00	14,162.67	11,094.00	3,068.67	0.00	0
AMERIPRISE FINL INC	03076C106	119.00	O'SHAUGHNESSY	10/19/2017	2.38	18,212.21	13,201.86	5,010.35	0.00	0
AMERIPRISE FINL INC	03076C106	65.00	O'SHAUGHNESSY	11/16/2017	1.30	10,159.70	7,211.10	2,948.60	0.00	0
AMERIPRISE FINL INC	03076C106	20.00	O'SHAUGHNESSY	12/21/2017	0.40	3,417.83	2,218.80	1,199.03	0.00	0
APPLIED MATLS INC	038222105	37.00	O'SHAUGHNESSY	05/26/2017	0.37	1,651.55	1,193.99	457.56	0.00	0
APPLIED MATLS INC	038222105	368.00	O'SHAUGHNESSY	06/16/2017	7.36	16,533.76	11,875.36	4,658.40	0.00	0
APPLIED MATLS INC	038222105	941.00	O'SHAUGHNESSY	07/14/2017	18.82	41,618.52	30,366.07	11,252.45	0.00	0
APPLIED MATLS INC	038222105	541.00	O'SHAUGHNESSY	08/29/2017	10.82	23,582.13	17,458.07	6,124.06	0.00	0
APPLIED MATLS INC	038222105	936.00	O'SHAUGHNESSY	09/15/2017	18.72	43,012.97	30,204.72	12,808.25	0.00	0
APPLIED MATLS INC	038222105	352.00	O'SHAUGHNESSY	09/22/2017	3.52	16,966.50	11,359.04	5,607.46	0.00	0
APPLIED MATLS INC	038222105	1,223.00	O'SHAUGHNESSY	10/19/2017	24.46	66,916.97	39,466.21	27,450.76	0.00	0
APPLIED MATLS INC	038222105	554.00	O'SHAUGHNESSY	11/16/2017	11.08	31,412.84	18,469.72	12,943.12	0.00	0
APPLIED MATLS INC	038222105	237.00	O'SHAUGHNESSY	11/20/2017	2.37	13,596.54	9,161.55	4,434.99	0.00	0
ARCHER DANIELS MIDLAND CO	039483102	292.00	O'SHAUGHNESSY	05/12/2017	2.92	12,473.26	13,329.80	0.00	-856.54	0
ARCHER DANIELS MIDLAND CO	039483102	40.00	O'SHAUGHNESSY	05/15/2017	0.40	1,689.28	1,826.00	0.00	-136.72	0
ARCHER DANIELS MIDLAND CO	039483102	238.00	O'SHAUGHNESSY	05/16/2017	2.38	10,030.48	10,864.70	0.00	-834.22	0
ARCHER DANIELS MIDLAND CO	039483102	180.00	O'SHAUGHNESSY	05/17/2017	1.80	7,550.58	8,217.00	0.00	-666.42	0
ARCHER DANIELS MIDLAND CO	039483102	112.00	O'SHAUGHNESSY	05/22/2017	1.12	4,694.13	5,112.80	0.00	-418.67	0
ARCHER DANIELS MIDLAND CO	039483102	725.00	O'SHAUGHNESSY	05/26/2017	7.25	30,115.84	33,096.25	0.00	-2,980.41	0

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ARCHER DANIELS MIDLAND CO	039483102	12.00	O'SHAUGHNESSY	07/14/2017	0.24	487.09	547.80	0.00	-60.71	0
ARCHER DANIELS MIDLAND CO	039483102	187.00	O'SHAUGHNESSY	07/17/2017	3.74	7,632.17	8,536.55	0.00	-904.38	0
ARCHER DANIELS MIDLAND CO	039483102	218.00	O'SHAUGHNESSY	07/18/2017	4.36	9,005.13	9,951.70	0.00	-946.57	0
ARCHER DANIELS MIDLAND CO	039483102	62.00	O'SHAUGHNESSY	07/19/2017	1.24	2,576.70	2,830.30	0.00	-253.60	0
ARCHER DANIELS MIDLAND CO	039483102	69.00	O'SHAUGHNESSY	07/20/2017	1.38	2,863.95	3,149.85	0.00	-285.90	0
ARCHER DANIELS MIDLAND CO	039483102	67.00	O'SHAUGHNESSY	07/24/2017	1.34	2,774.96	3,058.55	0.00	-283.59	0
ARCHER DANIELS MIDLAND CO	039483102	207.00	O'SHAUGHNESSY	07/27/2017	4.14	8,560.64	9,449.55	0.00	-888.91	0
BED BATH & BEYOND INC	075896100	817.00	O'SHAUGHNESSY	02/10/2017	16.34	32,103.96	33,202.88	0.00	-1,098.92	0
BED BATH & BEYOND INC	075896100	172.00	O'SHAUGHNESSY	03/10/2017	3.44	6,765.49	6,990.08	0.00	-224.59	0
BED BATH & BEYOND INC	075896100	49.00	O'SHAUGHNESSY	03/10/2017	0.49	1,932.27	1,991.36	0.00	-59.09	0
BED BATH & BEYOND INC	075896100	684.00	O'SHAUGHNESSY	03/10/2017	13.68	26,996.27	27,797.76	0.00	-801.49	0
BED BATH & BEYOND INC	075896100	813.00	O'SHAUGHNESSY	04/17/2017	16.26	31,860.93	33,040.32	0.00	-1,179.39	0
BED BATH & BEYOND INC	075896100	41.00	O'SHAUGHNESSY	04/17/2017	0.41	1,610.85	1,666.24	0.00	-55.39	0
BED BATH & BEYOND INC	075896100	140.00	O'SHAUGHNESSY	04/19/2017	2.79	5,376.42	5,689.60	0.00	-313.18	0
BED BATH & BEYOND INC	075896100	1,023.00	O'SHAUGHNESSY	05/12/2017	10.23	38,289.64	41,574.72	0.00	-3,285.08	0
BEST BUY	086516101	326.00	O'SHAUGHNESSY	04/17/2017	6.52	15,843.64	13,910.42	1,933.22	0.00	0
BEST BUY	086516101	720.00	O'SHAUGHNESSY	05/12/2017	7.20	37,364.37	30,722.40	6,641.97	0.00	0
BEST BUY	086516101	1,009.00	O'SHAUGHNESSY	05/26/2017	10.09	52,383.10	43,054.03	9,329.07	0.00	0
BEST BUY	086516101	791.00	O'SHAUGHNESSY	06/16/2017	15.82	45,252.20	33,751.97	11,500.23	0.00	0
BEST BUY	086516101	28.00	O'SHAUGHNESSY	06/16/2017	0.28	1,604.92	1,194.76	410.16	0.00	0
BEST BUY	086516101	512.00	O'SHAUGHNESSY	07/14/2017	10.24	27,808.48	21,847.04	5,961.44	0.00	0
BEST BUY	086516101	70.00	O'SHAUGHNESSY	07/14/2017	0.70	3,794.96	2,986.90	808.06	0.00	0
BEST BUY	086516101	75.00	O'SHAUGHNESSY	07/18/2017	1.50	4,090.43	3,200.25	890.18	0.00	0
BEST BUY	086516101	37.00	O'SHAUGHNESSY	07/19/2017	0.74	2,069.09	1,578.79	490.30	0.00	0
BEST BUY	086516101	35.00	O'SHAUGHNESSY	07/19/2017	0.35	1,949.63	1,493.45	456.18	0.00	0
BEST BUY	086516101	24.00	O'SHAUGHNESSY	08/18/2017	0.48	1,453.19	1,024.08	429.11	0.00	0
BEST BUY	086516101	338.00	O'SHAUGHNESSY	08/21/2017	6.76	20,320.43	14,422.46	5,897.97	0.00	0
BEST BUY	086516101	277.00	O'SHAUGHNESSY	08/29/2017	5.54	17,237.31	11,819.59	5,417.72	0.00	0
BHP BILLITON PLC ADR	05545E209	389.00	O'SHAUGHNESSY	02/10/2017	3.89	13,485.44	12,237.94	1,247.50	0.00	0
BHP BILLITON PLC ADR	05545E209	90.00	O'SHAUGHNESSY	02/15/2017	0.90	3,107.67	2,831.40	276.27	0.00	0
BHP BILLITON PLC ADR	05545E209	1,183.00	O'SHAUGHNESSY	02/16/2017	11.83	41,298.33	37,217.18	4,081.15	0.00	0

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BLOCK H & R INC	093671105	274.00	O'SHAUGHNESSY	02/10/2017	2.74	5,910.02	6,299.26	0.00	-389.24	0
BLOCK H & R INC	093671105	346.00	O'SHAUGHNESSY	02/10/2017	6.92	7,435.82	7,954.54	0.00	-518.72	0
BLOCK H & R INC	093671105	769.00	O'SHAUGHNESSY	03/10/2017	15.38	15,913.34	17,679.31	0.00	-1,765.97	0
BLOCK H & R INC	093671105	662.00	O'SHAUGHNESSY	03/10/2017	6.62	13,752.22	15,219.38	0.00	-1,467.16	0
BOEING CO	097023105	147.00	O'SHAUGHNESSY	03/10/2017	2.94	26,612.29	22,884.96	3,727.33	0.00	0
BOEING CO	097023105	61.00	O'SHAUGHNESSY	05/12/2017	0.61	11,360.79	9,496.48	1,864.31	0.00	0
BOEING CO	097023105	184.00	O'SHAUGHNESSY	05/26/2017	1.84	33,881.96	28,645.12	5,236.84	0.00	0
BOEING CO	097023105	107.00	O'SHAUGHNESSY	07/14/2017	2.14	21,868.30	16,657.76	5,210.54	0.00	0
BOEING CO	097023105	132.00	O'SHAUGHNESSY	08/18/2017	2.64	31,289.25	20,549.76	10,739.49	0.00	0
BOEING CO	097023105	62.00	O'SHAUGHNESSY	08/29/2017	1.24	14,703.89	9,652.16	5,051.73	0.00	0
BOEING CO	097023105	140.00	O'SHAUGHNESSY	09/22/2017	1.40	35,452.91	21,795.20	13,657.71	0.00	0
BOEING CO	097023105	78.00	O'SHAUGHNESSY	12/21/2017	1.56	23,092.49	12,143.04	10,949.45	0.00	0
CA INC	12673P105	69.00	O'SHAUGHNESSY	04/17/2017	1.38	2,190.78	2,192.13	0.00	-1.35	0
CA INC	12673P105	887.00	O'SHAUGHNESSY	05/12/2017	17.74	28,493.36	28,179.99	313.37	0.00	0
CA INC	12673P105	85.00	O'SHAUGHNESSY	05/15/2017	1.70	2,741.21	2,700.45	40.76	0.00	0
CA INC	12673P105	727.00	O'SHAUGHNESSY	05/22/2017	7.27	22,712.22	23,096.79	0.00	-384.57	0
CAPITAL ONE FINL CORP	14040H105	59.00	O'SHAUGHNESSY	10/19/2017	1.18	5,129.91	5,147.16	0.00	-17.25	0
CAPITAL ONE FINL CORP	14040H105	65.00	O'SHAUGHNESSY	10/19/2017	0.65	5,626.27	5,670.60	0.00	-44.33	0
CAPITAL ONE FINL CORP	14040H105	9.00	O'SHAUGHNESSY	10/20/2017	0.09	776.56	785.16	0.00	-8.60	0
CAPITAL ONE FINL CORP	14040H105	38.00	O'SHAUGHNESSY	10/20/2017	0.76	3,286.54	3,315.12	0.00	-28.58	0
CAPITAL ONE FINL CORP	14040H105	129.00	O'SHAUGHNESSY	10/23/2017	2.58	11,186.49	11,253.96	0.00	-67.47	0
CBS CORP NEW CL B	124857202	148.00	O'SHAUGHNESSY	09/22/2017	1.48	8,706.60	9,415.76	0.00	-709.16	0
CBS CORP NEW CL B	124857202	392.00	O'SHAUGHNESSY	10/19/2017	7.84	22,223.45	24,939.04	0.00	-2,715.59	0
CENTURYLINK INC	156700106	1,140.00	O'SHAUGHNESSY	05/26/2017	11.40	28,607.21	27,109.20	1,498.01	0.00	0
CENTURYLINK INC	156700106	409.00	O'SHAUGHNESSY	08/29/2017	8.18	8,441.56	9,726.02	0.00	-1,284.46	0
CENTURYLINK INC	156700106	884.00	O'SHAUGHNESSY	09/22/2017	8.84	16,382.17	21,021.52	0.00	-4,639.35	0
CENTURYLINK INC	156700106	281.00	O'SHAUGHNESSY	10/19/2017	2.81	5,540.04	6,682.18	0.00	-1,142.14	0
CENTURYLINK INC	156700106	84.00	O'SHAUGHNESSY	10/20/2017	0.84	1,597.55	1,997.52	0.00	-399.97	0
CENTURYLINK INC	156700106	26.00	O'SHAUGHNESSY	10/23/2017	0.26	491.39	618.28	0.00	-126.89	0
CENTURYLINK INC	156700106	41.00	O'SHAUGHNESSY	10/24/2017	0.41	783.79	974.98	0.00	-191.19	0
CORNING INCORPORATED	219350105	1,303.00	O'SHAUGHNESSY	01/09/2017	26.06	31,931.14	31,623.81	307.33	0.00	0

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CUMMINS INC	231021106	204.00	O'SHAUGHNESSY	07/14/2017	4.08	33,617.40	27,880.68	5,736.72	0.00	0
CUMMINS INC	231021106	84.00	O'SHAUGHNESSY	08/18/2017	1.68	13,090.68	11,480.28	1,610.40	0.00	0
CUMMINS INC	231021106	12.00	O'SHAUGHNESSY	08/21/2017	0.24	1,855.87	1,640.04	215.83	0.00	0
CUMMINS INC	231021106	234.00	O'SHAUGHNESSY	08/29/2017	4.68	35,745.01	31,980.78	3,764.23	0.00	0
DISCOVER FINL SVCS	254709108	134.00	O'SHAUGHNESSY	10/19/2017	2.68	8,765.74	9,660.06	0.00	-894.32	0
DISCOVER FINL SVCS	254709108	335.00	O'SHAUGHNESSY	10/20/2017	6.70	21,825.04	24,150.15	0.00	-2,325.11	0
DOVER CORP	260003108	492.00	O'SHAUGHNESSY	01/09/2017	9.84	37,572.63	36,865.56	707.07	0.00	0
DOVER CORP	260003108	231.00	O'SHAUGHNESSY	01/10/2017	4.62	17,751.47	17,308.83	442.64	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	232.00	O'SHAUGHNESSY	01/09/2017	4.64	13,168.38	12,934.00	234.38	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	358.00	O'SHAUGHNESSY	01/10/2017	7.16	20,082.14	19,958.50	123.64	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	137.00	O'SHAUGHNESSY	01/11/2017	2.74	7,704.30	7,637.75	66.55	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	32.00	O'SHAUGHNESSY	01/12/2017	0.64	1,809.37	1,784.00	25.37	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	316.00	O'SHAUGHNESSY	01/13/2017	6.32	17,980.95	17,617.00	363.95	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	162.00	O'SHAUGHNESSY	02/10/2017	1.62	10,124.71	9,031.50	1,093.21	0.00	0
EMERSON ELECTRIC ELEC CO	291011104	889.00	O'SHAUGHNESSY	02/10/2017	17.78	55,164.17	49,561.75	5,602.42	0.00	0
EXPRESS SCRIPTS HLDG CO	30219G108	28.00	O'SHAUGHNESSY	05/26/2017	0.28	1,683.60	1,926.12	0.00	-242.52	0
EXPRESS SCRIPTS HLDG CO	30219G108	183.00	O'SHAUGHNESSY	07/14/2017	1.83	11,264.84	12,588.57	0.00	-1,323.73	0
GENERAL DYNAMICS CORP	369550108	84.00	O'SHAUGHNESSY	07/14/2017	1.68	16,854.96	14,503.44	2,351.52	0.00	0
GENERAL DYNAMICS CORP	369550108	79.00	O'SHAUGHNESSY	07/17/2017	1.58	15,954.96	13,640.14	2,314.82	0.00	0
GENERAL MTRS CO	37045V100	1,470.00	O'SHAUGHNESSY	05/26/2017	29.40	48,553.04	51,214.80	0.00	-2,661.76	0
GENERAL MTRS CO	37045V100	323.00	O'SHAUGHNESSY	06/16/2017	6.46	11,186.14	11,253.32	0.00	-67.18	0
GENERAL MTRS CO	37045V100	72.00	O'SHAUGHNESSY	06/19/2017	0.72	2,485.02	2,508.48	0.00	-23.46	0
GENERAL MTRS CO	37045V100	22.00	O'SHAUGHNESSY	06/20/2017	0.22	761.07	766.48	0.00	-5.41	0
GENERAL MTRS CO	37045V100	128.00	O'SHAUGHNESSY	06/20/2017	2.56	4,426.38	4,459.52	0.00	-33.14	0
GENERAL MTRS CO	37045V100	1,098.00	O'SHAUGHNESSY	07/14/2017	21.96	38,664.84	38,254.32	410.52	0.00	0
GENERAL MTRS CO	37045V100	209.00	O'SHAUGHNESSY	07/14/2017	2.09	7,351.41	7,281.56	69.85	0.00	0
GENERAL MTRS CO	37045V100	159.00	O'SHAUGHNESSY	08/29/2017	3.18	5,636.71	5,539.56	97.15	0.00	0
GENERAL MTRS CO	37045V100	73.00	O'SHAUGHNESSY	10/19/2017	1.46	3,342.18	2,543.32	798.86	0.00	0
GENERAL MTRS CO	37045V100	73.00	O'SHAUGHNESSY	10/20/2017	1.46	3,314.71	2,543.32	771.39	0.00	0
GENERAL MTRS CO	37045V100	677.00	O'SHAUGHNESSY	11/16/2017	13.54	29,304.89	23,586.68	5,718.21	0.00	0
GENERAL MTRS CO	37045V100	1,397.00	O'SHAUGHNESSY	12/21/2017	27.94	59,552.59	48,762.66	10,789.93	0.00	0

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GILEAD SCIENCES INC	375558103	286.00	O'SHAUGHNESSY	05/26/2017	5.72	18,400.83	20,480.46	0.00	-2,079.63	0
GILEAD SCIENCES INC	375558103	380.00	O'SHAUGHNESSY	07/14/2017	7.60	26,207.34	27,211.80	0.00	-1,004.46	0
GILEAD SCIENCES INC	375558103	251.00	O'SHAUGHNESSY	08/29/2017	5.02	18,759.30	17,974.11	785.19	0.00	0
GILEAD SCIENCES INC	375558103	376.00	O'SHAUGHNESSY	09/22/2017	3.76	30,925.29	26,925.36	3,999.93	0.00	0
GILEAD SCIENCES INC	375558103	533.00	O'SHAUGHNESSY	10/19/2017	10.66	42,629.31	38,168.13	4,461.18	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	151.00	O'SHAUGHNESSY	01/09/2017	1.51	18,574.45	18,491.46	82.99	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	274.00	O'SHAUGHNESSY	01/10/2017	2.74	33,467.66	33,554.04	0.00	-86.38	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	161.00	O'SHAUGHNESSY	01/11/2017	1.61	19,726.66	19,716.06	10.60	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	87.00	O'SHAUGHNESSY	02/10/2017	0.87	11,070.59	10,654.02	416.57	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	280.00	O'SHAUGHNESSY	02/10/2017	5.60	35,699.00	34,288.80	1,410.20	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	155.00	O'SHAUGHNESSY	02/14/2017	3.10	19,817.84	18,981.30	836.54	0.00	0
ILLINOIS TOOL WORKS INC WKS INC	452308109	22.00	O'SHAUGHNESSY	02/14/2017	0.22	2,813.18	2,694.12	119.06	0.00	0
JUNIPER NETWORKS INC	48203R104	1,440.00	O'SHAUGHNESSY	02/10/2017	28.80	39,042.44	40,694.40	0.00	-1,651.96	0
JUNIPER NETWORKS INC	48203R104	1,935.00	O'SHAUGHNESSY	04/17/2017	38.70	53,725.26	54,683.10	0.00	-957.84	0
JUNIPER NETWORKS INC	48203R104	2,126.00	O'SHAUGHNESSY	05/12/2017	42.52	65,029.52	60,080.76	4,948.76	0.00	0
KOHL'S CORP	500255104	229.00	O'SHAUGHNESSY	04/17/2017	4.58	9,160.51	11,308.02	0.00	-2,147.51	0
KOHL'S CORP	500255104	245.00	O'SHAUGHNESSY	05/12/2017	4.90	9,624.30	12,098.10	0.00	-2,473.80	0
KOHL'S CORP	500255104	1,049.00	O'SHAUGHNESSY	05/26/2017	20.98	39,998.64	51,799.62	0.00	-11,800.98	0
KOHL'S CORP	500255104	147.00	O'SHAUGHNESSY	07/14/2017	2.93	5,424.46	7,258.86	0.00	-1,834.40	0
KOHL'S CORP	500255104	487.00	O'SHAUGHNESSY	08/29/2017	9.74	19,201.96	24,048.06	0.00	-4,846.10	0
KOHL'S CORP	500255104	83.00	O'SHAUGHNESSY	10/19/2017	0.83	3,579.70	4,098.54	0.00	-518.84	0
KOHL'S CORP	500255104	224.00	O'SHAUGHNESSY	10/19/2017	4.48	9,643.40	11,061.12	0.00	-1,417.72	0
KOHL'S CORP	500255104	21.00	O'SHAUGHNESSY	12/21/2017	0.21	1,115.76	1,036.98	78.78	0.00	0
KOHL'S CORP	500255104	370.00	O'SHAUGHNESSY	12/21/2017	7.40	19,755.88	18,270.60	1,485.28	0.00	0
KOHL'S CORP	500255104	72.00	O'SHAUGHNESSY	12/26/2017	0.72	3,859.88	3,555.36	304.52	0.00	0
KOHL'S CORP	500255104	66.00	O'SHAUGHNESSY	12/26/2017	1.32	3,525.25	3,259.08	266.17	0.00	0
LINCOLN NATL CORP IND	534187109	299.00	O'SHAUGHNESSY	05/26/2017	2.99	19,425.60	19,814.73	0.00	-389.13	0
LINCOLN NATL CORP IND	534187109	372.00	O'SHAUGHNESSY	09/22/2017	3.72	26,599.99	24,652.44	1,947.55	0.00	0
LINCOLN NATL CORP IND	534187109	141.00	O'SHAUGHNESSY	10/19/2017	2.82	10,587.10	9,344.07	1,243.03	0.00	0
LINCOLN NATL CORP IND	534187109	52.00	O'SHAUGHNESSY	10/20/2017	1.04	3,880.23	3,446.04	434.19	0.00	0
LINCOLN NATL CORP IND	534187109	10.00	O'SHAUGHNESSY	10/24/2017	0.10	758.13	662.70	95.43	0.00	0

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LINCOLN NATL CORP IND	534187109	55.00	O'SHAUGHNESSY	10/25/2017	0.55	4,170.75	3,644.85	525.90	0.00	0
LINCOLN NATL CORP IND	534187109	34.00	O'SHAUGHNESSY	10/26/2017	0.34	2,596.61	2,253.18	343.43	0.00	0
LINCOLN NATL CORP IND	534187109	25.00	O'SHAUGHNESSY	10/30/2017	0.25	1,928.13	1,656.75	271.38	0.00	0
LINCOLN NATL CORP IND	534187109	8.00	O'SHAUGHNESSY	10/31/2017	0.08	616.37	530.16	86.21	0.00	0
LINCOLN NATL CORP IND	534187109	430.00	O'SHAUGHNESSY	11/16/2017	8.60	31,493.76	28,496.10	2,997.66	0.00	0
LINCOLN NATL CORP IND	534187109	87.00	O'SHAUGHNESSY	11/17/2017	0.87	6,374.07	5,765.49	608.58	0.00	0
LINCOLN NATL CORP IND	534187109	622.00	O'SHAUGHNESSY	12/21/2017	12.44	47,832.99	41,219.94	6,613.05	0.00	0
LINCOLN NATL CORP IND	534187109	40.00	O'SHAUGHNESSY	12/21/2017	0.80	3,097.25	2,650.80	446.45	0.00	0
LINCOLN NATL CORP IND	534187109	96.00	O'SHAUGHNESSY	12/21/2017	0.96	7,379.05	6,426.95	952.10	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	23.00	O'SHAUGHNESSY	05/26/2017	0.23	1,852.83	1,972.94	0.00	-120.11	0
LYONDELLBASELL INDUSTRIES NV	N53745100	246.00	O'SHAUGHNESSY	09/15/2017	2.46	23,225.45	21,101.88	2,123.57	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	252.00	O'SHAUGHNESSY	09/22/2017	2.52	24,336.89	21,616.56	2,720.33	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	251.00	O'SHAUGHNESSY	11/16/2017	2.51	26,006.26	21,530.78	4,475.48	0.00	0
MACYS INC	55616P104	462.00	O'SHAUGHNESSY	02/10/2017	9.24	14,684.30	16,544.22	0.00	-1,859.92	0
MACYS INC	55616P104	206.00	O'SHAUGHNESSY	03/10/2017	4.12	6,319.07	7,376.86	0.00	-1,057.79	0
MACYS INC	55616P104	708.00	O'SHAUGHNESSY	04/17/2017	14.16	20,870.88	25,353.48	0.00	-4,482.60	0
MACYS INC	55616P104	968.00	O'SHAUGHNESSY	05/12/2017	19.36	27,770.34	34,664.08	0.00	-6,893.74	0
MACYS INC	55616P104	174.00	O'SHAUGHNESSY	05/26/2017	1.74	4,086.18	6,230.94	0.00	-2,144.76	0
MACYS INC	55616P104	369.00	O'SHAUGHNESSY	06/16/2017	3.69	8,191.62	13,213.89	0.00	-5,022.27	0
MACYS INC	55616P104	115.00	O'SHAUGHNESSY	09/22/2017	1.15	2,487.54	4,118.15	0.00	-1,630.61	0
MACYS INC	55616P104	934.00	O'SHAUGHNESSY	11/16/2017	9.34	18,000.84	33,446.54	0.00	-15,445.70	0
MARRIOTT INTL INC NEW CL A	571903202	676.00	O'SHAUGHNESSY	02/10/2017	13.52	57,865.21	55,891.68	1,973.53	0.00	0
MARRIOTT INTL INC NEW CL A	571903202	210.00	O'SHAUGHNESSY	04/17/2017	4.20	19,148.49	17,362.80	1,785.69	0.00	0
MARRIOTT INTL INC NEW CL A	571903202	764.00	O'SHAUGHNESSY	05/12/2017	7.64	77,744.62	63,167.52	14,577.10	0.00	0
MARRIOTT INTL INC NEW CL A	571903202	603.00	O'SHAUGHNESSY	05/26/2017	6.03	62,837.25	49,856.04	12,981.21	0.00	0
MARRIOTT INTL INC NEW CL A	571903202	219.00	O'SHAUGHNESSY	06/16/2017	4.38	22,576.06	18,106.92	4,469.14	0.00	0
MARRIOTT INTL INC NEW CL A	571903202	646.00	O'SHAUGHNESSY	07/14/2017	12.92	64,878.67	53,411.28	11,467.39	0.00	0
MCDONALDS CORP	580135101	13.00	O'SHAUGHNESSY	05/26/2017	0.13	1,926.68	1,582.36	344.32	0.00	0
MCDONALDS CORP	580135101	167.00	O'SHAUGHNESSY	09/22/2017	1.67	26,357.67	20,327.24	6,030.43	0.00	0
MCDONALDS CORP	580135101	491.00	O'SHAUGHNESSY	10/19/2017	9.82	81,073.61	59,764.52	21,309.09	0.00	0
MICHAEL KORS HOLDINGS LTD	G60754101	182.00	O'SHAUGHNESSY	01/09/2017	1.82	7,932.31	7,822.36	109.95	0.00	0

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MICHAEL KORS HOLDINGS LTD	G60754101	400.00	O'SHAUGHNESSY	02/10/2017	4.00	14,574.16	17,192.00	0.00	-2,617.84	0
MICHAEL KORS HOLDINGS LTD	G60754101	387.00	O'SHAUGHNESSY	02/10/2017	3.87	14,674.86	16,633.26	0.00	-1,958.40	0
MICHAEL KORS HOLDINGS LTD	G60754101	1,346.00	O'SHAUGHNESSY	02/16/2017	13.46	51,276.50	57,851.08	0.00	-6,574.58	0
MICHAEL KORS HOLDINGS LTD	G60754101	503.00	O'SHAUGHNESSY	02/16/2017	5.03	19,223.03	21,618.94	0.00	-2,395.91	0
MICHAEL KORS HOLDINGS LTD	G60754101	276.00	O'SHAUGHNESSY	02/16/2017	2.76	10,487.05	11,862.48	0.00	-1,375.43	0
MICHAEL KORS HOLDINGS LTD	G60754101	428.00	O'SHAUGHNESSY	02/22/2017	4.28	16,381.55	18,395.44	0.00	-2,013.89	0
MICHAEL KORS HOLDINGS LTD	G60754101	571.00	O'SHAUGHNESSY	02/23/2017	5.71	21,846.49	24,541.58	0.00	-2,695.09	0
MICHAEL KORS HOLDINGS LTD	G60754101	89.00	O'SHAUGHNESSY	02/24/2017	0.89	3,422.66	3,825.22	0.00	-402.56	0
MICHAEL KORS HOLDINGS LTD	G60754101	2.00	O'SHAUGHNESSY	02/28/2017	0.02	76.67	85.96	0.00	-9.29	0
MICHAEL KORS HOLDINGS LTD	G60754101	17.00	O'SHAUGHNESSY	03/02/2017	0.17	645.32	730.66	0.00	-85.34	0
MICHAEL KORS HOLDINGS LTD	G60754101	85.00	O'SHAUGHNESSY	03/10/2017	0.85	3,089.54	3,653.30	0.00	-563.76	0
MICHAEL KORS HOLDINGS LTD	G60754101	39.00	O'SHAUGHNESSY	03/10/2017	0.39	1,403.27	1,676.22	0.00	-272.95	0
MICHAEL KORS HOLDINGS LTD	G60754101	122.00	O'SHAUGHNESSY	03/13/2017	1.22	4,448.84	5,243.56	0.00	-794.72	0
MICHAEL KORS HOLDINGS LTD	G60754101	101.00	O'SHAUGHNESSY	03/13/2017	1.01	3,719.10	4,340.98	0.00	-621.88	0
MICHAEL KORS HOLDINGS LTD	G60754101	154.00	O'SHAUGHNESSY	03/14/2017	1.54	5,705.85	6,618.92	0.00	-913.07	0
MICHAEL KORS HOLDINGS LTD	G60754101	101.00	O'SHAUGHNESSY	03/16/2017	1.01	3,779.75	4,340.98	0.00	-561.23	0
MICHAEL KORS HOLDINGS LTD	G60754101	108.00	O'SHAUGHNESSY	03/20/2017	1.08	4,055.28	4,641.84	0.00	-586.56	0
MICHAEL KORS HOLDINGS LTD	G60754101	159.00	O'SHAUGHNESSY	03/21/2017	1.59	6,034.67	6,833.82	0.00	-799.15	0
MICHAEL KORS HOLDINGS LTD	G60754101	7.00	O'SHAUGHNESSY	03/22/2017	0.07	264.88	300.86	0.00	-35.98	0
MICHAEL KORS HOLDINGS LTD	G60754101	13.00	O'SHAUGHNESSY	03/27/2017	0.13	475.91	558.74	0.00	-82.83	0
MICHAEL KORS HOLDINGS LTD	G60754101	49.00	O'SHAUGHNESSY	03/28/2017	0.49	1,827.17	2,106.02	0.00	-278.85	0
MICHAEL KORS HOLDINGS LTD	G60754101	45.00	O'SHAUGHNESSY	03/29/2017	0.45	1,690.73	1,934.10	0.00	-243.37	0
MICHAEL KORS HOLDINGS LTD	G60754101	104.00	O'SHAUGHNESSY	03/30/2017	1.04	3,933.44	4,469.92	0.00	-536.48	0
MOSAIC CO NEW	61945C103	798.00	O'SHAUGHNESSY	01/09/2017	15.96	24,175.28	23,405.34	769.94	0.00	0
MOSAIC CO NEW	61945C103	736.00	O'SHAUGHNESSY	01/09/2017	14.72	22,063.10	21,586.88	476.22	0.00	0
MOSAIC CO NEW	61945C103	142.00	O'SHAUGHNESSY	01/09/2017	1.42	4,259.90	4,164.86	95.04	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	40.00	O'SHAUGHNESSY	02/10/2017	0.80	3,234.82	3,315.60	0.00	-80.78	0
MOTOROLA SOLUTIONS INC.	620076307	25.00	O'SHAUGHNESSY	02/10/2017	0.25	1,977.36	2,072.25	0.00	-94.89	0
MOTOROLA SOLUTIONS INC.	620076307	356.00	O'SHAUGHNESSY	02/16/2017	7.12	28,010.56	29,508.84	0.00	-1,498.28	0
MOTOROLA SOLUTIONS INC.	620076307	102.00	O'SHAUGHNESSY	02/17/2017	2.04	8,015.31	8,454.78	0.00	-439.47	0
MOTOROLA SOLUTIONS INC.	620076307	459.00	O'SHAUGHNESSY	03/10/2017	9.18	36,381.05	38,046.51	0.00	-1,665.46	0

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MOTOROLA SOLUTIONS INC.	620076307	191.00	O'SHAUGHNESSY	03/10/2017	1.91	15,176.84	15,831.99	0.00	-655.15	0
MOTOROLA SOLUTIONS INC.	620076307	334.00	O'SHAUGHNESSY	04/17/2017	6.68	27,896.34	27,685.26	211.08	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	40.00	O'SHAUGHNESSY	04/17/2017	0.40	3,340.52	3,315.60	24.92	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	53.00	O'SHAUGHNESSY	04/18/2017	1.06	4,400.56	4,393.17	7.39	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	63.00	O'SHAUGHNESSY	04/19/2017	1.26	5,225.90	5,222.07	3.83	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	46.00	O'SHAUGHNESSY	04/24/2017	0.46	3,831.51	3,812.94	18.57	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	133.00	O'SHAUGHNESSY	04/25/2017	1.33	11,122.91	11,024.37	98.54	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	29.00	O'SHAUGHNESSY	05/26/2017	0.58	2,404.33	2,403.81	0.52	0.00	0
MSCI INC CL A	55354G100	93.00	O'SHAUGHNESSY	09/22/2017	0.93	10,598.97	7,326.54	3,272.43	0.00	0
MSCI INC CL A	55354G100	270.00	O'SHAUGHNESSY	10/19/2017	5.40	33,298.33	21,270.60	12,027.73	0.00	0
NATIONAL OILWELL VARCO INC	637071101	1,176.00	O'SHAUGHNESSY	02/10/2017	23.52	45,687.19	44,029.44	1,657.75	0.00	0
NATIONAL OILWELL VARCO INC	637071101	58.00	O'SHAUGHNESSY	03/10/2017	1.16	2,308.02	2,171.52	136.50	0.00	0
NATIONAL OILWELL VARCO INC	637071101	286.00	O'SHAUGHNESSY	03/20/2017	2.86	11,094.78	10,707.84	386.94	0.00	0
NATIONAL OILWELL VARCO INC	637071101	83.00	O'SHAUGHNESSY	03/22/2017	1.66	3,328.22	3,107.52	220.70	0.00	0
NATIONAL OILWELL VARCO INC	637071101	97.00	O'SHAUGHNESSY	03/22/2017	0.97	3,889.99	3,631.68	258.31	0.00	0
NATIONAL OILWELL VARCO INC	637071101	278.00	O'SHAUGHNESSY	04/17/2017	5.56	10,797.67	10,408.32	389.35	0.00	0
NATIONAL OILWELL VARCO INC	637071101	219.00	O'SHAUGHNESSY	04/17/2017	2.19	8,481.11	8,199.36	281.75	0.00	0
NATIONAL OILWELL VARCO INC	637071101	216.00	O'SHAUGHNESSY	04/18/2017	4.32	8,362.83	8,087.04	275.79	0.00	0
NATIONAL OILWELL VARCO INC	637071101	131.00	O'SHAUGHNESSY	04/18/2017	1.31	5,069.34	4,904.64	164.70	0.00	0
NATIONAL OILWELL VARCO INC	637071101	151.00	O'SHAUGHNESSY	04/19/2017	1.51	5,701.34	5,653.44	47.90	0.00	0
NATIONAL OILWELL VARCO INC	637071101	238.00	O'SHAUGHNESSY	05/12/2017	2.38	8,040.65	8,910.72	0.00	-870.07	0
NATIONAL OILWELL VARCO INC	637071101	238.00	O'SHAUGHNESSY	05/12/2017	4.76	8,051.46	8,910.72	0.00	-859.26	0
NATIONAL OILWELL VARCO INC	637071101	1,514.00	O'SHAUGHNESSY	05/15/2017	30.28	51,637.02	56,684.16	0.00	-5,047.14	0
NORTHROP GRUMMAN CORP	666807102	191.00	O'SHAUGHNESSY	02/10/2017	3.82	44,523.79	44,422.78	101.01	0.00	0
NORTHROP GRUMMAN CORP	666807102	46.00	O'SHAUGHNESSY	02/10/2017	0.46	10,729.03	10,698.68	30.35	0.00	0
NORTHROP GRUMMAN CORP	666807102	257.00	O'SHAUGHNESSY	03/10/2017	5.14	62,348.43	59,773.06	2,575.37	0.00	0
NORTHROP GRUMMAN CORP	666807102	248.00	O'SHAUGHNESSY	04/17/2017	4.96	59,322.58	57,679.84	1,642.74	0.00	0
NORTHROP GRUMMAN CORP	666807102	251.00	O'SHAUGHNESSY	05/12/2017	5.02	62,531.52	58,377.58	4,153.94	0.00	0
NTT DOCOMO INC ADR	62942M201	64.00	O'SHAUGHNESSY	01/05/2017	0.64	1,453.25	1,456.00	0.00	-2.75	0
NTT DOCOMO INC ADR	62942M201	418.00	O'SHAUGHNESSY	01/09/2017	4.18	9,653.66	9,509.50	144.16	0.00	0
NTT DOCOMO INC ADR	62942M201	1,089.00	O'SHAUGHNESSY	01/10/2017	10.89	25,866.99	24,774.75	1,092.24	0.00	0

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NTT DOCOMO INC ADR	62942M201	92.00	O'SHAUGHNESSY	01/11/2017	0.92	2,162.11	2,093.00	69.11	0.00	0
NTT DOCOMO INC ADR	62942M201	163.00	O'SHAUGHNESSY	01/12/2017	1.63	3,827.28	3,708.25	119.03	0.00	0
NTT DOCOMO INC ADR	62942M201	191.00	O'SHAUGHNESSY	02/10/2017	1.91	4,563.83	4,345.25	218.58	0.00	0
NTT DOCOMO INC ADR	62942M201	1,655.00	O'SHAUGHNESSY	02/10/2017	33.10	39,375.73	37,651.25	1,724.48	0.00	0
NTT DOCOMO INC ADR	62942M201	209.00	O'SHAUGHNESSY	02/10/2017	2.09	4,986.21	4,754.75	231.46	0.00	0
NTT DOCOMO INC ADR	62942M201	109.00	O'SHAUGHNESSY	02/14/2017	1.09	2,609.69	2,479.75	129.94	0.00	0
NTT DOCOMO INC ADR	62942M201	74.00	O'SHAUGHNESSY	02/15/2017	0.74	1,779.65	1,683.50	96.15	0.00	0
PARKER HANNIFIN CORP	701094104	353.00	O'SHAUGHNESSY	01/09/2017	7.05	50,276.10	49,420.00	856.10	0.00	0
PARKER HANNIFIN CORP	701094104	142.00	O'SHAUGHNESSY	01/10/2017	2.83	20,196.22	19,880.00	316.22	0.00	0
PARKER HANNIFIN CORP	701094104	67.00	O'SHAUGHNESSY	02/10/2017	0.67	9,851.22	9,380.00	471.22	0.00	0
PARKER HANNIFIN CORP	701094104	65.00	O'SHAUGHNESSY	02/10/2017	0.65	9,694.39	9,100.00	594.39	0.00	0
PARKER HANNIFIN CORP	701094104	43.00	O'SHAUGHNESSY	02/14/2017	0.43	6,418.30	6,020.00	398.30	0.00	0
PARKER HANNIFIN CORP	701094104	120.00	O'SHAUGHNESSY	02/15/2017	1.20	18,006.57	16,800.00	1,206.57	0.00	0
PARKER HANNIFIN CORP	701094104	202.00	O'SHAUGHNESSY	02/16/2017	4.04	30,776.97	28,280.00	2,496.97	0.00	0
QUALCOMM INC	747525103	270.00	O'SHAUGHNESSY	09/22/2017	2.70	14,157.47	17,604.00	0.00	-3,446.53	0
QUALCOMM INC	747525103	761.00	O'SHAUGHNESSY	10/19/2017	15.22	39,599.69	49,617.20	0.00	-10,017.51	0
QUALCOMM INC	747525103	486.00	O'SHAUGHNESSY	11/16/2017	9.72	32,180.76	27,916.58	4,264.18	0.00	0
SEAGATE TECHNOLOGY	G7945M107	124.00	O'SHAUGHNESSY	01/09/2017	1.24	4,945.79	4,733.08	212.71	0.00	0
SEAGATE TECHNOLOGY	G7945M107	502.00	O'SHAUGHNESSY	02/10/2017	5.02	22,913.24	19,161.34	3,751.90	0.00	0
SEAGATE TECHNOLOGY	G7945M107	239.00	O'SHAUGHNESSY	03/10/2017	2.39	11,624.72	9,122.63	2,502.09	0.00	0
SEAGATE TECHNOLOGY	G7945M107	249.00	O'SHAUGHNESSY	03/10/2017	2.49	12,081.63	9,504.33	2,577.30	0.00	0
SEAGATE TECHNOLOGY	G7945M107	59.00	O'SHAUGHNESSY	03/16/2017	0.59	2,802.84	2,252.03	550.81	0.00	0
SEAGATE TECHNOLOGY	G7945M107	681.00	O'SHAUGHNESSY	04/17/2017	6.81	33,169.83	25,993.77	7,176.06	0.00	0
SEAGATE TECHNOLOGY	G7945M107	649.00	O'SHAUGHNESSY	05/26/2017	12.98	27,958.31	24,772.33	3,185.98	0.00	0
SEAGATE TECHNOLOGY	G7945M107	212.00	O'SHAUGHNESSY	08/18/2017	2.12	6,905.91	8,092.04	0.00	-1,186.13	0
SEAGATE TECHNOLOGY	G7945M107	457.00	O'SHAUGHNESSY	08/29/2017	9.14	14,326.61	17,443.69	0.00	-3,117.08	0
SEAGATE TECHNOLOGY	G7945M107	64.00	O'SHAUGHNESSY	10/19/2017	0.64	2,140.43	2,442.88	0.00	-302.45	0
SEAGATE TECHNOLOGY	G7945M107	441.00	O'SHAUGHNESSY	10/19/2017	8.82	14,773.24	16,832.97	0.00	-2,059.73	0
SEAGATE TECHNOLOGY	G7945M107	377.00	O'SHAUGHNESSY	10/20/2017	7.54	12,891.06	14,390.09	0.00	-1,499.03	0
SIRIUS XM HLDGS INC	82968B103	302.00	O'SHAUGHNESSY	01/09/2017	6.04	1,340.85	1,343.90	0.00	-3.05	0
SIRIUS XM HLDGS INC	82968B103	2,425.00	O'SHAUGHNESSY	10/19/2017	48.50	13,752.10	10,791.25	2,960.85	0.00	0

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TARGET CORP	87612E106	174.00	O'SHAUGHNESSY	07/14/2017	3.48	8,736.33	12,568.02	0.00	-3,831.69	0
TE CONNECTIVITY LTD	H84989104	862.00	O'SHAUGHNESSY	05/26/2017	8.62	65,050.96	59,719.36	5,331.60	0.00	0
TE CONNECTIVITY LTD	H84989104	485.00	O'SHAUGHNESSY	07/14/2017	9.70	38,511.60	33,600.80	4,910.80	0.00	0
TE CONNECTIVITY LTD	H84989104	32.00	O'SHAUGHNESSY	07/17/2017	0.64	2,559.46	2,216.96	342.50	0.00	0
TE CONNECTIVITY LTD	H84989104	74.00	O'SHAUGHNESSY	07/18/2017	1.48	6,005.44	5,126.72	878.72	0.00	0
TE CONNECTIVITY LTD	H84989104	70.00	O'SHAUGHNESSY	08/29/2017	1.40	5,445.17	4,849.60	595.57	0.00	0
TE CONNECTIVITY LTD	H84989104	677.00	O'SHAUGHNESSY	09/22/2017	6.77	56,025.94	46,902.56	9,123.38	0.00	0
TE CONNECTIVITY LTD	H84989104	172.00	O'SHAUGHNESSY	10/19/2017	3.44	15,082.54	11,916.16	3,166.38	0.00	0
TE CONNECTIVITY LTD	H84989104	230.00	O'SHAUGHNESSY	10/20/2017	4.60	20,094.42	15,934.40	4,160.02	0.00	0
TE CONNECTIVITY LTD	H84989104	32.00	O'SHAUGHNESSY	10/23/2017	0.64	2,793.43	2,216.96	576.47	0.00	0
TE CONNECTIVITY LTD	H84989104	98.00	O'SHAUGHNESSY	10/24/2017	0.98	8,642.26	6,789.44	1,852.82	0.00	0
TE CONNECTIVITY LTD	H84989104	118.00	O'SHAUGHNESSY	10/24/2017	2.36	10,400.12	8,175.04	2,225.08	0.00	0
TE CONNECTIVITY LTD	H84989104	32.00	O'SHAUGHNESSY	10/25/2017	0.32	2,829.67	2,216.96	612.71	0.00	0
TE CONNECTIVITY LTD	H84989104	71.00	O'SHAUGHNESSY	10/26/2017	0.71	6,317.61	4,918.88	1,398.73	0.00	0
TE CONNECTIVITY LTD	H84989104	17.00	O'SHAUGHNESSY	10/27/2017	0.17	1,513.22	1,177.76	335.46	0.00	0
TE CONNECTIVITY LTD	H84989104	6.00	O'SHAUGHNESSY	11/02/2017	0.06	546.22	415.68	130.54	0.00	0
TE CONNECTIVITY LTD	H84989104	5.00	O'SHAUGHNESSY	11/06/2017	0.05	457.61	346.40	111.21	0.00	0
TE CONNECTIVITY LTD	H84989104	340.00	O'SHAUGHNESSY	12/21/2017	6.80	32,730.02	23,555.20	9,174.82	0.00	0
TE CONNECTIVITY LTD	H84989104	342.00	O'SHAUGHNESSY	12/21/2017	6.84	32,924.12	23,693.76	9,230.36	0.00	0
TRAVELERS COS INC	89417E109	14.00	O'SHAUGHNESSY	05/12/2017	0.14	1,693.83	1,713.88	0.00	-20.05	0
TRAVELERS COS INC	89417E109	64.00	O'SHAUGHNESSY	05/15/2017	0.64	7,723.04	7,834.88	0.00	-111.84	0
TRAVELERS COS INC	89417E109	984.00	O'SHAUGHNESSY	05/26/2017	9.84	119,602.59	120,461.28	0.00	-858.69	0
TRAVELERS COS INC	89417E109	106.00	O'SHAUGHNESSY	07/14/2017	2.12	13,282.47	12,976.52	305.95	0.00	0
TRAVELERS COS INC	89417E109	23.00	O'SHAUGHNESSY	07/20/2017	0.46	2,899.01	2,815.66	83.35	0.00	0
TRAVELERS COS INC	89417E109	18.00	O'SHAUGHNESSY	07/24/2017	0.18	2,267.15	2,203.56	63.59	0.00	0
TRAVELERS COS INC	89417E109	183.00	O'SHAUGHNESSY	07/27/2017	3.66	23,082.04	22,402.86	679.18	0.00	0
TRAVELERS COS INC	89417E109	58.00	O'SHAUGHNESSY	08/18/2017	1.16	7,484.99	7,100.36	384.63	0.00	0
TRAVELERS COS INC	89417E109	19.00	O'SHAUGHNESSY	08/18/2017	0.19	2,450.59	2,325.98	124.61	0.00	0
TRAVELERS COS INC	89417E109	72.00	O'SHAUGHNESSY	09/15/2017	1.44	8,798.76	8,814.24	0.00	-15.48	0
TRAVELERS COS INC	89417E109	36.00	O'SHAUGHNESSY	09/18/2017	0.72	4,343.94	4,407.12	0.00	-63.18	0
TRAVELERS COS INC	89417E109	23.00	O'SHAUGHNESSY	09/19/2017	0.46	2,768.56	2,815.66	0.00	-47.10	0

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TRAVELERS COS INC	89417E109	27.00	O'SHAUGHNESSY	09/20/2017	0.27	3,264.04	3,305.34	0.00	-41.30	0
TRAVELERS COS INC	89417E109	59.00	O'SHAUGHNESSY	09/21/2017	0.59	7,134.98	7,222.78	0.00	-87.80	0
TRAVELERS COS INC	89417E109	291.00	O'SHAUGHNESSY	09/22/2017	2.91	35,056.95	35,624.22	0.00	-567.27	0
TRAVELERS COS INC	89417E109	44.00	O'SHAUGHNESSY	10/19/2017	0.44	5,623.73	5,386.48	237.25	0.00	0
TRAVELERS COS INC	89417E109	369.00	O'SHAUGHNESSY	10/19/2017	7.38	47,309.50	45,172.98	2,136.52	0.00	0
TRAVELERS COS INC	89417E109	64.00	O'SHAUGHNESSY	11/16/2017	0.64	8,510.49	7,834.88	675.61	0.00	0
TRAVELERS COS INC	89417E109	364.00	O'SHAUGHNESSY	11/16/2017	7.28	48,264.59	44,560.88	3,703.71	0.00	0
TWENTY-FIRST CENTY FOX INC	90130A101	866.00	O'SHAUGHNESSY	05/26/2017	8.66	23,667.26	24,282.64	0.00	-615.38	0
TWENTY-FIRST CENTY FOX INC	90130A101	551.00	O'SHAUGHNESSY	09/15/2017	11.02	14,268.97	15,450.04	0.00	-1,181.07	0
TWENTY-FIRST CENTY FOX INC	90130A101	106.00	O'SHAUGHNESSY	09/22/2017	1.06	2,833.31	2,972.24	0.00	-138.93	0
TWENTY-FIRST CENTY FOX INC	90130A101	1,860.00	O'SHAUGHNESSY	10/19/2017	37.20	49,582.73	52,154.40	0.00	-2,571.67	0
UNITED CONTL HLDGS INC	910047109	155.00	O'SHAUGHNESSY	05/12/2017	3.10	11,723.94	11,296.40	427.54	0.00	0
UNITED CONTL HLDGS INC	910047109	754.00	O'SHAUGHNESSY	05/26/2017	7.54	59,604.89	54,951.52	4,653.37	0.00	0
UNITED CONTL HLDGS INC	910047109	75.00	O'SHAUGHNESSY	07/14/2017	1.50	5,848.31	5,466.00	382.31	0.00	0
UNITED CONTL HLDGS INC	910047109	39.00	O'SHAUGHNESSY	07/17/2017	0.78	3,074.93	2,842.32	232.61	0.00	0
UNITED CONTL HLDGS INC	910047109	248.00	O'SHAUGHNESSY	08/18/2017	4.96	16,569.53	18,074.24	0.00	-1,504.71	0
UNITED CONTL HLDGS INC	910047109	259.00	O'SHAUGHNESSY	08/29/2017	5.18	16,314.03	18,875.92	0.00	-2,561.89	0
UNITED CONTL HLDGS INC	910047109	519.00	O'SHAUGHNESSY	09/15/2017	10.38	31,784.22	37,824.72	0.00	-6,040.50	0
UNITED CONTL HLDGS INC	910047109	314.00	O'SHAUGHNESSY	09/22/2017	3.14	18,083.56	22,884.32	0.00	-4,800.76	0
UNITED CONTL HLDGS INC	910047109	614.00	O'SHAUGHNESSY	10/19/2017	12.28	41,331.92	44,748.32	0.00	-3,416.40	0
UNITED CONTL HLDGS INC	910047109	237.00	O'SHAUGHNESSY	12/21/2017	2.37	15,363.35	17,272.56	0.00	-1,909.21	0
UNITED CONTL HLDGS INC	910047109	171.00	O'SHAUGHNESSY	12/21/2017	1.71	11,187.84	12,462.48	0.00	-1,274.64	0
UNITED RENTALS INC	911363109	70.00	O'SHAUGHNESSY	05/26/2017	0.70	7,713.13	9,009.35	0.00	-1,296.22	0
UNITED RENTALS INC	911363109	14.00	O'SHAUGHNESSY	09/22/2017	0.14	1,819.82	1,801.87	17.95	0.00	0
UNITED TECHNOLOGIES CORP	913017109	60.00	O'SHAUGHNESSY	05/26/2017	0.60	7,298.84	6,577.20	721.64	0.00	0
UNITED TECHNOLOGIES CORP	913017109	37.00	O'SHAUGHNESSY	12/21/2017	0.74	4,698.33	4,055.94	642.39	0.00	0
VALERO ENERGY CORP NEW	91913Y100	181.00	O'SHAUGHNESSY	05/26/2017	3.62	11,527.63	12,365.92	0.00	-838.29	0
VALERO ENERGY CORP NEW	91913Y100	321.00	O'SHAUGHNESSY	09/22/2017	3.21	23,305.06	21,930.72	1,374.34	0.00	0
VALERO ENERGY CORP NEW	91913Y100	131.00	O'SHAUGHNESSY	10/19/2017	1.31	10,153.57	8,949.92	1,203.65	0.00	0
VALERO ENERGY CORP NEW	91913Y100	205.00	O'SHAUGHNESSY	11/16/2017	4.10	16,498.01	14,005.60	2,492.41	0.00	0
VALERO ENERGY CORP NEW	91913Y100	134.00	O'SHAUGHNESSY	12/21/2017	2.68	11,915.00	9,154.88	2,760.12	0.00	0

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WHOLE FOODS MKT INC	966837106	223.00	O'SHAUGHNESSY	05/26/2017	2.23	8,063.50	6,859.48	1,204.02	0.00	0
WHOLE FOODS MKT INC	966837106	829.00	O'SHAUGHNESSY	06/16/2017	16.58	29,274.42	25,500.04	3,774.38	0.00	0
WHOLE FOODS MKT INC	966837106	4,220.00	O'SHAUGHNESSY	06/21/2017	84.40	178,875.14	129,217.04	49,658.10	0.00	0
WHOLE FOODS MKT INC	966837106	1,059.00	O'SHAUGHNESSY	06/21/2017	10.59	44,667.64	30,933.47	13,734.17	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	19.00	O'SHAUGHNESSY	05/26/2017	0.19	1,832.51	1,451.03	381.48	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	64.00	O'SHAUGHNESSY	07/14/2017	0.64	6,481.35	4,887.68	1,593.67	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	112.00	O'SHAUGHNESSY	08/29/2017	2.24	10,753.99	8,553.44	2,200.55	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	435.00	O'SHAUGHNESSY	09/22/2017	4.35	44,112.33	33,220.95	10,891.38	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	128.00	O'SHAUGHNESSY	10/19/2017	2.56	14,033.37	9,775.36	4,258.01	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	98.00	O'SHAUGHNESSY	10/20/2017	1.96	10,713.68	7,488.98	3,224.70	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108	24.00	O'SHAUGHNESSY	10/23/2017	0.24	2,625.77	1,835.51	790.26	0.00	0
XL GROUP LTD	G98294104	136.00	O'SHAUGHNESSY	05/26/2017	2.72	5,696.91	5,165.73	531.18	0.00	0
YUM CHINA HLDGS INC	98850P109	160.00	O'SHAUGHNESSY	01/09/2017	3.20	4,200.83	4,179.20	21.63	0.00	0
YUM! BRANDS INC	988498101	297.00	O'SHAUGHNESSY	10/19/2017	5.94	22,666.72	18,809.01	3,857.71	0.00	0
YUM! BRANDS INC	988498101	37.00	O'SHAUGHNESSY	12/21/2017	0.74	3,084.00	2,343.21	740.79	0.00	0
TOTAL FOR: O'SHAUGHNESSY					1,971.96	6,641,864.58	6,152,077.64	696,673.98	-206,887.04	
ACCENTURE PLC CL A	G1151C101	151.00	POLEN	06/22/2017	2.27	19,344.93	17,686.63	1,658.30	0.00	0
ACCENTURE PLC CL A	G1151C101	57.00	POLEN	08/31/2017	0.86	7,364.06	6,676.41	687.65	0.00	0
ACCENTURE PLC CL A	G1151C101	236.00	POLEN	09/20/2017	3.54	32,308.83	27,642.68	4,666.15	0.00	0
ADOBE SYS INC	00724F101	150.00	POLEN	06/22/2017	2.25	21,082.79	15,442.50	5,640.29	0.00	0
ADOBE SYS INC	00724F101	73.00	POLEN	08/31/2017	1.10	11,072.01	7,515.35	3,556.66	0.00	0
ADOBE SYS INC	00724F101	250.00	POLEN	09/20/2017	3.75	38,950.35	25,737.50	13,212.85	0.00	0
ALIGN TECHNOLOGY INC	016255101	104.00	POLEN	06/22/2017	1.56	15,749.43	9,997.52	5,751.91	0.00	0
ALIGN TECHNOLOGY INC	016255101	40.00	POLEN	08/31/2017	0.60	7,016.03	3,845.20	3,170.83	0.00	0
ALIGN TECHNOLOGY INC	016255101	207.00	POLEN	09/01/2017	6.21	35,923.27	19,898.91	16,024.36	0.00	0
ALIGN TECHNOLOGY INC	016255101	158.00	POLEN	09/05/2017	4.74	27,482.73	15,188.54	12,294.19	0.00	0
ALIGN TECHNOLOGY INC	016255101	108.00	POLEN	09/20/2017	1.62	20,314.87	10,382.04	9,932.83	0.00	0
ALIGN TECHNOLOGY INC	016255101	61.00	POLEN	10/06/2017	1.22	11,349.06	5,863.93	5,485.13	0.00	0
ALIGN TECHNOLOGY INC	016255101	52.00	POLEN	10/06/2017	1.04	9,663.55	4,998.76	4,664.79	0.00	0
ALIGN TECHNOLOGY INC	016255101	128.00	POLEN	10/10/2017	2.56	23,819.55	12,304.64	11,514.91	0.00	0
ALIGN TECHNOLOGY INC	016255101	64.00	POLEN	10/10/2017	1.28	11,902.12	6,152.32	5,749.80	0.00	0

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SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
ALPHABET INC CL A	02079K305	39.00	POLEN	05/24/2017	0.59	37,342.95	30,905.55	6,437.40	0.00	0
ALPHABET INC CL A	02079K305	16.00	POLEN	06/22/2017	0.24	15,637.01	12,679.20	2,957.81	0.00	0
ALPHABET INC CL A	02079K305	4.00	POLEN	08/31/2017	0.06	3,709.57	3,169.80	539.77	0.00	0
ALPHABET INC CL C	02079K107	25.00	POLEN	06/22/2017	0.38	23,957.34	19,295.50	4,661.84	0.00	0
ALPHABET INC CL C	02079K107	10.00	POLEN	08/31/2017	0.15	9,128.97	7,718.20	1,410.77	0.00	0
ALPHABET INC CL C	02079K107	32.00	POLEN	09/20/2017	0.48	29,322.20	24,698.24	4,623.96	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	212.00	POLEN	06/22/2017	3.18	22,015.54	21,789.36	226.18	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	81.00	POLEN	08/31/2017	1.22	8,477.66	8,325.18	152.48	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	349.00	POLEN	09/20/2017	5.24	37,101.08	35,870.22	1,230.86	0.00	0
CELGENE CORP	151020104	157.00	POLEN	06/22/2017	2.36	19,498.18	18,172.75	1,325.43	0.00	0
CELGENE CORP	151020104	61.00	POLEN	08/31/2017	0.92	8,039.91	7,060.75	979.16	0.00	0
CELGENE CORP	151020104	268.00	POLEN	09/20/2017	4.02	38,144.22	31,021.00	7,123.22	0.00	0
DOLLAR GEN CORP NEW	256677105	143.00	POLEN	06/22/2017	2.15	10,143.11	10,592.01	0.00	-448.90	0
DOLLAR GEN CORP NEW	256677105	57.00	POLEN	08/31/2017	0.86	4,413.11	4,221.99	191.12	0.00	0
DOLLAR GEN CORP NEW	256677105	297.00	POLEN	09/20/2017	4.46	23,139.23	21,998.79	1,140.44	0.00	0
FACEBOOK INC	30303M102	178.00	POLEN	06/22/2017	2.67	27,193.35	20,478.90	6,714.45	0.00	0
FACEBOOK INC	30303M102	69.00	POLEN	08/31/2017	1.04	11,525.83	7,938.45	3,587.38	0.00	0
FACEBOOK INC	30303M102	298.00	POLEN	09/20/2017	4.47	50,940.34	34,284.90	16,655.44	0.00	0
GARTNER INC CL A	366651107	121.00	POLEN	06/22/2017	1.82	14,875.38	12,229.47	2,645.91	0.00	0
GARTNER INC CL A	366651107	48.00	POLEN	08/31/2017	0.72	5,704.90	4,851.36	853.54	0.00	0
GARTNER INC CL A	366651107	236.00	POLEN	09/20/2017	3.54	28,733.51	23,852.52	4,880.99	0.00	0
MASTERCARD INC	57636Q104	70.00	POLEN	06/22/2017	1.05	8,580.76	7,227.50	1,353.26	0.00	0
MASTERCARD INC	57636Q104	25.00	POLEN	08/31/2017	0.38	3,345.29	2,581.25	764.04	0.00	0
MASTERCARD INC	57636Q104	86.00	POLEN	09/20/2017	1.29	12,160.54	8,879.50	3,281.04	0.00	0
MICROSOFT CORP	594918104	43.00	POLEN	08/31/2017	0.65	3,126.66	3,132.83	0.00	-6.17	0
MICROSOFT CORP	594918104	256.00	POLEN	09/20/2017	3.84	19,347.75	18,651.26	696.49	0.00	0
NESTLE SA SPONSORED ADR REPSTG	641069406	190.00	POLEN	06/22/2017	2.85	16,236.09	13,656.25	2,579.84	0.00	0
NESTLE SA SPONSORED ADR REPSTG	641069406	73.00	POLEN	08/31/2017	1.10	6,130.75	5,246.88	883.87	0.00	0
NESTLE SA SPONSORED ADR REPSTG	641069406	272.00	POLEN	09/20/2017	4.08	22,922.27	19,550.00	3,372.27	0.00	0
NIKE INC CL B	654106103	376.00	POLEN	06/22/2017	5.64	19,414.33	19,112.08	302.25	0.00	0
NIKE INC CL B	654106103	148.00	POLEN	08/31/2017	2.22	7,946.67	7,522.84	423.83	0.00	0

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NIKE INC CL B	654106103	671.00	POLEN	09/20/2017	10.07	35,988.24	34,106.93	1,881.31	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	31.00	POLEN	08/31/2017	0.47	6,157.22	8,630.71	0.00	-2,473.49	0
O REILLY AUTOMOTIVE INC NEW	67103H107	145.00	POLEN	09/20/2017	2.18	30,447.11	40,369.45	0.00	-9,922.34	0
ORACLE CORPORATION	68389X105	394.00	POLEN	06/22/2017	5.91	17,861.60	15,149.30	2,712.30	0.00	0
ORACLE CORPORATION	68389X105	151.00	POLEN	08/31/2017	2.27	7,431.28	5,805.95	1,625.33	0.00	0
ORACLE CORPORATION	68389X105	584.00	POLEN	09/20/2017	8.76	28,098.51	22,454.80	5,643.71	0.00	0
PRICELINE.COM	741503403	9.00	POLEN	06/22/2017	0.14	16,542.30	13,194.54	3,347.76	0.00	0
PRICELINE.COM	741503403	11.00	POLEN	08/31/2017	0.17	19,661.98	16,126.66	3,535.32	0.00	0
PRICELINE.COM	741503403	16.00	POLEN	09/20/2017	0.24	29,795.07	23,456.96	6,338.11	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	52.00	POLEN	06/22/2017	0.78	24,228.11	19,088.68	5,139.43	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	72.00	POLEN	08/30/2017	2.16	34,616.87	26,430.48	8,186.39	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	155.00	POLEN	08/31/2017	4.65	74,686.31	56,898.95	17,787.36	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	63.00	POLEN	09/20/2017	0.95	27,574.14	23,126.67	4,447.47	0.00	0
STARBUCKS CORP	855244109	344.00	POLEN	06/22/2017	5.16	20,806.38	19,098.88	1,707.50	0.00	0
STARBUCKS CORP	855244109	134.00	POLEN	08/31/2017	2.01	7,284.74	7,439.68	0.00	-154.94	0
STARBUCKS CORP	855244109	554.00	POLEN	09/20/2017	8.31	30,278.17	30,758.08	0.00	-479.91	0
TJX COMPANIES INC NEW	872540109	242.00	POLEN	04/10/2017	7.26	18,480.60	18,181.46	299.14	0.00	0
TJX COMPANIES INC NEW	872540109	174.00	POLEN	04/11/2017	5.22	13,421.79	13,072.62	349.17	0.00	0
TJX COMPANIES INC NEW	872540109	12.00	POLEN	04/11/2017	0.36	923.62	901.56	22.06	0.00	0
TJX COMPANIES INC NEW	872540109	610.00	POLEN	04/11/2017	18.30	46,963.48	45,829.30	1,134.18	0.00	0
TJX COMPANIES INC NEW	872540109	432.00	POLEN	04/12/2017	12.96	32,923.47	32,456.16	467.31	0.00	0
TJX COMPANIES INC NEW	872540109	69.00	POLEN	04/12/2017	1.38	5,261.43	5,183.97	77.46	0.00	0
TJX COMPANIES INC NEW	872540109	65.00	POLEN	04/13/2017	0.65	4,961.73	4,883.45	78.28	0.00	0
TJX COMPANIES INC NEW	872540109	793.00	POLEN	04/13/2017	23.79	60,480.87	59,578.09	902.78	0.00	0
TJX COMPANIES INC NEW	872540109	577.00	POLEN	06/16/2017	17.31	42,637.24	43,350.01	0.00	-712.77	0
TJX COMPANIES INC NEW	872540109	260.00	POLEN	06/19/2017	5.20	18,978.49	19,533.80	0.00	-555.31	0
TJX COMPANIES INC NEW	872540109	576.00	POLEN	06/19/2017	17.28	42,094.89	43,274.88	0.00	-1,179.99	0
TJX COMPANIES INC NEW	872540109	285.00	POLEN	06/20/2017	4.28	20,652.97	21,412.05	0.00	-759.08	0
TJX COMPANIES INC NEW	872540109	495.00	POLEN	06/21/2017	9.90	35,697.18	37,189.35	0.00	-1,492.17	0
TJX COMPANIES INC NEW	872540109	13.00	POLEN	06/21/2017	0.03	934.71	976.69	0.00	-41.98	0
TJX COMPANIES INC NEW	872540109	141.00	POLEN	06/22/2017	1.41	10,149.66	10,593.33	0.00	-443.67	0

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TJX COMPANIES INC NEW	872540109	415.00	POLEN	06/22/2017	12.45	29,873.07	31,430.91	0.00	-1,557.84	0
VISA INC CL A	92826C839	322.00	POLEN	06/22/2017	4.83	30,426.72	25,122.44	5,304.28	0.00	0
VISA INC CL A	92826C839	251.00	POLEN	08/31/2017	3.77	26,031.85	19,583.02	6,448.83	0.00	0
VISA INC CL A	92826C839	441.00	POLEN	09/20/2017	6.62	46,420.78	34,406.82	12,013.96	0.00	0
VISA INC CL A	92826C839	391.00	POLEN	09/28/2017	11.73	40,289.07	30,505.82	9,783.25	0.00	0
VISA INC CL A	92826C839	1,130.00	POLEN	09/29/2017	33.90	117,042.80	88,162.60	28,880.20	0.00	0
VISA INC CL A	92826C839	82.00	POLEN	09/29/2017	1.64	8,503.12	6,397.64	2,105.48	0.00	0
			TOTAL FOR: POLEN		352.77	1,906,205.65	1,610,210.15	316,224.06	-20,228.56	
AGCO CORP	001084102	312.00	SEIZERT	02/06/2017	6.24	19,636.88	18,052.32	1,584.56	0.00	0
AGCO CORP	001084102	137.00	SEIZERT	03/10/2017	4.11	8,350.70	7,926.82	423.88	0.00	0
AGCO CORP	001084102	269.00	SEIZERT	03/10/2017	8.07	16,314.81	15,564.34	750.47	0.00	0
AGCO CORP	001084102	33.00	SEIZERT	03/13/2017	0.99	1,995.58	1,909.38	86.20	0.00	0
AGCO CORP	001084102	62.00	SEIZERT	03/13/2017	1.12	3,735.22	3,587.32	147.90	0.00	0
AGCO CORP	001084102	632.00	SEIZERT	03/13/2017	18.96	38,065.78	36,567.52	1,498.26	0.00	0
AGCO CORP	001084102	455.00	SEIZERT	03/14/2017	13.65	27,016.67	26,326.30	690.37	0.00	0
AGCO CORP	001084102	83.00	SEIZERT	03/15/2017	1.50	4,924.03	4,802.38	121.65	0.00	0
AGCO CORP	001084102	541.00	SEIZERT	03/15/2017	16.23	32,111.05	31,302.26	808.79	0.00	0
AGCO CORP	001084102	332.00	SEIZERT	03/16/2017	9.96	19,763.95	19,209.52	554.43	0.00	0
AGCO CORP	001084102	606.00	SEIZERT	03/16/2017	18.18	36,096.57	35,063.16	1,033.41	0.00	0
AGCO CORP	001084102	163.00	SEIZERT	03/16/2017	4.89	9,654.91	9,431.18	223.73	0.00	0
AGCO CORP	001084102	424.00	SEIZERT	03/17/2017	12.72	25,030.08	24,532.64	497.44	0.00	0
AMDOCS LTD	G02602103	355.00	SEIZERT	02/06/2017	7.10	20,834.53	20,678.75	155.78	0.00	0
AMDOCS LTD	G02602103	285.00	SEIZERT	04/03/2017	5.70	17,538.54	16,601.25	937.29	0.00	0
AMDOCS LTD	G02602103	111.00	SEIZERT	06/06/2017	3.33	7,251.08	6,465.75	785.33	0.00	0
AMDOCS LTD	G02602103	151.00	SEIZERT	08/31/2017	3.02	9,618.47	8,795.75	822.72	0.00	0
AMERISOURCEBERGEN CORP	03073E105	281.00	SEIZERT	02/06/2017	5.62	24,615.85	21,971.39	2,644.46	0.00	0
AMERISOURCEBERGEN CORP	03073E105	218.00	SEIZERT	04/03/2017	6.54	19,318.73	17,045.42	2,273.31	0.00	0
AMERISOURCEBERGEN CORP	03073E105	85.00	SEIZERT	06/06/2017	2.55	7,821.52	6,646.15	1,175.37	0.00	0
AMERISOURCEBERGEN CORP	03073E105	115.00	SEIZERT	08/31/2017	2.30	9,053.17	8,991.85	61.32	0.00	0
ASSURED GUARANTY LTD	G0585R106	912.00	SEIZERT	02/06/2017	18.24	35,922.98	34,446.24	1,476.74	0.00	0
ASSURED GUARANTY LTD	G0585R106	1,050.00	SEIZERT	02/16/2017	31.50	42,923.80	39,658.50	3,265.30	0.00	0

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ASSURED GUARANTY LTD	G0585R106	342.00	SEIZERT	02/17/2017	10.26	13,966.70	12,917.34	1,049.36	0.00	0
ASSURED GUARANTY LTD	G0585R106	396.00	SEIZERT	02/17/2017	7.12	16,196.56	14,956.92	1,239.64	0.00	0
ASSURED GUARANTY LTD	G0585R106	102.00	SEIZERT	02/17/2017	3.06	4,144.95	3,852.54	292.41	0.00	0
ASSURED GUARANTY LTD	G0585R106	597.00	SEIZERT	04/03/2017	17.91	21,826.80	22,548.69	0.00	-721.89	0
ASSURED GUARANTY LTD	G0585R106	232.00	SEIZERT	06/06/2017	6.96	9,146.40	8,762.64	383.76	0.00	0
ASSURED GUARANTY LTD	G0585R106	315.00	SEIZERT	08/31/2017	6.30	13,141.55	11,897.55	1,244.00	0.00	0
C H ROBINSON WORLDWIDE INC	12541W209	326.00	SEIZERT	02/06/2017	6.52	24,188.70	23,882.76	305.94	0.00	0
C H ROBINSON WORLDWIDE INC	12541W209	252.00	SEIZERT	04/03/2017	5.04	19,477.13	18,461.52	1,015.61	0.00	0
C H ROBINSON WORLDWIDE INC	12541W209	99.00	SEIZERT	06/06/2017	2.97	6,675.42	7,252.74	0.00	-577.32	0
C H ROBINSON WORLDWIDE INC	12541W209	134.00	SEIZERT	08/31/2017	2.68	9,499.04	9,816.84	0.00	-317.80	0
CHICAGO BRDG & IRON-NY SHS	167250109	758.00	SEIZERT	02/06/2017	15.16	25,422.76	24,066.50	1,356.26	0.00	0
CHICAGO BRDG & IRON-NY SHS	167250109	588.00	SEIZERT	04/03/2017	17.64	17,666.66	18,669.00	0.00	-1,002.34	0
CHICAGO BRDG & IRON-NY SHS	167250109	229.00	SEIZERT	06/06/2017	6.87	4,403.07	7,270.75	0.00	-2,867.68	0
CHICAGO BRDG & IRON-NY SHS	167250109	8,681.00	SEIZERT	08/15/2017	260.43	98,168.54	267,167.04	0.00	-168,998.50	0
CHURCH & DWIGHT INC	171340102	396.00	SEIZERT	02/06/2017	7.92	17,966.16	17,499.24	466.92	0.00	0
CHURCH & DWIGHT INC	171340102	352.00	SEIZERT	04/03/2017	10.56	17,639.84	15,554.88	2,084.96	0.00	0
CHURCH & DWIGHT INC	171340102	137.00	SEIZERT	06/06/2017	4.11	7,056.03	6,054.03	1,002.00	0.00	0
CHURCH & DWIGHT INC	171340102	189.00	SEIZERT	08/31/2017	3.78	9,391.19	8,351.91	1,039.28	0.00	0
CITRIX SYS INC	177376100	155.00	SEIZERT	04/03/2017	3.10	12,908.11	12,249.54	658.57	0.00	0
CITRIX SYS INC	177376100	60.00	SEIZERT	06/06/2017	1.80	4,942.69	4,741.76	200.93	0.00	0
CITRIX SYS INC	177376100	100.00	SEIZERT	08/31/2017	2.00	7,554.82	7,902.93	0.00	-348.11	0
CUMMINS INC	231021106	141.00	SEIZERT	02/06/2017	2.82	21,049.44	19,270.47	1,778.97	0.00	0
CUMMINS INC	231021106	112.00	SEIZERT	04/03/2017	3.36	17,000.10	15,307.04	1,693.06	0.00	0
CUMMINS INC	231021106	44.00	SEIZERT	06/06/2017	1.32	6,999.14	6,013.48	985.66	0.00	0
CUMMINS INC	231021106	59.00	SEIZERT	08/31/2017	1.18	9,002.90	8,063.53	939.37	0.00	0
DISCOVERY COMMUNICATIONS INC NEW	25470F302	932.00	SEIZERT	02/06/2017	18.64	25,881.16	24,958.96	922.20	0.00	0
DISCOVERY COMMUNICATIONS INC NEW	25470F302	722.00	SEIZERT	04/03/2017	21.66	19,804.02	19,335.16	468.86	0.00	0
DISCOVERY COMMUNICATIONS INC NEW	25470F302	294.00	SEIZERT	06/06/2017	8.82	7,618.84	7,873.32	0.00	-254.48	0
DISCOVERY COMMUNICATIONS INC NEW	25470F302	430.00	SEIZERT	08/31/2017	8.60	9,240.48	11,515.40	0.00	-2,274.92	0

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EVEREST RE GROUP LTD	G3223R108	84.00	SEIZERT	02/06/2017	1.68	18,509.00	18,177.60	331.40	0.00	0
EVEREST RE GROUP LTD	G3223R108	67.00	SEIZERT	04/03/2017	1.34	15,654.20	14,498.80	1,155.40	0.00	0
EVEREST RE GROUP LTD	G3223R108	26.00	SEIZERT	06/06/2017	0.78	6,607.62	5,626.40	981.22	0.00	0
EVEREST RE GROUP LTD	G3223R108	88.00	SEIZERT	08/04/2017	2.64	23,194.39	19,043.20	4,151.19	0.00	0
EVEREST RE GROUP LTD	G3223R108	30.00	SEIZERT	08/31/2017	0.60	7,570.92	6,492.00	1,078.92	0.00	0
F5 NETWORKS INC	315616102	122.00	SEIZERT	02/06/2017	2.44	16,314.71	17,655.84	0.00	-1,341.13	0
F5 NETWORKS INC	315616102	123.00	SEIZERT	04/03/2017	2.46	17,350.00	17,800.56	0.00	-450.56	0
F5 NETWORKS INC	315616102	59.00	SEIZERT	06/06/2017	1.77	7,630.01	8,538.48	0.00	-908.47	0
F5 NETWORKS INC	315616102	82.00	SEIZERT	08/31/2017	1.64	9,647.07	11,867.04	0.00	-2,219.97	0
FIFTH THIRD BANCORP COM	316773100	965.00	SEIZERT	02/06/2017	19.30	25,514.14	26,026.05	0.00	-511.91	0
FIFTH THIRD BANCORP COM	316773100	746.00	SEIZERT	04/03/2017	14.92	18,582.45	20,119.62	0.00	-1,537.17	0
FIFTH THIRD BANCORP COM	316773100	291.00	SEIZERT	06/06/2017	8.73	6,868.91	7,848.27	0.00	-979.36	0
FIFTH THIRD BANCORP COM	316773100	395.00	SEIZERT	08/31/2017	7.90	10,502.80	10,653.15	0.00	-150.35	0
GRAINGER W W INC	384802104	49.00	SEIZERT	04/03/2017	0.98	11,700.70	12,264.56	0.00	-563.86	0
GRAINGER W W INC	384802104	29.00	SEIZERT	06/06/2017	0.87	5,002.64	7,258.62	0.00	-2,255.98	0
GRAINGER W W INC	384802104	441.00	SEIZERT	07/25/2017	13.23	73,292.28	110,466.52	0.00	-37,174.24	0
GRAINGER W W INC	384802104	522.00	SEIZERT	07/26/2017	15.66	85,940.66	113,380.02	0.00	-27,439.36	0
HOWARD HUGHES CORP COM	44267D107	212.00	SEIZERT	02/06/2017	4.24	22,746.57	24,189.20	0.00	-1,442.63	0
HOWARD HUGHES CORP COM	44267D107	165.00	SEIZERT	04/03/2017	4.95	19,009.87	18,826.50	183.37	0.00	0
HOWARD HUGHES CORP COM	44267D107	64.00	SEIZERT	06/06/2017	1.92	8,184.66	7,302.40	882.26	0.00	0
HOWARD HUGHES CORP COM	44267D107	87.00	SEIZERT	08/31/2017	1.74	10,096.11	9,926.70	169.41	0.00	0
JM SMUCKER COMPANY-NEW	832696405	115.00	SEIZERT	04/03/2017	3.45	15,264.46	15,830.95	0.00	-566.49	0
JM SMUCKER COMPANY-NEW	832696405	55.00	SEIZERT	06/06/2017	1.65	7,036.54	7,571.32	0.00	-534.78	0
JM SMUCKER COMPANY-NEW	832696405	77.00	SEIZERT	08/31/2017	1.54	8,117.15	10,599.85	0.00	-2,482.70	0
LIBERTY BROADBAND CORP - C	530307305	353.00	SEIZERT	02/06/2017	7.06	30,156.17	26,146.71	4,009.46	0.00	0
LIBERTY BROADBAND CORP - C	530307305	279.00	SEIZERT	04/03/2017	8.37	23,909.77	20,665.53	3,244.24	0.00	0
LIBERTY BROADBAND CORP - C	530307305	108.00	SEIZERT	06/06/2017	3.24	9,562.65	7,999.56	1,563.09	0.00	0
LIBERTY BROADBAND CORP - C	530307305	148.00	SEIZERT	08/31/2017	2.96	14,684.22	10,962.36	3,721.86	0.00	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	899.00	SEIZERT	02/06/2017	17.98	26,313.15	28,165.67	0.00	-1,852.52	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	711.00	SEIZERT	04/03/2017	21.33	23,917.72	22,275.63	1,642.09	0.00	0

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LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	277.00	SEIZERT	06/06/2017	8.31	9,442.72	8,678.41	764.31	0.00	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	377.00	SEIZERT	08/31/2017	7.54	14,257.81	11,811.41	2,446.40	0.00	0
LIBERTY MEDIA CORP-LIBERTY SIRIUS GROUP-C	531229607	843.00	SEIZERT	02/06/2017	16.86	30,338.98	28,594.56	1,744.42	0.00	0
LIBERTY MEDIA CORP-LIBERTY SIRIUS GROUP-C	531229607	665.00	SEIZERT	04/03/2017	19.95	25,481.58	22,556.80	2,924.78	0.00	0
LIBERTY MEDIA CORP-LIBERTY SIRIUS GROUP-C	531229607	259.00	SEIZERT	06/06/2017	7.77	10,995.55	8,785.28	2,210.27	0.00	0
LIBERTY MEDIA CORP-LIBERTY SIRIUS GROUP-C	531229607	352.00	SEIZERT	08/31/2017	7.04	15,217.59	11,939.84	3,277.75	0.00	0
MALLINCKRODT PLC	G5785G107	70.00	SEIZERT	01/23/2017	1.26	3,312.81	3,487.40	0.00	-174.59	0
MALLINCKRODT PLC	G5785G107	2,563.00	SEIZERT	01/23/2017	76.89	121,748.04	127,688.66	0.00	-5,940.62	0
MALLINCKRODT PLC	G5785G107	83.00	SEIZERT	01/23/2017	2.49	4,074.70	4,135.06	0.00	-60.36	0
MALLINCKRODT PLC	G5785G107	67.00	SEIZERT	01/23/2017	2.01	3,177.05	3,337.94	0.00	-160.89	0
MEAD JOHNSON NUTRITION CO	582839106	221.00	SEIZERT	02/06/2017	4.42	15,615.51	15,637.96	0.00	-22.45	0
MEAD JOHNSON NUTRITION CO	582839106	2,226.00	SEIZERT	02/07/2017	66.78	188,695.46	157,511.76	31,183.70	0.00	0
MEAD JOHNSON NUTRITION CO	582839106	366.00	SEIZERT	02/07/2017	10.98	31,076.38	26,586.15	4,490.23	0.00	0
MIDDLEBY CORP	596278101	61.00	SEIZERT	08/31/2017	1.22	7,239.31	7,886.81	0.00	-647.50	0
MIDDLEBY CORP	596278101	1,043.00	SEIZERT	11/10/2017	31.29	117,741.33	135,238.21	0.00	-17,496.88	0
MIDDLEBY CORP	596278101	124.00	SEIZERT	11/10/2017	2.24	14,003.85	16,068.81	0.00	-2,064.96	0
MIDDLEBY CORP	596278101	77.00	SEIZERT	11/10/2017	2.31	8,709.65	10,003.26	0.00	-1,293.61	0
MIDDLEBY CORP	596278101	124.00	SEIZERT	11/10/2017	3.72	14,066.23	16,044.49	0.00	-1,978.26	0
MIDDLEBY CORP	596278101	297.00	SEIZERT	11/14/2017	8.91	32,766.54	35,894.11	0.00	-3,127.57	0
NETAPP INC	64110D104	503.00	SEIZERT	02/06/2017	10.06	19,395.30	17,740.81	1,654.49	0.00	0
NETAPP INC	64110D104	153.00	SEIZERT	02/16/2017	4.59	6,072.86	5,396.31	676.55	0.00	0
NETAPP INC	64110D104	943.00	SEIZERT	02/16/2017	28.29	37,338.49	33,259.61	4,078.88	0.00	0
NETAPP INC	64110D104	2,526.00	SEIZERT	02/17/2017	75.78	99,781.64	89,092.02	10,689.62	0.00	0
NETAPP INC	64110D104	74.00	SEIZERT	02/17/2017	2.22	2,923.91	2,609.98	313.93	0.00	0
NETAPP INC	64110D104	475.00	SEIZERT	02/21/2017	14.25	18,622.06	16,753.25	1,868.81	0.00	0
NETAPP INC	64110D104	1,684.00	SEIZERT	02/21/2017	50.52	65,960.67	59,394.68	6,565.99	0.00	0
NETAPP INC	64110D104	168.00	SEIZERT	02/21/2017	5.04	6,579.55	5,925.36	654.19	0.00	0
PACKAGING CORP OF AMERICA	695156109	178.00	SEIZERT	02/06/2017	3.56	16,268.86	15,097.96	1,170.90	0.00	0

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PACKAGING CORP OF AMERICA	695156109	141.00	SEIZERT	04/03/2017	2.82	12,733.44	11,959.62	773.82	0.00	0
PACKAGING CORP OF AMERICA	695156109	54.00	SEIZERT	06/06/2017	1.62	5,540.00	4,580.28	959.72	0.00	0
PACKAGING CORP OF AMERICA	695156109	74.00	SEIZERT	08/31/2017	1.48	8,073.95	6,276.68	1,797.27	0.00	0
PACKAGING CORP OF AMERICA	695156109	241.00	SEIZERT	09/18/2017	7.23	27,909.58	20,441.62	7,467.96	0.00	0
PACKAGING CORP OF AMERICA	695156109	18.00	SEIZERT	09/19/2017	0.54	2,083.18	1,526.76	556.42	0.00	0
QUEST DIAGNOSTICS INC	74834L100	122.00	SEIZERT	04/03/2017	2.44	11,986.23	11,461.57	524.66	0.00	0
QUEST DIAGNOSTICS INC	74834L100	47.00	SEIZERT	06/06/2017	1.41	5,129.97	4,425.37	704.60	0.00	0
QUEST DIAGNOSTICS INC	74834L100	71.00	SEIZERT	08/31/2017	1.42	7,598.24	6,706.07	892.17	0.00	0
REDWOOD TRUST INC REIT	758075402	1,018.00	SEIZERT	02/06/2017	20.36	15,956.60	15,483.78	472.82	0.00	0
REDWOOD TRUST INC REIT	758075402	827.00	SEIZERT	03/21/2017	24.81	13,420.92	12,578.67	842.25	0.00	0
REDWOOD TRUST INC REIT	758075402	429.00	SEIZERT	03/22/2017	12.87	6,985.46	6,525.09	460.37	0.00	0
REDWOOD TRUST INC REIT	758075402	364.00	SEIZERT	03/27/2017	10.92	5,922.59	5,536.44	386.15	0.00	0
REDWOOD TRUST INC REIT	758075402	500.00	SEIZERT	03/27/2017	15.00	8,128.22	7,605.00	523.22	0.00	0
REDWOOD TRUST INC REIT	758075402	311.00	SEIZERT	03/31/2017	9.33	5,115.46	4,730.31	385.15	0.00	0
REDWOOD TRUST INC REIT	758075402	62.00	SEIZERT	03/31/2017	1.86	1,022.72	943.02	79.70	0.00	0
REDWOOD TRUST INC REIT	758075402	752.00	SEIZERT	04/03/2017	22.56	12,421.93	11,437.92	984.01	0.00	0
REDWOOD TRUST INC REIT	758075402	718.00	SEIZERT	04/04/2017	21.54	11,881.20	10,920.78	960.42	0.00	0
REDWOOD TRUST INC REIT	758075402	227.00	SEIZERT	06/06/2017	6.81	3,842.48	3,452.67	389.81	0.00	0
REDWOOD TRUST INC REIT	758075402	307.00	SEIZERT	08/31/2017	6.14	5,158.71	4,669.47	489.24	0.00	0
REDWOOD TRUST INC REIT	758075402	1,151.00	SEIZERT	11/10/2017	34.53	17,235.59	17,506.71	0.00	-271.12	0
REDWOOD TRUST INC REIT	758075402	473.00	SEIZERT	11/13/2017	14.19	7,078.80	7,194.33	0.00	-115.53	0
REDWOOD TRUST INC REIT	758075402	662.00	SEIZERT	11/16/2017	19.86	9,626.11	10,069.02	0.00	-442.91	0
REDWOOD TRUST INC REIT	758075402	156.00	SEIZERT	11/17/2017	4.68	2,229.96	2,372.76	0.00	-142.80	0
REDWOOD TRUST INC REIT	758075402	159.00	SEIZERT	11/17/2017	4.77	2,294.55	2,418.39	0.00	-123.84	0
REDWOOD TRUST INC REIT	758075402	381.00	SEIZERT	11/30/2017	6.86	5,679.73	5,795.01	0.00	-115.28	0
REDWOOD TRUST INC REIT	758075402	782.00	SEIZERT	11/30/2017	23.46	11,652.62	11,894.22	0.00	-241.60	0
REDWOOD TRUST INC REIT	758075402	541.00	SEIZERT	12/06/2017	16.23	8,178.11	8,228.61	0.00	-50.50	0
REDWOOD TRUST INC REIT	758075402	63.00	SEIZERT	12/07/2017	1.14	949.82	958.23	0.00	-8.41	0
REDWOOD TRUST INC REIT	758075402	515.00	SEIZERT	12/07/2017	15.45	7,783.47	7,833.15	0.00	-49.68	0
REDWOOD TRUST INC REIT	758075402	127.00	SEIZERT	12/07/2017	3.81	1,912.57	1,931.67	0.00	-19.10	0
REDWOOD TRUST INC REIT	758075402	63.00	SEIZERT	12/08/2017	1.89	935.84	958.23	0.00	-22.39	0

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REDWOOD TRUST INC REIT	758075402	374.00	SEIZERT	12/08/2017	6.74	5,501.36	5,688.54	0.00	-187.18	0
REDWOOD TRUST INC REIT	758075402	514.00	SEIZERT	12/08/2017	15.42	7,604.66	7,817.94	0.00	-213.28	0
REDWOOD TRUST INC REIT	758075402	39.00	SEIZERT	12/11/2017	1.17	581.86	593.19	0.00	-11.33	0
REDWOOD TRUST INC REIT	758075402	1,060.00	SEIZERT	12/11/2017	31.80	15,798.82	16,122.60	0.00	-323.78	0
REDWOOD TRUST INC REIT	758075402	596.00	SEIZERT	12/12/2017	17.88	9,008.39	9,065.16	0.00	-56.77	0
REDWOOD TRUST INC REIT	758075402	64.00	SEIZERT	12/13/2017	1.92	965.26	1,104.32	0.00	-139.06	0
REDWOOD TRUST INC REIT	758075402	288.00	SEIZERT	12/13/2017	8.64	4,360.79	5,019.35	0.00	-658.56	0
REDWOOD TRUST INC REIT	758075402	254.00	SEIZERT	12/13/2017	4.58	3,847.24	4,426.79	0.00	-579.55	0
REGIONS FINL CORP	7591EP100	1,779.00	SEIZERT	02/06/2017	35.58	26,008.59	25,546.44	462.15	0.00	0
REGIONS FINL CORP	7591EP100	1,377.00	SEIZERT	04/03/2017	41.31	19,663.13	19,773.72	0.00	-110.59	0
REGIONS FINL CORP	7591EP100	536.00	SEIZERT	06/06/2017	16.08	7,297.48	7,696.96	0.00	-399.48	0
REGIONS FINL CORP	7591EP100	729.00	SEIZERT	08/31/2017	14.58	10,424.45	10,468.44	0.00	-43.99	0
VALMONT INDS INC	920253101	123.00	SEIZERT	02/06/2017	2.46	17,856.76	17,330.70	526.06	0.00	0
VALMONT INDS INC	920253101	97.00	SEIZERT	04/03/2017	2.91	14,731.06	13,667.30	1,063.76	0.00	0
VALMONT INDS INC	920253101	38.00	SEIZERT	06/06/2017	1.14	5,576.18	5,354.20	221.98	0.00	0
VALMONT INDS INC	920253101	51.00	SEIZERT	08/31/2017	1.02	7,319.86	7,185.90	133.96	0.00	0
WESTERN DIGITAL CORP	958102105	1,122.00	SEIZERT	01/25/2017	33.66	81,487.06	76,239.90	5,247.16	0.00	0
WESTERN DIGITAL CORP	958102105	1,375.00	SEIZERT	01/26/2017	41.25	98,624.80	93,431.25	5,193.55	0.00	0
WESTERN DIGITAL CORP	958102105	197.00	SEIZERT	01/26/2017	5.91	14,161.04	13,386.15	774.89	0.00	0
WESTERN DIGITAL CORP	958102105	409.00	SEIZERT	02/06/2017	8.18	32,858.38	27,791.55	5,066.83	0.00	0
WESTERN DIGITAL CORP	958102105	112.00	SEIZERT	02/15/2017	3.36	8,666.64	7,610.40	1,056.24	0.00	0
WESTERN DIGITAL CORP	958102105	53.00	SEIZERT	02/15/2017	1.59	4,100.79	3,601.35	499.44	0.00	0
WESTERN DIGITAL CORP	958102105	824.00	SEIZERT	02/16/2017	24.72	64,445.69	55,990.80	8,454.89	0.00	0
WESTERN DIGITAL CORP	958102105	252.00	SEIZERT	04/03/2017	7.56	20,219.98	17,123.40	3,096.58	0.00	0
WESTERN DIGITAL CORP	958102105	1,302.00	SEIZERT	05/03/2017	39.06	115,859.46	88,470.90	27,388.56	0.00	0
WESTERN DIGITAL CORP	958102105	66.00	SEIZERT	06/06/2017	1.98	5,962.96	4,484.70	1,478.26	0.00	0
WESTERN DIGITAL CORP	958102105	85.00	SEIZERT	08/31/2017	1.70	7,689.77	5,775.75	1,914.02	0.00	0
WESTERN UN CO	959802109	1,038.00	SEIZERT	02/06/2017	20.76	20,365.11	22,545.36	0.00	-2,180.25	0
WESTERN UN CO	959802109	821.00	SEIZERT	04/03/2017	24.63	16,528.33	17,832.12	0.00	-1,303.79	0
WESTERN UN CO	959802109	319.00	SEIZERT	06/06/2017	9.57	6,142.21	6,928.68	0.00	-786.47	0
WESTERN UN CO	959802109	434.00	SEIZERT	08/31/2017	8.68	8,254.48	9,426.48	0.00	-1,172.00	0

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ZIONS BANCORP	989701107	635.00	SEIZERT	02/06/2017	12.70	27,291.76	27,330.40	0.00	-38.64	0
ZIONS BANCORP	989701107	492.00	SEIZERT	04/03/2017	14.76	20,265.96	21,175.68	0.00	-909.72	0
ZIONS BANCORP	989701107	192.00	SEIZERT	06/06/2017	5.76	7,641.05	8,263.68	0.00	-622.63	0
ZIONS BANCORP	989701107	261.00	SEIZERT	08/31/2017	5.22	11,548.98	11,233.44	315.54	0.00	0
			TOTAL FOR: SEIZERT		2,117.09	3,410,488.46	3,491,051.67	223,519.23	-304,082.44	
AARON'S INC	002535300	85.00	SYSTEMATIC	03/24/2017	0.85	2,404.59	2,719.15	0.00	-314.56	0
AARON'S INC	002535300	145.00	SYSTEMATIC	04/24/2017	1.31	4,381.67	4,638.55	0.00	-256.88	0
AARON'S INC	002535300	135.00	SYSTEMATIC	05/30/2017	1.22	4,683.52	4,318.65	364.87	0.00	0
AARON'S INC	002535300	75.00	SYSTEMATIC	09/11/2017	0.68	3,102.58	2,399.25	703.33	0.00	0
ABERCROMBIE & FITCH CO CL A	002896207	270.00	SYSTEMATIC	03/03/2017	2.43	3,280.69	3,240.00	40.69	0.00	0
ABERCROMBIE & FITCH CO CL A	002896207	185.00	SYSTEMATIC	03/24/2017	1.85	2,112.65	2,220.00	0.00	-107.35	0
ABERCROMBIE & FITCH CO CL A	002896207	280.00	SYSTEMATIC	05/30/2017	2.52	3,518.85	3,360.00	158.85	0.00	0
ABERCROMBIE & FITCH CO CL A	002896207	25.00	SYSTEMATIC	06/23/2017	0.25	304.99	300.00	4.99	0.00	0
ABERCROMBIE & FITCH CO CL A	002896207	1,310.00	SYSTEMATIC	07/03/2017	11.79	16,312.02	15,674.63	637.39	0.00	0
ABM INDS INC	000957100	135.00	SYSTEMATIC	03/24/2017	1.35	5,862.92	5,513.40	349.52	0.00	0
ABM INDS INC	000957100	300.00	SYSTEMATIC	04/24/2017	2.70	12,785.50	12,252.00	533.50	0.00	0
ABM INDS INC	000957100	190.00	SYSTEMATIC	04/25/2017	1.71	8,137.04	7,664.32	472.72	0.00	0
ACACIA RESH CORP AR ACACIA	003881307	335.00	SYSTEMATIC	03/24/2017	3.35	1,755.36	2,177.50	0.00	-422.14	0
ACACIA RESH CORP AR ACACIA	003881307	80.00	SYSTEMATIC	06/23/2017	0.80	315.19	520.00	0.00	-204.81	0
ACACIA RESH CORP AR ACACIA	003881307	2,005.00	SYSTEMATIC	09/11/2017	18.05	6,662.25	13,032.50	0.00	-6,370.25	0
ACACIA RESH CORP AR ACACIA	003881307	3,335.00	SYSTEMATIC	09/12/2017	30.02	11,445.11	14,933.26	0.00	-3,488.15	0
ACCO BRANDS CORP	00081T108	195.00	SYSTEMATIC	03/24/2017	1.95	2,581.74	2,544.75	36.99	0.00	0
ACCO BRANDS CORP	00081T108	45.00	SYSTEMATIC	06/23/2017	0.45	503.53	587.25	0.00	-83.72	0
ACCO BRANDS CORP	00081T108	230.00	SYSTEMATIC	09/11/2017	2.07	2,512.00	3,001.50	0.00	-489.50	0
ACCO BRANDS CORP	00081T108	210.00	SYSTEMATIC	10/19/2017	1.89	2,690.40	2,740.50	0.00	-50.10	0
ACETO CORPORATION	004446100	170.00	SYSTEMATIC	03/24/2017	1.70	2,490.44	3,734.90	0.00	-1,244.46	0
ACETO CORPORATION	004446100	35.00	SYSTEMATIC	06/23/2017	0.35	524.28	768.95	0.00	-244.67	0
ACETO CORPORATION	004446100	365.00	SYSTEMATIC	07/03/2017	3.29	5,538.89	8,019.05	0.00	-2,480.16	0
ADDUS HOMECARE CORP	006739106	185.00	SYSTEMATIC	01/17/2017	1.67	6,426.45	6,484.25	0.00	-57.80	0
ADDUS HOMECARE CORP	006739106	55.00	SYSTEMATIC	03/24/2017	0.55	1,665.91	1,927.75	0.00	-261.84	0
ADECOAGRO SA	L00849106	45.00	SYSTEMATIC	06/23/2017	0.45	463.48	510.02	0.00	-46.54	0

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ADECOAGRO SA	L00849106	1,930.00	SYSTEMATIC	07/03/2017	17.37	19,132.64	21,821.17	0.00	-2,688.53	0
ADTALEM GLOBAL ED INC	00737L103	50.00	SYSTEMATIC	05/31/2017	0.45	1,855.50	1,560.00	295.50	0.00	0
ADTALEM GLOBAL ED INC	00737L103	25.00	SYSTEMATIC	06/23/2017	0.25	942.22	780.00	162.22	0.00	0
ADTALEM GLOBAL ED INC	00737L103	80.00	SYSTEMATIC	09/11/2017	0.72	2,735.21	2,496.00	239.21	0.00	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	65.00	SYSTEMATIC	03/24/2017	0.65	2,214.50	2,363.40	0.00	-148.90	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	25.00	SYSTEMATIC	06/23/2017	0.25	809.48	909.00	0.00	-99.52	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	80.00	SYSTEMATIC	09/11/2017	0.72	2,650.55	2,908.80	0.00	-258.25	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	235.00	SYSTEMATIC	03/24/2017	2.35	2,629.59	2,385.25	244.34	0.00	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	50.00	SYSTEMATIC	06/23/2017	0.50	256.99	507.50	0.00	-250.51	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	1,830.00	SYSTEMATIC	07/03/2017	16.47	9,934.85	18,651.12	0.00	-8,716.27	0
AEGEAN MARINE PETROLEUM NETWORK	Y0017S102	225.00	SYSTEMATIC	07/05/2017	2.03	1,243.68	2,411.44	0.00	-1,167.76	0
AEGION CORP	00770F104	100.00	SYSTEMATIC	03/24/2017	1.00	2,203.95	2,370.00	0.00	-166.05	0
AEGION CORP	00770F104	25.00	SYSTEMATIC	06/23/2017	0.25	506.73	592.50	0.00	-85.77	0
AEGION CORP	00770F104	170.00	SYSTEMATIC	09/11/2017	1.53	3,585.47	4,029.00	0.00	-443.53	0
AEGION CORP	00770F104	175.00	SYSTEMATIC	12/04/2017	1.58	4,827.95	4,147.50	680.45	0.00	0
AG MTG INVT TR INC	001228105	140.00	SYSTEMATIC	03/24/2017	1.40	2,449.94	2,395.40	54.54	0.00	0
AG MTG INVT TR INC	001228105	60.00	SYSTEMATIC	04/24/2017	0.54	1,112.92	1,026.60	86.32	0.00	0
AG MTG INVT TR INC	001228105	125.00	SYSTEMATIC	04/25/2017	1.13	2,302.33	2,138.75	163.58	0.00	0
AG MTG INVT TR INC	001228105	25.00	SYSTEMATIC	06/23/2017	0.25	470.23	427.75	42.48	0.00	0
AG MTG INVT TR INC	001228105	805.00	SYSTEMATIC	12/04/2017	7.25	15,264.37	13,773.55	1,490.82	0.00	0
AG MTG INVT TR INC	001228105	370.00	SYSTEMATIC	12/05/2017	3.33	7,008.30	6,585.27	423.03	0.00	0
AGCO CORP	001084102	375.00	SYSTEMATIC	07/03/2017	3.38	25,158.01	22,139.09	3,018.92	0.00	0
ALLETE INC	018522300	35.00	SYSTEMATIC	03/24/2017	0.35	2,348.09	2,246.65	101.44	0.00	0
ALLETE INC	018522300	200.00	SYSTEMATIC	04/24/2017	1.80	13,856.97	12,838.00	1,018.97	0.00	0
ALLETE INC	018522300	140.00	SYSTEMATIC	04/25/2017	1.26	9,637.79	8,986.60	651.19	0.00	0
ALLETE INC	018522300	30.00	SYSTEMATIC	09/11/2017	0.27	2,346.07	2,162.05	184.02	0.00	0
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	195.00	SYSTEMATIC	03/24/2017	1.95	2,396.49	1,990.95	405.54	0.00	0

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ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	40.00	SYSTEMATIC	06/23/2017	0.40	482.78	408.40	74.38	0.00	0
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	165.00	SYSTEMATIC	09/11/2017	1.49	2,198.15	1,684.65	513.50	0.00	0
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	80.00	SYSTEMATIC	03/03/2017	0.72	1,553.26	1,701.60	0.00	-148.34	0
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	205.00	SYSTEMATIC	03/06/2017	1.85	4,018.69	4,360.35	0.00	-341.66	0
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	180.00	SYSTEMATIC	03/07/2017	1.62	3,418.93	3,828.60	0.00	-409.67	0
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	380.00	SYSTEMATIC	03/08/2017	3.42	7,057.80	8,082.60	0.00	-1,024.80	0
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	290.00	SYSTEMATIC	03/09/2017	2.61	5,056.48	6,168.30	0.00	-1,111.82	0
AMAG PHARMACEUTICALS INC	00163U106	110.00	SYSTEMATIC	03/24/2017	1.10	2,352.84	3,828.00	0.00	-1,475.16	0
AMAG PHARMACEUTICALS INC	00163U106	25.00	SYSTEMATIC	06/23/2017	0.25	420.99	870.00	0.00	-449.01	0
AMBAC FINL GROUP INC	023139884	30.00	SYSTEMATIC	06/23/2017	0.30	475.18	514.97	0.00	-39.79	0
AMEDISYS INC	023436108	80.00	SYSTEMATIC	03/03/2017	0.72	3,871.48	3,410.40	461.08	0.00	0
AMEDISYS INC	023436108	55.00	SYSTEMATIC	03/24/2017	0.55	2,711.99	2,344.65	367.34	0.00	0
AMEDISYS INC	023436108	85.00	SYSTEMATIC	05/30/2017	0.77	4,993.62	3,623.55	1,370.07	0.00	0
AMEDISYS INC	023436108	75.00	SYSTEMATIC	09/11/2017	0.68	3,933.18	3,197.25	735.93	0.00	0
AMERICAN EAGLE OUTFITTERS	02553E106	235.00	SYSTEMATIC	03/03/2017	2.12	3,687.29	3,564.95	122.34	0.00	0
AMERICAN EAGLE OUTFITTERS	02553E106	140.00	SYSTEMATIC	03/24/2017	1.40	1,908.15	2,123.80	0.00	-215.65	0
AMERICAN EAGLE OUTFITTERS	02553E106	30.00	SYSTEMATIC	06/23/2017	0.30	332.69	455.10	0.00	-122.41	0
AMERICAN EAGLE OUTFITTERS	02553E106	215.00	SYSTEMATIC	09/11/2017	1.94	2,690.78	3,261.55	0.00	-570.77	0
AMERICAN EAGLE OUTFITTERS	02553E106	195.00	SYSTEMATIC	12/04/2017	1.76	3,163.24	2,958.15	205.09	0.00	0
AMERICAN EQUITY INVT LIFE HLDG	025676206	910.00	SYSTEMATIC	09/11/2017	8.19	23,876.93	23,584.38	292.55	0.00	0
AMERICAN PUB ED INC	02913V103	80.00	SYSTEMATIC	03/24/2017	0.80	1,715.16	1,964.00	0.00	-248.84	0
AMERICAN PUB ED INC	02913V103	25.00	SYSTEMATIC	06/23/2017	0.25	578.48	613.75	0.00	-35.27	0
AMERICAN PUB ED INC	02913V103	220.00	SYSTEMATIC	12/04/2017	1.98	5,846.36	5,401.00	445.36	0.00	0
AMKOR TECHNOLOGY INC	031652100	45.00	SYSTEMATIC	06/23/2017	0.45	479.68	508.56	0.00	-28.88	0
AMKOR TECHNOLOGY INC	031652100	410.00	SYSTEMATIC	10/19/2017	3.69	4,343.27	4,633.57	0.00	-290.30	0
AMN HEALTHCARE SVCS INC	001744101	25.00	SYSTEMATIC	06/23/2017	0.25	893.48	910.03	0.00	-16.55	0
AMN HEALTHCARE SVCS INC	001744101	85.00	SYSTEMATIC	09/11/2017	0.77	3,177.97	3,094.09	83.88	0.00	0
AMN HEALTHCARE SVCS INC	001744101	105.00	SYSTEMATIC	12/04/2017	0.95	5,254.45	3,822.12	1,432.33	0.00	0

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ANALOGIC CORP COM PAR \$0.05	032657207	30.00	SYSTEMATIC	03/24/2017	0.30	2,198.65	2,488.50	0.00	-289.85	0
ANALOGIC CORP COM PAR \$0.05	032657207	35.00	SYSTEMATIC	09/11/2017	0.32	2,552.59	2,903.25	0.00	-350.66	0
ANGIODYNAMICS INC	03475V101	205.00	SYSTEMATIC	03/24/2017	2.05	3,445.97	3,458.35	0.00	-12.38	0
ANGIODYNAMICS INC	03475V101	30.00	SYSTEMATIC	06/23/2017	0.30	484.78	506.10	0.00	-21.32	0
ANGIODYNAMICS INC	03475V101	225.00	SYSTEMATIC	07/03/2017	2.03	3,677.24	3,795.75	0.00	-118.51	0
ANIXTER INTERNATIONAL INC	035290105	30.00	SYSTEMATIC	03/24/2017	0.30	2,354.64	2,431.50	0.00	-76.86	0
ANIXTER INTERNATIONAL INC	035290105	30.00	SYSTEMATIC	10/19/2017	0.27	2,596.27	2,431.50	164.77	0.00	0
ANWORTH MTG ASSET CORP REIT	037347101	1,890.00	SYSTEMATIC	03/03/2017	17.01	10,273.60	9,771.30	502.30	0.00	0
ANWORTH MTG ASSET CORP REIT	037347101	2,995.00	SYSTEMATIC	03/06/2017	26.96	16,391.93	15,484.15	907.78	0.00	0
APPLE HOSPITALITY REIT INC	03784Y200	25.00	SYSTEMATIC	06/23/2017	0.25	486.48	473.95	12.53	0.00	0
APPLIED INDUSTRIAL TECH INC	03820C105	40.00	SYSTEMATIC	03/24/2017	0.40	2,455.54	2,376.00	79.54	0.00	0
APPLIED INDUSTRIAL TECH INC	03820C105	45.00	SYSTEMATIC	09/11/2017	0.41	2,579.83	2,673.00	0.00	-93.17	0
ARCBEST CORP	03937C105	80.00	SYSTEMATIC	03/24/2017	0.80	2,063.15	2,212.00	0.00	-148.85	0
ARCBEST CORP	03937C105	25.00	SYSTEMATIC	06/23/2017	0.25	488.48	691.25	0.00	-202.77	0
ARCBEST CORP	03937C105	205.00	SYSTEMATIC	08/08/2017	1.85	5,143.47	5,668.25	0.00	-524.78	0
ARCBEST CORP	03937C105	15.00	SYSTEMATIC	08/09/2017	0.14	391.21	414.75	0.00	-23.54	0
ARCBEST CORP	03937C105	190.00	SYSTEMATIC	09/11/2017	1.71	5,639.40	5,253.50	385.90	0.00	0
ARCBEST CORP	03937C105	85.00	SYSTEMATIC	12/04/2017	0.77	3,196.09	2,350.25	845.84	0.00	0
ARCOS DORADOS HOLDINGS INC A	G0457F107	515.00	SYSTEMATIC	03/24/2017	5.15	3,754.26	2,781.00	973.26	0.00	0
ARCOS DORADOS HOLDINGS INC A	G0457F107	650.00	SYSTEMATIC	04/24/2017	5.85	5,224.40	3,510.00	1,714.40	0.00	0
ARCOS DORADOS HOLDINGS INC A	G0457F107	375.00	SYSTEMATIC	04/25/2017	3.38	3,055.01	2,025.00	1,030.01	0.00	0
ARCOS DORADOS HOLDINGS INC A	G0457F107	60.00	SYSTEMATIC	06/23/2017	0.60	467.38	324.00	143.38	0.00	0
ARCOS DORADOS HOLDINGS INC A	G0457F107	210.00	SYSTEMATIC	09/11/2017	1.89	1,947.66	1,134.00	813.66	0.00	0
ARMOUR RESIDENTIAL REIT INC	042315507	110.00	SYSTEMATIC	03/24/2017	1.10	2,434.24	2,385.90	48.34	0.00	0
ARMOUR RESIDENTIAL REIT INC	042315507	695.00	SYSTEMATIC	05/30/2017	6.26	17,731.97	15,074.55	2,657.42	0.00	0
ARMOUR RESIDENTIAL REIT INC	042315507	230.00	SYSTEMATIC	05/31/2017	2.07	5,938.40	4,988.70	949.70	0.00	0
ARMOUR RESIDENTIAL REIT INC	042315507	45.00	SYSTEMATIC	06/01/2017	0.41	1,162.33	976.05	186.28	0.00	0
ARMOUR RESIDENTIAL REIT INC	042315507	65.00	SYSTEMATIC	09/11/2017	0.59	1,678.71	1,667.95	10.76	0.00	0
ASCENA RETAIL GROUP INC	04351G101	185.00	SYSTEMATIC	06/23/2017	1.85	362.59	719.46	0.00	-356.87	0
ASCENA RETAIL GROUP INC	04351G101	2,280.00	SYSTEMATIC	12/04/2017	20.52	5,320.02	8,866.92	0.00	-3,546.90	0
ASPEN INSURANCE HOLDINGS LTD	G05384105	80.00	SYSTEMATIC	01/17/2017	0.72	4,480.00	4,400.00	80.00	0.00	0

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ASPEN INSURANCE HOLDINGS LTD	G05384105	25.00	SYSTEMATIC	06/23/2017	0.25	1,263.47	1,375.00	0.00	-111.53	0
ASPEN INSURANCE HOLDINGS LTD	G05384105	390.00	SYSTEMATIC	08/08/2017	3.51	19,039.05	21,450.00	0.00	-2,410.95	0
ASPEN INSURANCE HOLDINGS LTD	G05384105	25.00	SYSTEMATIC	08/09/2017	0.23	1,214.26	1,375.00	0.00	-160.74	0
ASSURED GUARANTY LTD	G0585R106	25.00	SYSTEMATIC	06/23/2017	0.25	1,043.47	976.15	67.32	0.00	0
ATWOOD OCEANICS INC	050095108	55.00	SYSTEMATIC	06/23/2017	0.55	465.83	492.92	0.00	-27.09	0
ATWOOD OCEANICS INC	050095108	2,460.00	SYSTEMATIC	07/03/2017	22.14	21,138.56	22,047.02	0.00	-908.46	0
AVISTA CORP	05379B107	60.00	SYSTEMATIC	03/24/2017	0.60	2,367.54	2,399.40	0.00	-31.86	0
AVISTA CORP	05379B107	400.00	SYSTEMATIC	05/30/2017	3.60	16,840.43	15,996.00	844.43	0.00	0
AVISTA CORP	05379B107	90.00	SYSTEMATIC	05/31/2017	0.81	3,815.46	3,599.10	216.36	0.00	0
AVISTA CORP	05379B107	40.00	SYSTEMATIC	06/01/2017	0.36	1,700.71	1,599.60	101.11	0.00	0
AVNET INC	053807103	25.00	SYSTEMATIC	06/23/2017	0.25	969.97	916.49	53.48	0.00	0
AVON PRODS INC	054303102	135.00	SYSTEMATIC	06/23/2017	1.35	477.88	620.93	0.00	-143.05	0
AVX CORP NEW	002444107	150.00	SYSTEMATIC	03/24/2017	1.50	2,365.44	2,344.50	20.94	0.00	0
AVX CORP NEW	002444107	25.00	SYSTEMATIC	06/23/2017	0.25	404.24	390.75	13.49	0.00	0
AVX CORP NEW	002444107	275.00	SYSTEMATIC	09/11/2017	2.48	4,679.20	4,298.25	380.95	0.00	0
AXT INC	00246W103	575.00	SYSTEMATIC	05/30/2017	5.18	3,874.60	3,392.23	482.37	0.00	0
AXT INC	00246W103	70.00	SYSTEMATIC	06/23/2017	0.70	475.28	412.97	62.31	0.00	0
AXT INC	00246W103	2,845.00	SYSTEMATIC	08/08/2017	25.61	22,573.40	18,049.92	4,523.48	0.00	0
AXT INC	00246W103	305.00	SYSTEMATIC	08/09/2017	2.75	2,365.61	1,949.61	416.00	0.00	0
BANCORP INC/THE	05969A105	350.00	SYSTEMATIC	12/04/2017	3.15	3,394.92	2,705.36	689.56	0.00	0
BANCORP INC/THE	05969A105	15.00	SYSTEMATIC	12/05/2017	0.14	143.39	115.94	27.45	0.00	0
BANK OF THE OZARKS INC	063904106	120.00	SYSTEMATIC	01/17/2017	1.08	6,358.36	6,310.80	47.56	0.00	0
BANK OF THE OZARKS INC	063904106	45.00	SYSTEMATIC	03/24/2017	0.45	2,217.10	2,366.55	0.00	-149.45	0
BANKRATE INC DEL	06647F102	230.00	SYSTEMATIC	03/24/2017	2.30	2,194.15	2,541.50	0.00	-347.35	0
BANKRATE INC DEL	06647F102	285.00	SYSTEMATIC	05/30/2017	2.57	3,065.61	3,149.25	0.00	-83.64	0
BANKRATE INC DEL	06647F102	40.00	SYSTEMATIC	06/23/2017	0.40	463.58	442.00	21.58	0.00	0
BANKRATE INC DEL	06647F102	1,975.00	SYSTEMATIC	07/07/2017	25.68	27,472.12	21,550.50	5,921.62	0.00	0
BANKUNITED INC COM	06652K103	65.00	SYSTEMATIC	03/24/2017	0.65	2,341.89	2,572.67	0.00	-230.78	0
BANKUNITED INC COM	06652K103	250.00	SYSTEMATIC	04/24/2017	2.25	8,783.66	9,919.57	0.00	-1,135.91	0
BANKUNITED INC COM	06652K103	315.00	SYSTEMATIC	04/25/2017	2.84	11,119.42	12,778.74	0.00	-1,659.32	0
BANNER CORPORATION	06652V208	465.00	SYSTEMATIC	03/03/2017	4.19	27,152.21	25,951.65	1,200.56	0.00	0

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BANNER CORPORATION	06652V208	400.00	SYSTEMATIC	12/04/2017	3.60	23,111.26	21,732.18	1,379.08	0.00	0
BANNER CORPORATION	06652V208	15.00	SYSTEMATIC	12/05/2017	0.14	862.73	818.04	44.69	0.00	0
BARNES & NOBLE INC	067774109	1,205.00	SYSTEMATIC	01/17/2017	10.85	13,364.00	13,435.75	0.00	-71.75	0
BARNES & NOBLE INC	067774109	710.00	SYSTEMATIC	01/18/2017	6.39	7,797.22	7,916.50	0.00	-119.28	0
BARNES & NOBLE INC	067774109	290.00	SYSTEMATIC	09/11/2017	2.61	2,048.68	2,288.10	0.00	-239.42	0
BEAZER HOMES USA INC	07556Q881	190.00	SYSTEMATIC	03/24/2017	1.90	2,183.05	2,531.03	0.00	-347.98	0
BEAZER HOMES USA INC	07556Q881	915.00	SYSTEMATIC	05/30/2017	8.24	12,898.28	12,188.90	709.38	0.00	0
BEAZER HOMES USA INC	07556Q881	495.00	SYSTEMATIC	05/31/2017	4.46	6,963.45	6,532.38	431.07	0.00	0
BEAZER HOMES USA INC	07556Q881	280.00	SYSTEMATIC	06/01/2017	2.52	3,626.62	3,670.44	0.00	-43.82	0
BELDEN CDT INC	077454106	45.00	SYSTEMATIC	09/11/2017	0.41	3,458.44	3,033.07	425.37	0.00	0
BENCHMARK ELECTRONICS INC	08160H101	125.00	SYSTEMATIC	03/24/2017	1.25	3,911.16	3,812.50	98.66	0.00	0
BENCHMARK ELECTRONICS INC	08160H101	25.00	SYSTEMATIC	06/23/2017	0.25	818.48	762.50	55.98	0.00	0
BERKSHIRE HILLS BANCORP INC	084680107	65.00	SYSTEMATIC	10/19/2017	0.59	2,534.97	2,266.98	267.99	0.00	0
BIG 5 SPORTING GOODS CORP	08915P101	155.00	SYSTEMATIC	03/24/2017	1.55	2,354.39	2,689.25	0.00	-334.86	0
BIG 5 SPORTING GOODS CORP	08915P101	30.00	SYSTEMATIC	06/23/2017	0.30	413.69	520.50	0.00	-106.81	0
BIG 5 SPORTING GOODS CORP	08915P101	2,225.00	SYSTEMATIC	12/04/2017	20.03	16,388.97	30,873.14	0.00	-14,484.17	0
BIG LOTS INC	089302103	50.00	SYSTEMATIC	03/24/2017	0.50	2,383.44	2,510.50	0.00	-127.06	0
BIG LOTS INC	089302103	60.00	SYSTEMATIC	12/04/2017	0.54	3,566.05	3,012.60	553.45	0.00	0
BILL BARRETT CORP	06846N104	460.00	SYSTEMATIC	03/24/2017	4.60	1,982.55	3,215.40	0.00	-1,232.85	0
BILL BARRETT CORP	06846N104	5,650.00	SYSTEMATIC	05/30/2017	50.85	22,771.26	33,002.04	0.00	-10,230.78	0
BIOTELEMETRY INC	090672106	145.00	SYSTEMATIC	01/17/2017	1.31	3,248.57	3,240.75	7.82	0.00	0
BIOTELEMETRY INC	090672106	560.00	SYSTEMATIC	03/03/2017	5.04	14,328.93	12,516.00	1,812.93	0.00	0
BIOTELEMETRY INC	090672106	535.00	SYSTEMATIC	03/06/2017	4.82	13,951.43	11,957.25	1,994.18	0.00	0
BLACKSTONE MTG TR INC	09257W100	665.00	SYSTEMATIC	03/03/2017	5.99	20,612.34	19,996.55	615.79	0.00	0
BLACKSTONE MTG TR INC	09257W100	155.00	SYSTEMATIC	03/06/2017	1.40	4,804.96	4,660.85	144.11	0.00	0
BLUCORA INC	095229100	170.00	SYSTEMATIC	03/24/2017	1.70	2,803.23	2,507.50	295.73	0.00	0
BLUCORA INC	095229100	190.00	SYSTEMATIC	04/24/2017	1.71	3,267.40	2,802.50	464.90	0.00	0
BLUCORA INC	095229100	245.00	SYSTEMATIC	05/30/2017	2.21	5,116.14	3,613.75	1,502.39	0.00	0
BLUCORA INC	095229100	25.00	SYSTEMATIC	06/23/2017	0.25	543.48	368.75	174.73	0.00	0
BLUCORA INC	095229100	75.00	SYSTEMATIC	09/11/2017	0.68	1,732.33	1,106.25	626.08	0.00	0
BOISE CASCADE CO DEL	09739D100	85.00	SYSTEMATIC	10/19/2017	0.77	2,963.19	2,631.14	332.05	0.00	0

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BOSTON BEER INC CL A	100557107	15.00	SYSTEMATIC	10/19/2017	0.14	2,649.53	2,288.10	361.43	0.00	0
BOSTON PRIVATE FINL HLDGS INC	101119105	150.00	SYSTEMATIC	03/24/2017	1.50	2,345.94	2,576.03	0.00	-230.09	0
BOSTON PRIVATE FINL HLDGS INC	101119105	820.00	SYSTEMATIC	05/30/2017	7.38	12,201.08	14,163.11	0.00	-1,962.03	0
BOSTON PRIVATE FINL HLDGS INC	101119105	350.00	SYSTEMATIC	05/31/2017	3.15	5,182.96	6,163.63	0.00	-980.67	0
BOSTON PRIVATE FINL HLDGS INC	101119105	170.00	SYSTEMATIC	06/01/2017	1.53	2,507.42	2,993.76	0.00	-486.34	0
BRADY CORPORATION CL A	104674106	70.00	SYSTEMATIC	03/24/2017	0.70	2,683.74	2,628.50	55.24	0.00	0
BRADY CORPORATION CL A	104674106	25.00	SYSTEMATIC	06/23/2017	0.25	874.73	938.75	0.00	-64.02	0
BRADY CORPORATION CL A	104674106	105.00	SYSTEMATIC	09/11/2017	0.95	3,705.46	3,942.75	0.00	-237.29	0
BRIDGEPOINT ED INC	10807M105	30.00	SYSTEMATIC	06/23/2017	0.30	431.09	427.67	3.42	0.00	0
BRIDGEPOINT ED INC	10807M105	185.00	SYSTEMATIC	10/19/2017	1.67	1,760.63	2,637.27	0.00	-876.64	0
BRIDGEPOINT ED INC	10807M105	335.00	SYSTEMATIC	10/20/2017	3.02	3,212.35	4,775.60	0.00	-1,563.25	0
BRINKER INTL INC	109641100	60.00	SYSTEMATIC	03/24/2017	0.60	2,542.74	2,971.80	0.00	-429.06	0
BRINKER INTL INC	109641100	25.00	SYSTEMATIC	06/23/2017	0.25	945.97	1,238.25	0.00	-292.28	0
BROOKS AUTOMATION INC	114340102	125.00	SYSTEMATIC	10/19/2017	1.13	4,047.52	3,367.18	680.34	0.00	0
BRUKER BIOSCIENCES CORP	116794108	115.00	SYSTEMATIC	03/24/2017	1.15	2,635.74	2,435.70	200.04	0.00	0
BRUKER BIOSCIENCES CORP	116794108	170.00	SYSTEMATIC	05/30/2017	1.53	4,591.08	3,600.60	990.48	0.00	0
BRUKER BIOSCIENCES CORP	116794108	25.00	SYSTEMATIC	06/23/2017	0.25	702.98	529.50	173.48	0.00	0
BRUKER BIOSCIENCES CORP	116794108	110.00	SYSTEMATIC	12/04/2017	0.99	3,882.71	2,329.80	1,552.91	0.00	0
BRUNSWICK CORP	117043109	485.00	SYSTEMATIC	01/17/2017	4.37	26,812.26	26,451.90	360.36	0.00	0
CABOT CORP	127055101	65.00	SYSTEMATIC	03/03/2017	0.59	3,765.42	3,285.10	480.32	0.00	0
CABOT CORP	127055101	50.00	SYSTEMATIC	04/24/2017	0.45	2,896.98	2,527.00	369.98	0.00	0
CABOT CORP	127055101	35.00	SYSTEMATIC	09/11/2017	0.32	1,850.30	1,768.90	81.40	0.00	0
CACI INTL INC CL A	127190304	15.00	SYSTEMATIC	09/11/2017	0.14	1,941.88	1,884.58	57.30	0.00	0
CALERES INC	129500104	450.00	SYSTEMATIC	01/17/2017	4.05	13,972.68	14,769.00	0.00	-796.32	0
CALERES INC	129500104	280.00	SYSTEMATIC	01/18/2017	2.52	8,682.21	9,189.60	0.00	-507.39	0
CALPINE CORP	131347304	340.00	SYSTEMATIC	05/30/2017	3.06	4,500.04	3,708.57	791.47	0.00	0
CALPINE CORP	131347304	35.00	SYSTEMATIC	06/23/2017	0.35	478.08	381.76	96.32	0.00	0
CALPINE CORP	131347304	1,670.00	SYSTEMATIC	09/11/2017	15.03	24,405.14	18,215.61	6,189.53	0.00	0
CAMBREX CORP	132011107	495.00	SYSTEMATIC	03/03/2017	4.46	27,919.31	26,705.25	1,214.06	0.00	0
CAPELLA ED CO	139594105	35.00	SYSTEMATIC	03/24/2017	0.35	2,818.83	3,073.00	0.00	-254.17	0
CAPELLA ED CO	139594105	40.00	SYSTEMATIC	04/24/2017	0.36	3,491.68	3,512.00	0.00	-20.32	0

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CAPELLA ED CO	139594105	45.00	SYSTEMATIC	10/19/2017	0.41	3,062.95	3,951.00	0.00	-888.05	0
CAPELLA ED CO	139594105	310.00	SYSTEMATIC	11/01/2017	4.03	26,233.00	24,756.52	1,476.48	0.00	0
CAPSTEAD MORTGAGE CORP	14067E506	1,295.00	SYSTEMATIC	01/17/2017	11.66	13,699.18	13,196.05	503.13	0.00	0
CAPSTEAD MORTGAGE CORP	14067E506	985.00	SYSTEMATIC	01/18/2017	8.87	10,392.88	10,037.15	355.73	0.00	0
CARBONITE INC	141337105	255.00	SYSTEMATIC	03/03/2017	2.30	4,970.29	4,313.66	656.63	0.00	0
CARBONITE INC	141337105	130.00	SYSTEMATIC	03/24/2017	1.30	2,527.14	2,199.12	328.02	0.00	0
CARBONITE INC	141337105	30.00	SYSTEMATIC	06/23/2017	0.30	697.18	507.49	189.69	0.00	0
CARBONITE INC	141337105	990.00	SYSTEMATIC	07/03/2017	8.91	22,156.40	16,769.79	5,386.61	0.00	0
CARBONITE INC	141337105	140.00	SYSTEMATIC	07/05/2017	1.26	3,047.93	2,500.79	547.14	0.00	0
CARDIOVASCULAR SYS INC DEL	141619106	95.00	SYSTEMATIC	03/24/2017	0.95	2,488.94	2,703.30	0.00	-214.36	0
CARDIOVASCULAR SYS INC DEL	141619106	820.00	SYSTEMATIC	05/30/2017	7.38	24,968.78	23,333.70	1,635.08	0.00	0
CARDTRONICS PLC-A	G1991C105	60.00	SYSTEMATIC	03/24/2017	0.60	2,711.94	3,274.20	0.00	-562.26	0
CARDTRONICS PLC-A	G1991C105	505.00	SYSTEMATIC	05/30/2017	4.55	17,086.24	26,589.76	0.00	-9,503.52	0
CARE CAP PPTYS INC	141624106	105.00	SYSTEMATIC	03/24/2017	1.05	2,608.14	2,625.00	0.00	-16.86	0
CARE CAP PPTYS INC	141624106	675.00	SYSTEMATIC	04/24/2017	6.08	18,942.21	16,875.00	2,067.21	0.00	0
CARE CAP PPTYS INC	141624106	255.00	SYSTEMATIC	04/25/2017	2.30	7,184.49	6,375.00	809.49	0.00	0
CATHAY BANCORP INC	149150104	65.00	SYSTEMATIC	03/24/2017	0.65	2,389.34	2,454.14	0.00	-64.80	0
CATHAY BANCORP INC	149150104	25.00	SYSTEMATIC	06/23/2017	0.25	955.22	943.90	11.32	0.00	0
CATHAY BANCORP INC	149150104	85.00	SYSTEMATIC	12/04/2017	0.77	3,698.94	3,209.26	489.68	0.00	0
CATO CORP NEW CL A	149205106	25.00	SYSTEMATIC	06/23/2017	0.25	441.49	539.69	0.00	-98.20	0
CBL & ASSOC PPTYS INC	124830100	460.00	SYSTEMATIC	03/24/2017	4.60	4,314.70	5,290.00	0.00	-975.30	0
CBL & ASSOC PPTYS INC	124830100	60.00	SYSTEMATIC	06/23/2017	0.60	507.58	690.00	0.00	-182.42	0
CECO ENVIRONMENTAL CORP	125141101	200.00	SYSTEMATIC	03/24/2017	2.00	2,023.95	2,790.00	0.00	-766.05	0
CECO ENVIRONMENTAL CORP	125141101	275.00	SYSTEMATIC	04/24/2017	2.48	2,940.15	3,836.25	0.00	-896.10	0
CECO ENVIRONMENTAL CORP	125141101	30.00	SYSTEMATIC	06/23/2017	0.30	284.99	418.50	0.00	-133.51	0
CEDAR SHOPPING CTRS INC	150602209	710.00	SYSTEMATIC	10/19/2017	6.39	4,050.92	3,519.19	531.73	0.00	0
CEDAR SHOPPING CTRS INC	150602209	1,155.00	SYSTEMATIC	10/20/2017	10.40	6,556.72	5,724.87	831.85	0.00	0
CEDAR SHOPPING CTRS INC	150602209	2,090.00	SYSTEMATIC	10/23/2017	18.81	11,750.97	10,530.80	1,220.17	0.00	0
CELESTICA INC	15101Q108	265.00	SYSTEMATIC	04/24/2017	2.39	3,783.42	3,140.25	643.17	0.00	0
CELESTICA INC	15101Q108	30.00	SYSTEMATIC	06/23/2017	0.30	411.89	355.50	56.39	0.00	0
CENTRAL GARDEN & PET CO	153527106	120.00	SYSTEMATIC	03/03/2017	1.08	4,073.65	3,970.80	102.85	0.00	0

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CENTRAL GARDEN & PET CO	153527106	195.00	SYSTEMATIC	03/06/2017	1.76	6,722.53	6,452.55	269.98	0.00	0
CENTRAL GARDEN & PET CO	153527106	245.00	SYSTEMATIC	03/07/2017	2.21	8,339.73	8,107.05	232.68	0.00	0
CENTRAL GARDEN & PET CO	153527106	180.00	SYSTEMATIC	03/08/2017	1.62	6,117.55	5,956.20	161.35	0.00	0
CENTRAL GARDEN & PET CO	153527205	110.00	SYSTEMATIC	01/17/2017	0.99	3,359.31	3,399.00	0.00	-39.69	0
CENTRAL GARDEN & PET CO	153527205	75.00	SYSTEMATIC	03/03/2017	0.68	2,434.37	2,317.50	116.87	0.00	0
CENTRAL GARDEN & PET CO	153527205	300.00	SYSTEMATIC	03/06/2017	2.70	9,790.44	9,270.00	520.44	0.00	0
CENTRAL GARDEN & PET CO	153527205	290.00	SYSTEMATIC	03/07/2017	2.61	9,397.72	8,961.00	436.72	0.00	0
CENTRAL GARDEN & PET CO	153527205	140.00	SYSTEMATIC	03/08/2017	1.26	4,499.67	4,326.00	173.67	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	25.00	SYSTEMATIC	06/23/2017	0.25	788.98	774.85	14.13	0.00	0
CERAGON NETWORKS LTD	M22013102	710.00	SYSTEMATIC	03/24/2017	7.10	2,449.44	2,603.88	0.00	-154.44	0
CERAGON NETWORKS LTD	M22013102	135.00	SYSTEMATIC	06/23/2017	1.35	349.64	495.10	0.00	-145.46	0
CERAGON NETWORKS LTD	M22013102	3,430.00	SYSTEMATIC	12/04/2017	30.87	6,606.71	12,781.85	0.00	-6,175.14	0
CERAGON NETWORKS LTD	M22013102	1,610.00	SYSTEMATIC	12/05/2017	14.49	3,019.48	5,959.20	0.00	-2,939.72	0
CERAGON NETWORKS LTD	M22013102	2,815.00	SYSTEMATIC	12/06/2017	25.34	6,007.07	7,867.41	0.00	-1,860.34	0
CHARLES RIVER LABORATORIES	159864107	30.00	SYSTEMATIC	03/24/2017	0.30	2,643.24	2,285.70	357.54	0.00	0
CHARLES RIVER LABORATORIES	159864107	45.00	SYSTEMATIC	07/03/2017	0.41	4,546.49	3,428.55	1,117.94	0.00	0
CHARLES RIVER LABORATORIES	159864107	20.00	SYSTEMATIC	09/11/2017	0.18	2,172.73	1,523.80	648.93	0.00	0
CHATHAM LODGING TR	16208T102	125.00	SYSTEMATIC	03/24/2017	1.25	2,404.94	2,568.75	0.00	-163.81	0
CHATHAM LODGING TR	16208T102	25.00	SYSTEMATIC	06/23/2017	0.25	511.48	513.75	0.00	-2.27	0
CHEESECAKE FACTORY INC	163072101	50.00	SYSTEMATIC	03/24/2017	0.50	3,077.93	2,994.00	83.93	0.00	0
CHEESECAKE FACTORY INC	163072101	50.00	SYSTEMATIC	06/23/2017	0.50	2,536.94	2,994.00	0.00	-457.06	0
CHEESECAKE FACTORY INC	163072101	75.00	SYSTEMATIC	12/04/2017	0.68	3,673.07	4,491.00	0.00	-817.93	0
CHEFS WHSE INC HOLDINGS LLC	163086101	250.00	SYSTEMATIC	09/11/2017	2.25	4,230.38	3,361.22	869.16	0.00	0
CHEFS WHSE INC HOLDINGS LLC	163086101	125.00	SYSTEMATIC	10/19/2017	1.13	2,575.67	1,680.61	895.06	0.00	0
CHEMED CORP	16359R103	30.00	SYSTEMATIC	01/17/2017	0.27	4,906.33	4,812.30	94.03	0.00	0
CHEMED CORP	16359R103	15.00	SYSTEMATIC	03/24/2017	0.15	2,784.53	2,406.15	378.38	0.00	0
CHEMED CORP	16359R103	25.00	SYSTEMATIC	05/30/2017	0.23	5,000.52	4,010.25	990.27	0.00	0
CHEMOURS CO	163851108	365.00	SYSTEMATIC	03/03/2017	3.29	12,150.94	8,763.58	3,387.36	0.00	0
CHEMOURS CO	163851108	75.00	SYSTEMATIC	03/24/2017	0.75	2,456.19	1,800.74	655.45	0.00	0
CHEMOURS CO	163851108	560.00	SYSTEMATIC	04/24/2017	5.04	20,244.90	13,445.49	6,799.41	0.00	0
CHEMOURS CO	163851108	115.00	SYSTEMATIC	04/25/2017	1.04	4,229.32	2,761.13	1,468.19	0.00	0

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CHESAPEAKE LODGING TR	165240102	100.00	SYSTEMATIC	03/24/2017	1.00	2,328.94	2,586.00	0.00	-257.06	0
CHESAPEAKE LODGING TR	165240102	25.00	SYSTEMATIC	06/23/2017	0.25	631.48	646.50	0.00	-15.02	0
CHESAPEAKE LODGING TR	165240102	75.00	SYSTEMATIC	09/11/2017	0.68	1,886.50	1,939.50	0.00	-53.00	0
CHESAPEAKE LODGING TR	165240102	810.00	SYSTEMATIC	12/04/2017	7.29	23,298.95	20,894.77	2,404.18	0.00	0
CHESAPEAKE LODGING TR	165240102	75.00	SYSTEMATIC	12/05/2017	0.68	2,163.92	1,853.11	310.81	0.00	0
CHICAGO BRDG & IRON-NY SHS	167250109	165.00	SYSTEMATIC	03/24/2017	1.65	4,770.04	5,238.75	0.00	-468.71	0
CHICAGO BRDG & IRON-NY SHS	167250109	25.00	SYSTEMATIC	06/23/2017	0.25	374.24	793.75	0.00	-419.51	0
CHICAGO BRDG & IRON-NY SHS	167250109	1,060.00	SYSTEMATIC	08/08/2017	9.54	18,565.47	29,628.39	0.00	-11,062.92	0
CHICAGO BRDG & IRON-NY SHS	167250109	25.00	SYSTEMATIC	08/09/2017	0.23	419.37	503.62	0.00	-84.25	0
CHICOS FAS INC	168615102	160.00	SYSTEMATIC	03/24/2017	1.60	2,167.95	2,302.40	0.00	-134.45	0
CHICOS FAS INC	168615102	30.00	SYSTEMATIC	06/23/2017	0.30	262.19	431.70	0.00	-169.51	0
CHICOS FAS INC	168615102	405.00	SYSTEMATIC	12/04/2017	3.65	3,591.12	5,827.95	0.00	-2,236.83	0
CHILDRENS PLACE RETAIL STS INC	168905107	25.00	SYSTEMATIC	03/24/2017	0.25	2,848.43	2,523.75	324.68	0.00	0
CHILDRENS PLACE RETAIL STS INC	168905107	40.00	SYSTEMATIC	04/24/2017	0.36	4,379.18	4,038.00	341.18	0.00	0
CHILDRENS PLACE RETAIL STS INC	168905107	25.00	SYSTEMATIC	05/30/2017	0.23	2,732.54	2,523.75	208.79	0.00	0
CHILDRENS PLACE RETAIL STS INC	168905107	25.00	SYSTEMATIC	09/11/2017	0.23	2,735.62	2,523.75	211.87	0.00	0
CHIMERA INVESTMENT CORP	16934Q208	145.00	SYSTEMATIC	03/24/2017	1.45	2,886.88	2,527.23	359.65	0.00	0
CHIMERA INVESTMENT CORP	16934Q208	505.00	SYSTEMATIC	04/24/2017	4.55	10,368.09	8,801.75	1,566.34	0.00	0
CHIMERA INVESTMENT CORP	16934Q208	800.00	SYSTEMATIC	04/25/2017	7.20	16,314.08	13,943.36	2,370.72	0.00	0
CIRRUS LOGIC INC	172755100	45.00	SYSTEMATIC	03/24/2017	0.45	2,629.29	2,468.80	160.49	0.00	0
CIRRUS LOGIC INC	172755100	60.00	SYSTEMATIC	04/24/2017	0.54	3,796.34	3,291.73	504.61	0.00	0
CITI TRENDS INC	17306X102	110.00	SYSTEMATIC	03/24/2017	1.10	2,023.95	2,072.40	0.00	-48.45	0
CITI TRENDS INC	17306X102	105.00	SYSTEMATIC	04/24/2017	0.95	1,881.19	1,978.20	0.00	-97.01	0
CITI TRENDS INC	17306X102	100.00	SYSTEMATIC	04/25/2017	0.90	1,789.08	1,884.00	0.00	-94.92	0
CITI TRENDS INC	17306X102	735.00	SYSTEMATIC	04/26/2017	6.62	13,106.50	13,422.68	0.00	-316.18	0
CITI TRENDS INC	17306X102	60.00	SYSTEMATIC	04/27/2017	0.54	1,079.50	1,019.60	59.90	0.00	0
CLEAN ENERGY FUELS CORP	184499101	865.00	SYSTEMATIC	03/24/2017	8.65	2,145.15	2,520.56	0.00	-375.41	0
CLEAN ENERGY FUELS CORP	184499101	175.00	SYSTEMATIC	06/23/2017	1.75	432.24	509.94	0.00	-77.70	0
CLEVELAND-CLIFFS INC NEW	185899101	605.00	SYSTEMATIC	09/11/2017	5.45	5,109.64	4,539.32	570.32	0.00	0
CLOUD PEAK ENERGY INC	18911Q102	470.00	SYSTEMATIC	03/24/2017	4.70	1,865.85	2,557.07	0.00	-691.22	0
CLOUD PEAK ENERGY INC	18911Q102	135.00	SYSTEMATIC	06/23/2017	1.35	404.99	734.48	0.00	-329.49	0

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CLOUD PEAK ENERGY INC	18911Q102	740.00	SYSTEMATIC	09/11/2017	6.66	2,353.51	4,026.03	0.00	-1,672.52	0
CNO FINL GROUP INC	12621E103	125.00	SYSTEMATIC	03/24/2017	1.25	2,539.94	2,623.17	0.00	-83.23	0
CNO FINL GROUP INC	12621E103	1,080.00	SYSTEMATIC	04/24/2017	9.72	22,099.90	22,860.16	0.00	-760.26	0
CNO FINL GROUP INC	12621E103	25.00	SYSTEMATIC	06/23/2017	0.25	498.98	512.94	0.00	-13.96	0
CNO FINL GROUP INC	12621E103	105.00	SYSTEMATIC	10/19/2017	0.95	2,561.19	2,154.36	406.83	0.00	0
COGENT COMMUNICATIONS GROUP	19239V302	80.00	SYSTEMATIC	01/17/2017	0.72	3,315.40	3,308.00	7.40	0.00	0
COGENT COMMUNICATIONS GROUP	19239V302	65.00	SYSTEMATIC	03/24/2017	0.65	2,768.28	2,687.75	80.53	0.00	0
COGENT COMMUNICATIONS GROUP	19239V302	95.00	SYSTEMATIC	09/11/2017	0.86	4,231.37	3,928.25	303.12	0.00	0
COLUMBIA BANKING SYSTEM INC	197236102	320.00	SYSTEMATIC	03/03/2017	2.88	12,785.96	14,297.60	0.00	-1,511.64	0
COLUMBIA BANKING SYSTEM INC	197236102	285.00	SYSTEMATIC	03/06/2017	2.57	11,693.22	12,733.80	0.00	-1,040.58	0
COLUMBUS MCKINNON CORP NY	199333105	85.00	SYSTEMATIC	03/24/2017	0.85	2,062.90	2,212.47	0.00	-149.57	0
COLUMBUS MCKINNON CORP NY	199333105	25.00	SYSTEMATIC	06/23/2017	0.25	678.73	650.73	28.00	0.00	0
COLUMBUS MCKINNON CORP NY	199333105	430.00	SYSTEMATIC	07/03/2017	3.87	10,749.59	11,192.47	0.00	-442.88	0
COLUMBUS MCKINNON CORP NY	199333105	335.00	SYSTEMATIC	07/05/2017	3.02	8,361.26	8,719.71	0.00	-358.45	0
COMMERCIAL METAL CO	201723103	110.00	SYSTEMATIC	03/24/2017	1.10	1,995.35	2,395.80	0.00	-400.45	0
COMMERCIAL METAL CO	201723103	25.00	SYSTEMATIC	06/23/2017	0.25	466.48	544.50	0.00	-78.02	0
COMMERCIAL METAL CO	201723103	1,225.00	SYSTEMATIC	08/08/2017	11.03	22,634.40	25,611.11	0.00	-2,976.71	0
COMMERCIAL VEHICLE GROUP INC	202608105	945.00	SYSTEMATIC	12/04/2017	8.51	10,605.86	6,213.38	4,392.48	0.00	0
COMMERCIAL VEHICLE GROUP INC	202608105	730.00	SYSTEMATIC	12/05/2017	6.57	7,981.56	4,805.73	3,175.83	0.00	0
COMMERCIAL VEHICLE GROUP INC	202608105	950.00	SYSTEMATIC	12/06/2017	8.55	10,653.24	6,464.44	4,188.80	0.00	0
COMMUNITY HEALTH SYS INC NEW	203668108	550.00	SYSTEMATIC	01/17/2017	4.95	3,604.97	3,074.50	530.47	0.00	0
COMMUNITY HEALTH SYS INC NEW	203668108	1,290.00	SYSTEMATIC	03/03/2017	11.61	12,415.94	7,211.10	5,204.84	0.00	0
COMMUNITY HEALTH SYS INC NEW	203668108	265.00	SYSTEMATIC	03/24/2017	2.65	2,175.60	1,481.35	694.25	0.00	0
COMMUNITY HEALTH SYS INC NEW	203668108	290.00	SYSTEMATIC	05/30/2017	2.61	2,748.13	1,621.10	1,127.03	0.00	0
COMMUNITY HEALTH SYS INC NEW	203668108	50.00	SYSTEMATIC	06/23/2017	0.50	439.99	279.50	160.49	0.00	0
COMMUNITY HEALTH SYS INC NEW	203668108	600.00	SYSTEMATIC	09/11/2017	5.40	4,269.14	3,354.00	915.14	0.00	0
COMMVault SYS INC	204166102	50.00	SYSTEMATIC	03/24/2017	0.50	2,461.94	2,721.04	0.00	-259.10	0
COMMVault SYS INC	204166102	385.00	SYSTEMATIC	05/30/2017	3.47	21,275.51	20,941.96	333.55	0.00	0
COMMVault SYS INC	204166102	30.00	SYSTEMATIC	05/31/2017	0.27	1,664.64	1,627.16	37.48	0.00	0
CONSOL ENERGY INC	20854P109	165.00	SYSTEMATIC	03/24/2017	1.65	2,534.34	3,007.95	0.00	-473.61	0
CONSOL ENERGY INC	20854P109	30.00	SYSTEMATIC	06/23/2017	0.30	425.99	546.90	0.00	-120.91	0

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CONSOL MNG CORP ENERGY INC	20854L108	176.00	SYSTEMATIC	12/05/2017	1.58	4,037.12	0.00	4,037.12	0.00	0
CONSOL MNG CORP ENERGY INC	20854L108	0.50	SYSTEMATIC	12/06/2017	0.00	10.32	0.00	10.32	0.00	0
CONSOL MNG CORP ENERGY INC	20854L108	1.00	SYSTEMATIC	12/13/2017	0.01	29.95	0.00	29.95	0.00	0
CONSOLIDATED COMMUNICATIONS	209034107	460.00	SYSTEMATIC	03/03/2017	4.14	10,439.79	12,351.00	0.00	-1,911.21	0
CONSOLIDATED COMMUNICATIONS	209034107	355.00	SYSTEMATIC	03/06/2017	3.20	8,033.70	9,531.75	0.00	-1,498.05	0
CONSOLIDATED COMMUNICATIONS	209034107	1,255.00	SYSTEMATIC	12/04/2017	11.30	17,625.18	23,397.10	0.00	-5,771.92	0
CONSOLIDATED COMMUNICATIONS	209034107	45.00	SYSTEMATIC	12/05/2017	0.41	635.07	873.44	0.00	-238.37	0
CONVERGYS CORP	212485106	115.00	SYSTEMATIC	03/24/2017	1.15	2,362.04	2,824.40	0.00	-462.36	0
CONVERGYS CORP	212485106	25.00	SYSTEMATIC	06/23/2017	0.25	601.98	614.00	0.00	-12.02	0
COOPER STD HLDGS INC	21676P103	75.00	SYSTEMATIC	03/03/2017	0.68	8,405.16	7,753.50	651.66	0.00	0
COOPER STD HLDGS INC	21676P103	165.00	SYSTEMATIC	03/06/2017	1.49	18,748.32	17,057.70	1,690.62	0.00	0
COOPER TIRE & RUBBER	216831107	70.00	SYSTEMATIC	03/24/2017	0.70	2,998.73	2,566.96	431.77	0.00	0
COOPER TIRE & RUBBER	216831107	80.00	SYSTEMATIC	04/24/2017	0.72	3,443.22	2,933.67	509.55	0.00	0
COOPER TIRE & RUBBER	216831107	520.00	SYSTEMATIC	05/30/2017	4.68	18,695.62	19,068.87	0.00	-373.25	0
CORECIVIC INC ADR	21871N101	980.00	SYSTEMATIC	03/03/2017	8.82	33,328.24	25,783.03	7,545.21	0.00	0
CORECIVIC INC ADR	21871N101	25.00	SYSTEMATIC	06/23/2017	0.25	691.48	837.39	0.00	-145.91	0
CORECIVIC INC ADR	21871N101	70.00	SYSTEMATIC	09/11/2017	0.63	1,851.96	2,344.69	0.00	-492.73	0
COSAN LTD CL A	G25343107	1,900.00	SYSTEMATIC	01/17/2017	17.10	14,699.99	14,269.00	430.99	0.00	0
COSAN LTD CL A	G25343107	1,055.00	SYSTEMATIC	01/18/2017	9.50	8,237.23	7,923.05	314.18	0.00	0
COSTAMARE INC	Y1771G102	60.00	SYSTEMATIC	06/23/2017	0.60	393.59	464.48	0.00	-70.89	0
CRA INTL INC	12618T105	55.00	SYSTEMATIC	03/24/2017	0.55	1,928.25	1,906.81	21.44	0.00	0
CRA INTL INC	12618T105	100.00	SYSTEMATIC	08/08/2017	0.90	3,740.53	3,466.93	273.60	0.00	0
CRA INTL INC	12618T105	150.00	SYSTEMATIC	08/09/2017	1.35	5,538.65	5,211.97	326.68	0.00	0
CRA INTL INC	12618T105	235.00	SYSTEMATIC	08/10/2017	2.12	8,638.42	8,287.69	350.73	0.00	0
CREE INC	225447101	95.00	SYSTEMATIC	03/24/2017	0.95	2,483.24	2,590.15	0.00	-106.91	0
CREE INC	225447101	25.00	SYSTEMATIC	06/23/2017	0.25	601.23	681.62	0.00	-80.39	0
CREE INC	225447101	165.00	SYSTEMATIC	10/19/2017	1.49	4,829.12	4,498.68	330.44	0.00	0
CREE INC	225447101	105.00	SYSTEMATIC	12/04/2017	0.95	3,705.78	2,862.80	842.98	0.00	0
CROCS INC COM	227046109	315.00	SYSTEMATIC	12/04/2017	2.84	3,440.35	2,961.88	478.47	0.00	0
CROSS COUNTRY HEALTHCARE INC	227483104	165.00	SYSTEMATIC	03/24/2017	1.65	2,301.69	2,575.65	0.00	-273.96	0
CROSS COUNTRY HEALTHCARE INC	227483104	40.00	SYSTEMATIC	06/23/2017	0.40	494.38	624.40	0.00	-130.02	0

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CROSS COUNTRY HEALTHCARE INC	227483104	435.00	SYSTEMATIC	08/08/2017	3.92	5,532.67	6,790.35	0.00	-1,257.68	0
CROSS COUNTRY HEALTHCARE INC	227483104	715.00	SYSTEMATIC	12/04/2017	6.44	9,792.69	11,161.15	0.00	-1,368.46	0
CROSS COUNTRY HEALTHCARE INC	227483104	435.00	SYSTEMATIC	12/05/2017	3.92	5,757.86	6,072.08	0.00	-314.22	0
CROSS COUNTRY HEALTHCARE INC	227483104	340.00	SYSTEMATIC	12/06/2017	3.06	4,619.61	3,856.26	763.35	0.00	0
CSG SYSTEMS INTL INC	126349109	85.00	SYSTEMATIC	01/17/2017	0.77	4,251.28	4,114.00	137.28	0.00	0
CSG SYSTEMS INTL INC	126349109	65.00	SYSTEMATIC	03/24/2017	0.65	2,427.69	3,146.00	0.00	-718.31	0
CUSTOMERS BANCORP INC	23204G100	25.00	SYSTEMATIC	06/23/2017	0.25	699.48	749.53	0.00	-50.05	0
DANA HOLDING CORP	235825205	1,430.00	SYSTEMATIC	01/17/2017	12.87	27,949.90	27,141.40	808.50	0.00	0
DECKERS OUTDOOR CORP	243537107	50.00	SYSTEMATIC	03/24/2017	0.50	2,672.94	2,680.45	0.00	-7.51	0
DECKERS OUTDOOR CORP	243537107	90.00	SYSTEMATIC	07/03/2017	0.81	6,104.28	4,824.81	1,279.47	0.00	0
DECKERS OUTDOOR CORP	243537107	30.00	SYSTEMATIC	09/11/2017	0.27	1,935.08	1,608.27	326.81	0.00	0
DELEK US HLDGS INC COM	246647101	110.00	SYSTEMATIC	03/24/2017	1.10	2,765.33	2,713.38	51.95	0.00	0
DELEK US HLDGS INC COM	246647101	990.00	SYSTEMATIC	05/30/2017	8.91	25,428.98	24,420.40	1,008.58	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	8,205.00	SYSTEMATIC	01/17/2017	73.85	30,675.43	30,194.40	481.03	0.00	0
DEPOMED INC	249908104	50.00	SYSTEMATIC	06/23/2017	0.50	495.98	526.64	0.00	-30.66	0
DEPOMED INC	249908104	1,055.00	SYSTEMATIC	12/04/2017	9.50	7,183.32	11,112.10	0.00	-3,928.78	0
DEVRY INC DEL	251893103	80.00	SYSTEMATIC	03/24/2017	0.80	2,567.14	2,496.00	71.14	0.00	0
DEVRY INC DEL	251893103	85.00	SYSTEMATIC	04/24/2017	0.77	2,944.40	2,652.00	292.40	0.00	0
DHI GROUP INC	23331S100	125.00	SYSTEMATIC	06/23/2017	1.25	336.24	781.25	0.00	-445.01	0
DIAMOND OFFSHORE DRILLING INC	25271C102	140.00	SYSTEMATIC	03/24/2017	1.40	2,181.15	2,478.00	0.00	-296.85	0
DIAMOND OFFSHORE DRILLING INC	25271C102	35.00	SYSTEMATIC	06/23/2017	0.35	385.34	619.50	0.00	-234.16	0
DIAMOND OFFSHORE DRILLING INC	25271C102	1,460.00	SYSTEMATIC	07/03/2017	13.14	15,953.95	25,033.00	0.00	-9,079.05	0
DIAMONDROCK HOSPITALITY CO	252784301	235.00	SYSTEMATIC	03/24/2017	2.35	2,526.19	2,709.55	0.00	-183.36	0
DIAMONDROCK HOSPITALITY CO	252784301	45.00	SYSTEMATIC	06/23/2017	0.45	524.23	518.85	5.38	0.00	0
DIGI INTL INC	253798102	295.00	SYSTEMATIC	03/24/2017	2.95	3,551.72	4,056.25	0.00	-504.53	0
DIGI INTL INC	253798102	435.00	SYSTEMATIC	05/30/2017	3.92	4,125.00	5,981.25	0.00	-1,856.25	0
DIGI INTL INC	253798102	420.00	SYSTEMATIC	05/31/2017	3.78	3,868.15	5,775.00	0.00	-1,906.85	0
DIGI INTL INC	253798102	510.00	SYSTEMATIC	06/01/2017	4.59	4,666.65	6,700.51	0.00	-2,033.86	0
DILLARDS INC	254067101	40.00	SYSTEMATIC	03/24/2017	0.40	1,920.75	2,507.60	0.00	-586.85	0
DILLARDS INC	254067101	405.00	SYSTEMATIC	08/08/2017	3.65	29,457.22	24,751.37	4,705.85	0.00	0
DIME CMNTY BANCORP INC	253922108	120.00	SYSTEMATIC	03/24/2017	1.20	2,356.74	2,583.18	0.00	-226.44	0

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DIME CMNTY BANCORP INC	253922108	540.00	SYSTEMATIC	05/30/2017	4.86	10,581.98	11,824.91	0.00	-1,242.93	0
DIME CMNTY BANCORP INC	253922108	360.00	SYSTEMATIC	05/31/2017	3.24	6,957.74	7,868.16	0.00	-910.42	0
DIME CMNTY BANCORP INC	253922108	150.00	SYSTEMATIC	06/01/2017	1.35	2,910.31	3,273.41	0.00	-363.10	0
DOMTAR CORP	257559203	105.00	SYSTEMATIC	03/24/2017	1.05	3,975.21	4,098.15	0.00	-122.94	0
DOMTAR CORP	257559203	45.00	SYSTEMATIC	09/11/2017	0.41	1,804.35	1,756.35	48.00	0.00	0
DSW INC COMMON STOCK CL A	23334L102	170.00	SYSTEMATIC	03/03/2017	1.53	3,590.49	3,850.50	0.00	-260.01	0
DSW INC COMMON STOCK CL A	23334L102	110.00	SYSTEMATIC	03/24/2017	1.10	2,091.05	2,491.50	0.00	-400.45	0
DSW INC COMMON STOCK CL A	23334L102	25.00	SYSTEMATIC	06/23/2017	0.25	422.24	566.25	0.00	-144.01	0
DSW INC COMMON STOCK CL A	23334L102	160.00	SYSTEMATIC	09/11/2017	1.44	2,991.10	3,624.00	0.00	-632.90	0
DUCOMMUN INC	264147109	70.00	SYSTEMATIC	03/03/2017	0.63	2,164.35	1,789.20	375.15	0.00	0
DUCOMMUN INC	264147109	105.00	SYSTEMATIC	03/06/2017	0.95	3,260.50	2,683.80	576.70	0.00	0
DUCOMMUN INC	264147109	105.00	SYSTEMATIC	03/07/2017	0.95	3,229.74	2,683.80	545.94	0.00	0
DUCOMMUN INC	264147109	25.00	SYSTEMATIC	06/23/2017	0.25	804.73	639.00	165.73	0.00	0
DUCOMMUN INC	264147109	470.00	SYSTEMATIC	07/03/2017	4.23	14,186.78	12,169.27	2,017.51	0.00	0
DUCOMMUN INC	264147109	175.00	SYSTEMATIC	07/05/2017	1.58	5,072.20	4,945.41	126.79	0.00	0
DXP ENTERPRISES INC	233377407	80.00	SYSTEMATIC	09/11/2017	0.72	2,156.55	2,229.51	0.00	-72.96	0
DXP ENTERPRISES INC	233377407	80.00	SYSTEMATIC	10/19/2017	0.72	2,543.13	2,229.51	313.62	0.00	0
DYNEGY INC NEW DEL	26817R108	2,505.00	SYSTEMATIC	11/01/2017	25.05	31,211.95	23,128.42	8,083.53	0.00	0
DYNEX CAP INC	26817Q506	740.00	SYSTEMATIC	03/24/2017	7.40	5,061.48	5,046.80	14.68	0.00	0
DYNEX CAP INC	26817Q506	60.00	SYSTEMATIC	06/23/2017	0.60	427.79	409.20	18.59	0.00	0
EAGLE BANCORP INC MD	268948106	40.00	SYSTEMATIC	03/24/2017	0.40	2,285.55	2,507.23	0.00	-221.68	0
EAGLE BANCORP INC MD	268948106	365.00	SYSTEMATIC	07/03/2017	3.29	22,782.32	22,878.43	0.00	-96.11	0
EDGEWELL PERS CARE CO	28035Q102	35.00	SYSTEMATIC	09/11/2017	0.32	2,581.88	2,716.54	0.00	-134.66	0
EL PASO ELECTRIC CO	283677854	65.00	SYSTEMATIC	03/24/2017	0.65	3,177.78	3,174.08	3.70	0.00	0
EL PASO ELECTRIC CO	283677854	365.00	SYSTEMATIC	05/30/2017	3.29	19,366.36	17,893.36	1,473.00	0.00	0
EL PASO ELECTRIC CO	283677854	70.00	SYSTEMATIC	05/31/2017	0.63	3,739.75	3,445.81	293.94	0.00	0
EL PASO ELECTRIC CO	283677854	35.00	SYSTEMATIC	06/01/2017	0.32	1,866.97	1,722.91	144.06	0.00	0
ELLIS PERRY INTL INC	288853104	135.00	SYSTEMATIC	03/03/2017	1.22	3,117.16	3,362.85	0.00	-245.69	0
ELLIS PERRY INTL INC	288853104	80.00	SYSTEMATIC	03/24/2017	0.80	1,824.76	1,992.80	0.00	-168.04	0
ELLIS PERRY INTL INC	288853104	25.00	SYSTEMATIC	06/23/2017	0.25	446.74	622.75	0.00	-176.01	0
ELLIS PERRY INTL INC	288853104	195.00	SYSTEMATIC	09/11/2017	1.76	4,425.78	4,857.45	0.00	-431.67	0

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SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
ELLIS PERRY INTL INC	288853104	230.00	SYSTEMATIC	12/04/2017	2.07	5,610.72	5,729.30	0.00	-118.58	0
EMCOR GROUP INC	29084Q100	40.00	SYSTEMATIC	03/24/2017	0.40	2,420.34	2,830.40	0.00	-410.06	0
EMCOR GROUP INC	29084Q100	55.00	SYSTEMATIC	12/04/2017	0.50	4,446.20	3,891.80	554.40	0.00	0
EMERGENT BIOSOLUTIONS INC	29089Q105	430.00	SYSTEMATIC	01/17/2017	3.87	13,056.09	14,121.20	0.00	-1,065.11	0
EMERGENT BIOSOLUTIONS INC	29089Q105	325.00	SYSTEMATIC	01/18/2017	2.93	9,750.31	10,673.00	0.00	-922.69	0
EMPLOYERS HLDGS INC	292218104	70.00	SYSTEMATIC	03/24/2017	0.70	2,582.24	2,772.00	0.00	-189.76	0
EMPLOYERS HLDGS INC	292218104	280.00	SYSTEMATIC	05/30/2017	2.52	11,215.18	11,088.00	127.18	0.00	0
EMPLOYERS HLDGS INC	292218104	220.00	SYSTEMATIC	05/31/2017	1.98	8,820.30	8,712.00	108.30	0.00	0
EMPLOYERS HLDGS INC	292218104	100.00	SYSTEMATIC	06/01/2017	0.90	4,017.17	3,960.00	57.17	0.00	0
ENDO INTERNATIONAL PLC	G30401106	195.00	SYSTEMATIC	03/24/2017	1.95	1,979.20	2,987.31	0.00	-1,008.11	0
ENDO INTERNATIONAL PLC	G30401106	395.00	SYSTEMATIC	05/30/2017	3.56	4,961.01	6,051.21	0.00	-1,090.20	0
ENDO INTERNATIONAL PLC	G30401106	40.00	SYSTEMATIC	06/23/2017	0.40	441.19	612.78	0.00	-171.59	0
ENERPLUS CORP	292766102	60.00	SYSTEMATIC	06/23/2017	0.60	474.58	475.86	0.00	-1.28	0
ENERPLUS CORP	292766102	240.00	SYSTEMATIC	09/11/2017	2.16	2,176.79	1,903.46	273.33	0.00	0
ENNIS INC	293389102	120.00	SYSTEMATIC	03/24/2017	1.20	1,882.75	2,082.00	0.00	-199.25	0
ENNIS INC	293389102	25.00	SYSTEMATIC	06/23/2017	0.25	425.99	433.75	0.00	-7.76	0
ENNIS INC	293389102	180.00	SYSTEMATIC	07/03/2017	1.62	3,394.31	3,123.00	271.31	0.00	0
ENNIS INC	293389102	190.00	SYSTEMATIC	09/11/2017	1.71	3,570.28	3,296.50	273.78	0.00	0
ENSCO PLC	G3157S106	625.00	SYSTEMATIC	01/17/2017	5.63	7,331.29	6,075.00	1,256.29	0.00	0
ENSCO PLC	G3157S106	255.00	SYSTEMATIC	03/24/2017	2.55	2,154.70	2,478.60	0.00	-323.90	0
ENSCO PLC	G3157S106	60.00	SYSTEMATIC	06/23/2017	0.60	322.19	583.20	0.00	-261.01	0
ENSCO PLC	G3157S106	640.00	SYSTEMATIC	10/19/2017	5.76	3,578.69	6,220.80	0.00	-2,642.11	0
ENSTAR GROUP LTD	G3075P101	10.00	SYSTEMATIC	03/24/2017	0.10	1,906.35	1,932.32	0.00	-25.97	0
ENSTAR GROUP LTD	G3075P101	45.00	SYSTEMATIC	04/24/2017	0.41	8,419.39	8,695.44	0.00	-276.05	0
ENSTAR GROUP LTD	G3075P101	75.00	SYSTEMATIC	04/25/2017	0.68	14,024.62	14,645.58	0.00	-620.96	0
ENTEGRIS INC	29362U104	160.00	SYSTEMATIC	03/03/2017	1.44	3,428.74	2,864.00	564.74	0.00	0
ENTEGRIS INC	29362U104	115.00	SYSTEMATIC	03/24/2017	1.15	2,603.54	2,058.50	545.04	0.00	0
ENTEGRIS INC	29362U104	365.00	SYSTEMATIC	04/24/2017	3.29	8,456.96	6,533.50	1,923.46	0.00	0
ENTEGRIS INC	29362U104	685.00	SYSTEMATIC	04/25/2017	6.17	16,248.73	12,261.50	3,987.23	0.00	0
ENTERPRISE FINL SVCS CORP	293712105	25.00	SYSTEMATIC	06/23/2017	0.25	1,027.22	1,075.00	0.00	-47.78	0
ENTERPRISE FINL SVCS CORP	293712105	115.00	SYSTEMATIC	12/04/2017	1.04	5,211.11	4,945.00	266.11	0.00	0

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ESSENDANT INC	296689102	120.00	SYSTEMATIC	03/24/2017	1.20	1,711.16	2,508.00	0.00	-796.84	0
ESSENDANT INC	296689102	35.00	SYSTEMATIC	06/23/2017	0.35	516.58	731.50	0.00	-214.92	0
ESSENDANT INC	296689102	265.00	SYSTEMATIC	09/11/2017	2.39	3,061.59	5,538.50	0.00	-2,476.91	0
ETHAN ALLEN INTERIORS INC	297602104	90.00	SYSTEMATIC	03/24/2017	0.90	2,649.54	3,316.50	0.00	-666.96	0
ETHAN ALLEN INTERIORS INC	297602104	25.00	SYSTEMATIC	06/23/2017	0.25	722.23	921.25	0.00	-199.02	0
EXPRESS INC	30219E103	365.00	SYSTEMATIC	03/03/2017	3.29	4,097.91	3,927.40	170.51	0.00	0
EXPRESS INC	30219E103	50.00	SYSTEMATIC	06/23/2017	0.50	326.99	538.00	0.00	-211.01	0
EXPRESS INC	30219E103	640.00	SYSTEMATIC	09/11/2017	5.76	4,120.92	6,886.40	0.00	-2,765.48	0
EXPRESS INC	30219E103	545.00	SYSTEMATIC	12/04/2017	4.91	5,351.93	5,864.20	0.00	-512.27	0
EXTREME NETWORKS INC	30226D106	1,515.00	SYSTEMATIC	03/03/2017	13.64	9,574.71	7,620.45	1,954.26	0.00	0
EXTREME NETWORKS INC	30226D106	2,970.00	SYSTEMATIC	03/06/2017	26.73	18,726.51	14,939.10	3,787.41	0.00	0
EZCORP INC CL A NON VTG	302301106	225.00	SYSTEMATIC	03/24/2017	2.25	1,808.96	2,396.25	0.00	-587.29	0
EZCORP INC CL A NON VTG	302301106	50.00	SYSTEMATIC	06/23/2017	0.50	446.99	532.50	0.00	-85.51	0
EZCORP INC CL A NON VTG	302301106	355.00	SYSTEMATIC	09/11/2017	3.20	3,194.99	3,780.75	0.00	-585.76	0
EZCORP INC CL A NON VTG	302301106	430.00	SYSTEMATIC	12/04/2017	3.87	5,158.20	4,579.50	578.70	0.00	0
EZCORP INC CL A NON VTG	302301106	20.00	SYSTEMATIC	12/05/2017	0.18	240.40	213.00	27.40	0.00	0
FCB FINL HLDGS INC - CL A	30255G103	65.00	SYSTEMATIC	03/24/2017	0.65	3,080.28	3,179.94	0.00	-99.66	0
FCB FINL HLDGS INC - CL A	30255G103	210.00	SYSTEMATIC	04/24/2017	1.89	9,981.33	10,273.67	0.00	-292.34	0
FCB FINL HLDGS INC - CL A	30255G103	255.00	SYSTEMATIC	04/25/2017	2.30	12,207.91	12,475.17	0.00	-267.26	0
FCB FINL HLDGS INC - CL A	30255G103	75.00	SYSTEMATIC	12/04/2017	0.68	3,977.30	3,526.46	450.84	0.00	0
FIDELITY SOUTHN CORP NEW	316394105	475.00	SYSTEMATIC	09/11/2017	4.28	9,888.51	10,163.94	0.00	-275.43	0
FIDELITY SOUTHN CORP NEW	316394105	335.00	SYSTEMATIC	09/12/2017	3.02	6,978.51	7,312.94	0.00	-334.43	0
FINANCIAL INSTITUTIONS INC	317585404	140.00	SYSTEMATIC	03/03/2017	1.26	4,815.28	4,591.61	223.67	0.00	0
FINANCIAL INSTITUTIONS INC	317585404	55.00	SYSTEMATIC	03/24/2017	0.55	1,734.66	1,803.85	0.00	-69.19	0
FINISH LINE INC CL A	317923100	140.00	SYSTEMATIC	03/24/2017	1.40	2,274.95	2,633.40	0.00	-358.45	0
FINISH LINE INC CL A	317923100	30.00	SYSTEMATIC	06/23/2017	0.30	390.29	564.30	0.00	-174.01	0
FIRST AMERN FINL CORP	31847R102	580.00	SYSTEMATIC	01/17/2017	5.22	21,639.25	21,245.40	393.85	0.00	0
FIRST BUSEY CORP	319383204	70.00	SYSTEMATIC	03/24/2017	0.70	2,013.15	2,154.60	0.00	-141.45	0
FIRST BUSEY CORP	319383204	25.00	SYSTEMATIC	06/23/2017	0.25	735.98	769.50	0.00	-33.52	0
FIRST BUSEY CORP	319383204	490.00	SYSTEMATIC	12/04/2017	4.41	15,654.59	15,082.20	572.39	0.00	0
FIRST BUSEY CORP	319383204	185.00	SYSTEMATIC	12/05/2017	1.67	5,814.33	5,621.01	193.32	0.00	0

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FIRST BUSEY CORP	319383204	140.00	SYSTEMATIC	12/06/2017	1.26	4,478.90	4,072.74	406.16	0.00	0
FIRST DEFIANCE FINL CORP	32006W106	40.00	SYSTEMATIC	04/24/2017	0.36	2,061.14	2,029.60	31.54	0.00	0
FIRST DEFIANCE FINL CORP	32006W106	35.00	SYSTEMATIC	04/25/2017	0.32	1,805.97	1,775.90	30.07	0.00	0
FIRST DEFIANCE FINL CORP	32006W106	60.00	SYSTEMATIC	05/30/2017	0.54	3,139.59	3,044.40	95.19	0.00	0
FIRST DEFIANCE FINL CORP	32006W106	100.00	SYSTEMATIC	05/31/2017	0.90	5,165.75	5,074.00	91.75	0.00	0
FIRST DEFIANCE FINL CORP	32006W106	155.00	SYSTEMATIC	06/01/2017	1.40	8,007.15	7,864.70	142.45	0.00	0
FIRST INTST BANCSYSTEM INC CL A	32055Y201	565.00	SYSTEMATIC	01/17/2017	5.09	23,672.60	24,040.75	0.00	-368.15	0
FIRST MERCHANTS CORP	320817109	125.00	SYSTEMATIC	03/03/2017	1.13	5,039.63	4,706.25	333.38	0.00	0
FIRST MERCHANTS CORP	320817109	65.00	SYSTEMATIC	03/24/2017	0.65	2,466.04	2,447.25	18.79	0.00	0
FIRST MERCHANTS CORP	320817109	555.00	SYSTEMATIC	12/04/2017	5.00	24,088.93	20,895.75	3,193.18	0.00	0
FIRST MIDWEST BANCORP INC DEL	320867104	285.00	SYSTEMATIC	03/03/2017	2.57	6,972.78	7,190.55	0.00	-217.77	0
FIRST MIDWEST BANCORP INC DEL	320867104	725.00	SYSTEMATIC	03/06/2017	6.53	18,220.46	18,291.75	0.00	-71.29	0
FIRST SOURCE CORP	336901103	75.00	SYSTEMATIC	08/08/2017	0.68	3,647.06	3,511.19	135.87	0.00	0
FIRST SOURCE CORP	336901103	65.00	SYSTEMATIC	12/04/2017	0.59	3,362.66	3,043.03	319.63	0.00	0
FLAGSTAR BANCORP INC	337930705	560.00	SYSTEMATIC	03/03/2017	5.04	15,947.17	15,086.40	860.77	0.00	0
FLAGSTAR BANCORP INC	337930705	325.00	SYSTEMATIC	03/06/2017	2.93	9,394.30	8,755.50	638.80	0.00	0
FLAGSTAR BANCORP INC	337930705	25.00	SYSTEMATIC	06/23/2017	0.25	769.73	714.71	55.02	0.00	0
FLAGSTAR BANCORP INC	337930705	65.00	SYSTEMATIC	09/11/2017	0.59	2,069.86	1,858.25	211.61	0.00	0
FLOWERS FOODS INC	343498101	25.00	SYSTEMATIC	06/23/2017	0.25	432.99	466.97	0.00	-33.98	0
FOOT LOCKER INC	344849104	145.00	SYSTEMATIC	12/04/2017	1.31	6,247.23	4,475.36	1,771.87	0.00	0
FOSSIL GROUP INC	34988V106	2,480.00	SYSTEMATIC	12/04/2017	22.32	18,302.96	26,869.43	0.00	-8,566.47	0
FOSSIL GROUP INC	34988V106	70.00	SYSTEMATIC	12/05/2017	0.63	473.12	618.74	0.00	-145.62	0
FRANCESCAS HLDGS CORP	351793104	140.00	SYSTEMATIC	03/24/2017	1.40	2,196.55	2,524.20	0.00	-327.65	0
FRANCESCAS HLDGS CORP	351793104	30.00	SYSTEMATIC	06/23/2017	0.30	320.09	540.90	0.00	-220.81	0
FREIGHTCAR AMER INC	357023100	140.00	SYSTEMATIC	09/11/2017	1.26	2,369.33	2,453.28	0.00	-83.95	0
FRESH DEL MONTE PRODUCE INC	G36738105	40.00	SYSTEMATIC	03/24/2017	0.40	2,300.74	2,425.20	0.00	-124.46	0
FRESH DEL MONTE PRODUCE INC	G36738105	455.00	SYSTEMATIC	09/11/2017	4.10	20,850.84	26,727.45	0.00	-5,876.61	0
FRESH DEL MONTE PRODUCE INC	G36738105	40.00	SYSTEMATIC	09/12/2017	0.36	1,832.68	1,981.08	0.00	-148.40	0
FTI CONSULTING INC	302941109	65.00	SYSTEMATIC	03/24/2017	0.65	2,563.54	2,930.20	0.00	-366.66	0
FTI CONSULTING INC	302941109	85.00	SYSTEMATIC	09/11/2017	0.77	2,877.40	3,831.80	0.00	-954.40	0
FTI CONSULTING INC	302941109	95.00	SYSTEMATIC	12/04/2017	0.86	4,089.31	4,282.60	0.00	-193.29	0

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GENERAL CABLE CORP	369300108	150.00	SYSTEMATIC	03/24/2017	1.50	2,525.94	2,857.50	0.00	-331.56	0
GENERAL CABLE CORP	369300108	1,335.00	SYSTEMATIC	05/30/2017	12.02	21,354.85	25,044.10	0.00	-3,689.25	0
GENESCO INC	371532102	35.00	SYSTEMATIC	03/24/2017	0.35	1,952.60	2,173.50	0.00	-220.90	0
GENESCO INC	371532102	45.00	SYSTEMATIC	06/23/2017	0.45	1,509.26	2,794.50	0.00	-1,285.24	0
GENESCO INC	371532102	295.00	SYSTEMATIC	07/03/2017	2.66	9,889.92	18,205.59	0.00	-8,315.67	0
GENESCO INC	371532102	25.00	SYSTEMATIC	07/05/2017	0.23	848.19	1,267.73	0.00	-419.54	0
GENWORTH FINL INC CL A	37247D106	580.00	SYSTEMATIC	03/24/2017	5.80	2,273.55	2,209.80	63.75	0.00	0
GENWORTH FINL INC CL A	37247D106	135.00	SYSTEMATIC	06/23/2017	1.35	491.38	514.35	0.00	-22.97	0
GENWORTH FINL INC CL A	37247D106	560.00	SYSTEMATIC	09/11/2017	5.04	1,909.33	2,133.60	0.00	-224.27	0
GOVERNMENT PPTYS INCOME TR	38376A103	260.00	SYSTEMATIC	03/24/2017	2.60	5,233.68	4,956.90	276.78	0.00	0
GOVERNMENT PPTYS INCOME TR	38376A103	25.00	SYSTEMATIC	06/23/2017	0.25	571.98	476.62	95.36	0.00	0
GOVERNMENT PPTYS INCOME TR	38376A103	115.00	SYSTEMATIC	09/11/2017	1.04	2,100.98	2,192.48	0.00	-91.50	0
GREEN DOT CORP CL A	39304D102	150.00	SYSTEMATIC	03/03/2017	1.35	4,402.28	3,532.50	869.78	0.00	0
GREEN DOT CORP CL A	39304D102	90.00	SYSTEMATIC	03/24/2017	0.90	2,920.43	2,119.50	800.93	0.00	0
GREEN DOT CORP CL A	39304D102	95.00	SYSTEMATIC	04/24/2017	0.86	3,176.33	2,237.25	939.08	0.00	0
GREEN DOT CORP CL A	39304D102	665.00	SYSTEMATIC	05/30/2017	5.99	24,081.84	15,660.75	8,421.09	0.00	0
GREENHILL & CO INC	395259104	25.00	SYSTEMATIC	06/23/2017	0.25	509.73	687.29	0.00	-177.56	0
GREENHILL & CO INC	395259104	965.00	SYSTEMATIC	08/08/2017	8.69	16,911.32	25,541.24	0.00	-8,629.92	0
GREENHILL & CO INC	395259104	65.00	SYSTEMATIC	08/09/2017	0.59	1,123.60	1,372.57	0.00	-248.97	0
GREENLIGHT CAPITAL RE LTD - A	G4095J109	25.00	SYSTEMATIC	06/23/2017	0.25	512.23	539.02	0.00	-26.79	0
GREIF INC CL A	397624107	45.00	SYSTEMATIC	03/24/2017	0.45	2,474.49	2,308.95	165.54	0.00	0
HACKETT GROUP INC	404609109	100.00	SYSTEMATIC	03/24/2017	1.00	1,877.95	1,766.00	111.95	0.00	0
HACKETT GROUP INC	404609109	65.00	SYSTEMATIC	04/24/2017	0.59	1,285.08	1,147.90	137.18	0.00	0
HACKETT GROUP INC	404609109	90.00	SYSTEMATIC	04/25/2017	0.81	1,762.07	1,589.40	172.67	0.00	0
HACKETT GROUP INC	404609109	340.00	SYSTEMATIC	04/26/2017	3.06	6,611.22	6,004.40	606.82	0.00	0
HACKETT GROUP INC	404609109	395.00	SYSTEMATIC	04/27/2017	3.56	7,710.10	6,975.70	734.40	0.00	0
HAEMONETICS CORP MASS	405024100	65.00	SYSTEMATIC	03/24/2017	0.65	2,518.69	2,613.00	0.00	-94.31	0
HAEMONETICS CORP MASS	405024100	25.00	SYSTEMATIC	06/23/2017	0.25	1,014.47	1,005.00	9.47	0.00	0
HAEMONETICS CORP MASS	405024100	140.00	SYSTEMATIC	12/04/2017	1.26	8,081.90	5,628.00	2,453.90	0.00	0
HALYARD HEALTH INC	40650V100	65.00	SYSTEMATIC	03/24/2017	0.65	2,444.59	2,403.70	40.89	0.00	0
HALYARD HEALTH INC	40650V100	25.00	SYSTEMATIC	06/23/2017	0.25	954.47	924.50	29.97	0.00	0

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HALYARD HEALTH INC	40650V100	75.00	SYSTEMATIC	09/11/2017	0.68	3,416.53	2,773.50	643.03	0.00	0
HANMI FINANCIAL CORP	410495204	90.00	SYSTEMATIC	03/24/2017	0.90	2,633.79	3,018.29	0.00	-384.50	0
HANMI FINANCIAL CORP	410495204	25.00	SYSTEMATIC	06/23/2017	0.25	720.98	838.41	0.00	-117.43	0
HANOVER INS GROUP INC	410867105	315.00	SYSTEMATIC	01/17/2017	2.84	27,954.32	28,668.15	0.00	-713.83	0
HARSCO CORP	415864107	185.00	SYSTEMATIC	03/24/2017	1.85	2,218.10	2,516.00	0.00	-297.90	0
HARSCO CORP	415864107	335.00	SYSTEMATIC	05/30/2017	3.02	4,816.58	4,556.00	260.58	0.00	0
HARSCO CORP	415864107	35.00	SYSTEMATIC	06/23/2017	0.35	566.63	476.00	90.63	0.00	0
HARSCO CORP	415864107	195.00	SYSTEMATIC	09/11/2017	1.76	3,308.19	2,652.00	656.19	0.00	0
HARSCO CORP	415864107	250.00	SYSTEMATIC	10/19/2017	2.25	5,297.87	3,400.00	1,897.87	0.00	0
HAVERTY FURNITURE COS INC	419596101	25.00	SYSTEMATIC	06/23/2017	0.25	587.23	593.88	0.00	-6.65	0
HAWAIIAN ELECTRIC INDS INC	419870100	85.00	SYSTEMATIC	03/24/2017	0.85	2,829.58	2,810.95	18.63	0.00	0
HAWAIIAN ELECTRIC INDS INC	419870100	90.00	SYSTEMATIC	06/23/2017	0.90	3,020.33	2,976.30	44.03	0.00	0
HAWAIIAN ELECTRIC INDS INC	419870100	60.00	SYSTEMATIC	09/11/2017	0.54	2,010.23	1,984.20	26.03	0.00	0
HEALTHSOUTH CORP	421924309	60.00	SYSTEMATIC	03/24/2017	0.60	2,468.94	2,474.40	0.00	-5.46	0
HEALTHSOUTH CORP	421924309	70.00	SYSTEMATIC	09/11/2017	0.63	3,166.75	2,886.80	279.95	0.00	0
HEALTHSTREAM INC	42222N103	190.00	SYSTEMATIC	09/11/2017	1.71	4,508.46	4,428.75	79.71	0.00	0
HEARTLAND FINANCIAL USA INC	42234Q102	220.00	SYSTEMATIC	03/03/2017	1.98	10,915.70	10,560.00	355.70	0.00	0
HEARTLAND FINANCIAL USA INC	42234Q102	310.00	SYSTEMATIC	03/06/2017	2.79	15,757.63	14,880.00	877.63	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	85.00	SYSTEMATIC	03/24/2017	0.85	2,170.85	2,007.68	163.17	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	25.00	SYSTEMATIC	06/23/2017	0.25	555.98	590.49	0.00	-34.51	0
HEIDRICK & STRUGGLES INTL	422819102	235.00	SYSTEMATIC	07/03/2017	2.12	5,194.36	5,544.73	0.00	-350.37	0
HEIDRICK & STRUGGLES INTL	422819102	15.00	SYSTEMATIC	07/05/2017	0.14	327.82	352.82	0.00	-25.00	0
HERITAGE FINL CORP WASH	42722X106	80.00	SYSTEMATIC	03/24/2017	0.80	1,831.16	2,060.00	0.00	-228.84	0
HERITAGE FINL CORP WASH	42722X106	25.00	SYSTEMATIC	06/23/2017	0.25	644.73	643.75	0.98	0.00	0
HERITAGE FINL CORP WASH	42722X106	380.00	SYSTEMATIC	10/19/2017	3.42	11,511.06	9,785.00	1,726.06	0.00	0
HERITAGE FINL CORP WASH	42722X106	465.00	SYSTEMATIC	10/20/2017	4.19	14,115.87	11,834.61	2,281.26	0.00	0
HERSHA HOSPITALITY TR	427825500	125.00	SYSTEMATIC	03/24/2017	1.25	2,308.69	2,687.50	0.00	-378.81	0
HERSHA HOSPITALITY TR	427825500	25.00	SYSTEMATIC	06/23/2017	0.25	479.98	537.50	0.00	-57.52	0
HIBBETT SPORTS INC	428567101	360.00	SYSTEMATIC	12/04/2017	3.24	7,064.61	13,428.00	0.00	-6,363.39	0
HILL-ROM HOLDINGS INC	431475102	60.00	SYSTEMATIC	03/03/2017	0.54	4,028.87	3,368.40	660.47	0.00	0
HILL-ROM HOLDINGS INC	431475102	40.00	SYSTEMATIC	03/24/2017	0.40	2,772.33	2,245.60	526.73	0.00	0

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HILL-ROM HOLDINGS INC	431475102	45.00	SYSTEMATIC	05/30/2017	0.41	3,399.22	2,526.30	872.92	0.00	0
HMS HLDGS CORP	40425J101	135.00	SYSTEMATIC	03/24/2017	1.35	2,446.14	2,451.60	0.00	-5.46	0
HMS HLDGS CORP	40425J101	395.00	SYSTEMATIC	04/24/2017	3.56	7,916.11	7,173.20	742.91	0.00	0
HMS HLDGS CORP	40425J101	385.00	SYSTEMATIC	04/25/2017	3.47	7,768.24	6,991.60	776.64	0.00	0
HMS HLDGS CORP	40425J101	385.00	SYSTEMATIC	04/26/2017	3.47	7,757.22	6,991.60	765.62	0.00	0
HOMESTREET INC	43785V102	785.00	SYSTEMATIC	03/03/2017	7.07	21,501.60	24,806.00	0.00	-3,304.40	0
HOPE BANCORP INC	43940T109	165.00	SYSTEMATIC	12/04/2017	1.49	3,106.93	2,927.83	179.10	0.00	0
HORIZON PHARMA PLC	G4617B105	140.00	SYSTEMATIC	03/24/2017	1.40	2,027.15	2,514.44	0.00	-487.29	0
HORIZON PHARMA PLC	G4617B105	1,230.00	SYSTEMATIC	04/24/2017	11.07	18,822.95	22,091.10	0.00	-3,268.15	0
HUDBAY MINERALS INC	443628102	330.00	SYSTEMATIC	03/24/2017	3.30	2,240.65	2,314.56	0.00	-73.91	0
HUDBAY MINERALS INC	443628102	80.00	SYSTEMATIC	06/23/2017	0.80	375.19	561.11	0.00	-185.92	0
HUDBAY MINERALS INC	443628102	955.00	SYSTEMATIC	08/08/2017	8.60	7,377.76	6,698.20	679.56	0.00	0
HUDBAY MINERALS INC	443628102	650.00	SYSTEMATIC	09/11/2017	5.85	5,811.64	4,558.98	1,252.66	0.00	0
HUDBAY MINERALS INC	443628102	20.00	SYSTEMATIC	09/12/2017	0.18	157.35	140.28	17.07	0.00	0
HUNTSMAN CORP	447011107	260.00	SYSTEMATIC	03/03/2017	2.34	5,738.33	4,960.80	777.53	0.00	0
HUNTSMAN CORP	447011107	205.00	SYSTEMATIC	04/24/2017	1.85	4,867.45	3,911.40	956.05	0.00	0
HUNTSMAN CORP	447011107	25.00	SYSTEMATIC	06/23/2017	0.25	615.73	477.00	138.73	0.00	0
HUNTSMAN CORP	447011107	915.00	SYSTEMATIC	07/03/2017	8.24	23,414.87	17,458.20	5,956.67	0.00	0
IBERIABANK CORP	450828108	280.00	SYSTEMATIC	12/04/2017	2.52	22,171.59	22,311.41	0.00	-139.82	0
ICF INTL INC	44925C103	100.00	SYSTEMATIC	07/03/2017	0.90	4,630.78	5,520.00	0.00	-889.22	0
ICON PLC	G4705A100	30.00	SYSTEMATIC	03/24/2017	0.30	2,333.04	2,256.00	77.04	0.00	0
ICON PLC	G4705A100	55.00	SYSTEMATIC	08/08/2017	0.50	5,849.36	4,136.00	1,713.36	0.00	0
ICON PLC	G4705A100	30.00	SYSTEMATIC	09/11/2017	0.27	3,463.47	2,256.00	1,207.47	0.00	0
ICONIX BRAND GROUP INC	451055107	385.00	SYSTEMATIC	01/17/2017	3.47	3,834.47	3,595.90	238.57	0.00	0
ICONIX BRAND GROUP INC	451055107	370.00	SYSTEMATIC	03/24/2017	3.70	2,615.84	3,455.80	0.00	-839.96	0
ICONIX BRAND GROUP INC	451055107	80.00	SYSTEMATIC	06/23/2017	0.80	515.98	747.20	0.00	-231.22	0
ICONIX BRAND GROUP INC	451055107	3,895.00	SYSTEMATIC	12/04/2017	35.06	7,193.11	31,393.77	0.00	-24,200.66	0
ICU MED INC	44930G107	15.00	SYSTEMATIC	03/24/2017	0.15	2,334.54	2,210.25	124.29	0.00	0
ICU MED INC	44930G107	140.00	SYSTEMATIC	05/30/2017	1.26	22,333.36	20,629.00	1,704.36	0.00	0
IDT CORP	448947507	365.00	SYSTEMATIC	01/17/2017	3.29	7,254.79	6,767.10	487.69	0.00	0
IDT CORP	448947507	540.00	SYSTEMATIC	01/18/2017	4.86	10,691.03	10,011.60	679.43	0.00	0

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IDT CORP	448947507	30.00	SYSTEMATIC	01/19/2017	0.27	595.51	556.20	39.31	0.00	0
IDT CORP	448947507	30.00	SYSTEMATIC	06/23/2017	0.30	450.29	580.18	0.00	-129.89	0
IDT CORP	448947507	970.00	SYSTEMATIC	07/03/2017	8.73	14,029.29	19,068.25	0.00	-5,038.96	0
IDT CORP	448947507	330.00	SYSTEMATIC	07/05/2017	2.97	4,733.11	4,983.32	0.00	-250.21	0
INFREAREIT INC	45685L100	145.00	SYSTEMATIC	03/24/2017	1.45	2,537.44	2,389.74	147.70	0.00	0
INFREAREIT INC	45685L100	25.00	SYSTEMATIC	06/23/2017	0.25	492.48	412.02	80.46	0.00	0
INFREAREIT INC	45685L100	1,020.00	SYSTEMATIC	07/03/2017	9.18	19,627.74	17,665.00	1,962.74	0.00	0
INFREAREIT INC	45685L100	205.00	SYSTEMATIC	07/05/2017	1.85	3,888.39	3,569.77	318.62	0.00	0
INNPHOS HLDGS INC	45774N108	45.00	SYSTEMATIC	03/24/2017	0.45	2,370.54	2,351.70	18.84	0.00	0
INNPHOS HLDGS INC	45774N108	470.00	SYSTEMATIC	12/04/2017	4.23	21,709.50	24,187.84	0.00	-2,478.34	0
INNPHOS HLDGS INC	45774N108	15.00	SYSTEMATIC	12/05/2017	0.14	689.72	690.31	0.00	-0.59	0
INNOVIVA INC	45781M101	140.00	SYSTEMATIC	09/11/2017	1.26	1,968.50	1,805.43	163.07	0.00	0
INSIGHT ENTERPRISES INC	45765U103	105.00	SYSTEMATIC	01/17/2017	0.95	4,287.61	4,246.20	41.41	0.00	0
INSIGHT ENTERPRISES INC	45765U103	70.00	SYSTEMATIC	03/03/2017	0.63	2,978.73	2,830.80	147.93	0.00	0
INSIGHT ENTERPRISES INC	45765U103	425.00	SYSTEMATIC	03/06/2017	3.83	18,606.06	17,187.00	1,419.06	0.00	0
INSIGHT ENTERPRISES INC	45765U103	115.00	SYSTEMATIC	03/07/2017	1.04	4,987.23	4,650.60	336.63	0.00	0
INSIGHT ENTERPRISES INC	45765U103	545.00	SYSTEMATIC	05/30/2017	4.91	22,404.73	22,474.15	0.00	-69.42	0
INSPERITY INC	45778Q107	315.00	SYSTEMATIC	03/03/2017	2.84	26,044.07	22,349.25	3,694.82	0.00	0
INTER PARFUMS INC	458334109	25.00	SYSTEMATIC	06/23/2017	0.25	900.98	877.64	23.34	0.00	0
INTER PARFUMS INC	458334109	100.00	SYSTEMATIC	09/11/2017	0.90	3,980.00	3,514.08	465.92	0.00	0
INVESCO MORTGAGE CAPITAL INC	46131B100	155.00	SYSTEMATIC	03/24/2017	1.55	2,400.89	2,263.00	137.89	0.00	0
INVESCO MORTGAGE CAPITAL INC	46131B100	885.00	SYSTEMATIC	05/30/2017	7.97	14,205.17	12,921.00	1,284.17	0.00	0
INVESCO MORTGAGE CAPITAL INC	46131B100	485.00	SYSTEMATIC	05/31/2017	4.37	7,845.95	7,081.00	764.95	0.00	0
INVESTORS BANCORP INC NEW	46146L101	210.00	SYSTEMATIC	03/24/2017	2.10	2,887.43	3,078.46	0.00	-191.03	0
INVESTORS BANCORP INC NEW	46146L101	735.00	SYSTEMATIC	04/24/2017	6.62	10,408.89	10,774.60	0.00	-365.71	0
INVESTORS BANCORP INC NEW	46146L101	810.00	SYSTEMATIC	04/25/2017	7.29	11,573.40	11,874.05	0.00	-300.65	0
IROBOT CORP	462726100	45.00	SYSTEMATIC	03/24/2017	0.45	2,661.24	2,630.25	30.99	0.00	0
IROBOT CORP	462726100	55.00	SYSTEMATIC	04/24/2017	0.50	3,686.91	3,214.75	472.16	0.00	0
IROBOT CORP	462726100	335.00	SYSTEMATIC	05/30/2017	3.02	31,944.46	19,580.75	12,363.71	0.00	0
ITRON INC	465741106	40.00	SYSTEMATIC	03/24/2017	0.40	2,461.54	2,514.00	0.00	-52.46	0
ITRON INC	465741106	310.00	SYSTEMATIC	09/11/2017	2.79	22,084.41	19,483.50	2,600.91	0.00	0

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ITRON INC	465741106	60.00	SYSTEMATIC	09/12/2017	0.54	4,305.46	3,692.25	613.21	0.00	0
IXIA	45071R109	240.00	SYSTEMATIC	01/17/2017	2.16	4,032.46	3,864.00	168.46	0.00	0
IXIA	45071R109	1,465.00	SYSTEMATIC	03/03/2017	13.19	28,629.45	23,586.50	5,042.95	0.00	0
JABIL CIRCUIT INC	466313103	105.00	SYSTEMATIC	03/24/2017	1.05	2,980.88	2,442.76	538.12	0.00	0
JABIL CIRCUIT INC	466313103	185.00	SYSTEMATIC	04/24/2017	1.67	5,369.81	4,303.91	1,065.90	0.00	0
JABIL CIRCUIT INC	466313103	25.00	SYSTEMATIC	06/23/2017	0.25	715.73	581.61	134.12	0.00	0
K12 INC	48273U102	245.00	SYSTEMATIC	01/17/2017	2.21	4,237.72	4,204.20	33.52	0.00	0
K12 INC	48273U102	130.00	SYSTEMATIC	03/24/2017	1.30	2,359.44	2,230.80	128.64	0.00	0
K12 INC	48273U102	25.00	SYSTEMATIC	06/23/2017	0.25	454.99	429.00	25.99	0.00	0
KAISER ALUM CORP	483007704	25.00	SYSTEMATIC	03/24/2017	0.25	1,939.95	1,942.25	0.00	-2.30	0
KAISER ALUM CORP	483007704	30.00	SYSTEMATIC	09/11/2017	0.27	2,951.98	2,330.70	621.28	0.00	0
KAPSTONE PAPER & PACKAGING CORP	48562P103	125.00	SYSTEMATIC	03/24/2017	1.25	2,936.18	2,756.25	179.93	0.00	0
KAPSTONE PAPER & PACKAGING CORP	48562P103	25.00	SYSTEMATIC	06/23/2017	0.25	531.98	551.25	0.00	-19.27	0
KAPSTONE PAPER & PACKAGING CORP	48562P103	1,060.00	SYSTEMATIC	08/08/2017	9.54	24,323.36	23,373.00	950.36	0.00	0
KEARNY FINL CORP MD	48716P108	200.00	SYSTEMATIC	03/24/2017	2.00	2,947.93	3,079.33	0.00	-131.40	0
KEARNY FINL CORP MD	48716P108	950.00	SYSTEMATIC	05/30/2017	8.55	13,290.12	14,626.83	0.00	-1,336.71	0
KEARNY FINL CORP MD	48716P108	445.00	SYSTEMATIC	05/31/2017	4.01	6,215.79	6,851.51	0.00	-635.72	0
KEARNY FINL CORP MD	48716P108	95.00	SYSTEMATIC	06/01/2017	0.86	1,328.05	1,462.69	0.00	-134.64	0
KELLY SERVICES INC CL A	488152208	95.00	SYSTEMATIC	03/24/2017	0.95	2,040.55	2,177.40	0.00	-136.85	0
KELLY SERVICES INC CL A	488152208	25.00	SYSTEMATIC	06/23/2017	0.25	555.23	573.00	0.00	-17.77	0
KELLY SERVICES INC CL A	488152208	590.00	SYSTEMATIC	12/04/2017	5.31	17,171.08	13,522.80	3,648.28	0.00	0
KELLY SERVICES INC CL A	488152208	305.00	SYSTEMATIC	12/05/2017	2.75	8,754.72	6,893.94	1,860.78	0.00	0
KELLY SERVICES INC CL A	488152208	30.00	SYSTEMATIC	12/06/2017	0.27	884.80	634.88	249.92	0.00	0
KEMET CORP COM NEW	488360207	320.00	SYSTEMATIC	03/03/2017	2.88	3,490.83	2,121.19	1,369.64	0.00	0
KEMET CORP COM NEW	488360207	1,320.00	SYSTEMATIC	03/06/2017	11.88	14,747.86	8,824.22	5,923.64	0.00	0
KEMET CORP COM NEW	488360207	235.00	SYSTEMATIC	03/24/2017	2.35	2,669.54	1,593.03	1,076.51	0.00	0
KEMET CORP COM NEW	488360207	355.00	SYSTEMATIC	05/30/2017	3.20	4,642.68	2,406.48	2,236.20	0.00	0
KEMET CORP COM NEW	488360207	35.00	SYSTEMATIC	06/23/2017	0.35	474.23	237.26	236.97	0.00	0
KEMET CORP COM NEW	488360207	1,590.00	SYSTEMATIC	08/08/2017	14.31	27,010.29	11,128.38	15,881.91	0.00	0
KEMET CORP COM NEW	488360207	70.00	SYSTEMATIC	08/09/2017	0.63	1,229.46	494.99	734.47	0.00	0
KINDRED HEALTHCARE INC	494580103	1,975.00	SYSTEMATIC	01/17/2017	17.78	15,480.99	15,503.75	0.00	-22.76	0

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KINDRED HEALTHCARE INC	494580103	1,725.00	SYSTEMATIC	01/18/2017	15.53	13,455.14	13,541.25	0.00	-86.11	0
KINDRED HEALTHCARE INC	494580103	750.00	SYSTEMATIC	12/04/2017	6.75	5,573.65	6,420.60	0.00	-846.95	0
KINDRED HEALTHCARE INC	494580103	40.00	SYSTEMATIC	12/05/2017	0.36	295.85	342.43	0.00	-46.58	0
KINROSS GOLD CORP	496902404	7,645.00	SYSTEMATIC	01/17/2017	68.81	25,236.04	23,775.95	1,460.09	0.00	0
KITE REALTY GROUP TR	49803T300	30.00	SYSTEMATIC	06/23/2017	0.30	543.88	666.56	0.00	-122.68	0
KNOLL INC	498904200	110.00	SYSTEMATIC	03/24/2017	1.10	2,499.14	3,072.30	0.00	-573.16	0
KNOLL INC	498904200	180.00	SYSTEMATIC	04/24/2017	1.62	4,324.27	5,027.40	0.00	-703.13	0
KNOLL INC	498904200	220.00	SYSTEMATIC	04/25/2017	1.98	5,297.44	6,144.60	0.00	-847.16	0
KNOLL INC	498904200	600.00	SYSTEMATIC	04/26/2017	5.40	14,076.93	15,662.01	0.00	-1,585.08	0
KULICKE & SOFFA INDS INC	501242101	380.00	SYSTEMATIC	03/03/2017	3.42	7,752.33	6,061.00	1,691.33	0.00	0
KULICKE & SOFFA INDS INC	501242101	125.00	SYSTEMATIC	03/24/2017	1.25	2,541.19	1,993.75	547.44	0.00	0
KULICKE & SOFFA INDS INC	501242101	25.00	SYSTEMATIC	06/23/2017	0.25	512.98	398.75	114.23	0.00	0
KULICKE & SOFFA INDS INC	501242101	170.00	SYSTEMATIC	10/19/2017	1.53	3,733.16	2,711.50	1,021.66	0.00	0
LA Z BOY INCORPORATED	505336107	90.00	SYSTEMATIC	03/24/2017	0.90	2,460.54	2,794.50	0.00	-333.96	0
LA Z BOY INCORPORATED	505336107	25.00	SYSTEMATIC	06/23/2017	0.25	654.73	776.25	0.00	-121.52	0
LA Z BOY INCORPORATED	505336107	110.00	SYSTEMATIC	12/04/2017	0.99	3,525.27	3,415.50	109.77	0.00	0
LANCASTER COLONY CORP	513847103	130.00	SYSTEMATIC	03/03/2017	1.17	17,247.58	18,380.70	0.00	-1,133.12	0
LANCASTER COLONY CORP	513847103	50.00	SYSTEMATIC	03/06/2017	0.45	6,649.49	7,069.50	0.00	-420.01	0
LANDAUER INC	51476K103	80.00	SYSTEMATIC	03/03/2017	0.72	4,135.98	3,848.00	287.98	0.00	0
LANDAUER INC	51476K103	40.00	SYSTEMATIC	03/24/2017	0.40	1,919.55	1,924.00	0.00	-4.45	0
LANDAUER INC	51476K103	25.00	SYSTEMATIC	09/11/2017	0.23	1,693.54	1,202.50	491.04	0.00	0
LANDAUER INC	51476K103	300.00	SYSTEMATIC	09/26/2017	3.90	20,218.39	14,728.84	5,489.55	0.00	0
LANTHEUS HLDGS INC	516544103	1,120.00	SYSTEMATIC	03/03/2017	10.08	14,316.09	9,957.80	4,358.29	0.00	0
LANTHEUS HLDGS INC	516544103	155.00	SYSTEMATIC	03/24/2017	1.55	1,827.41	1,388.13	439.28	0.00	0
LANTHEUS HLDGS INC	516544103	530.00	SYSTEMATIC	05/30/2017	4.77	8,859.55	4,797.65	4,061.90	0.00	0
LANTHEUS HLDGS INC	516544103	45.00	SYSTEMATIC	05/31/2017	0.41	761.66	410.64	351.02	0.00	0
LANTHEUS HLDGS INC	516544103	20.00	SYSTEMATIC	06/01/2017	0.18	339.21	182.50	156.71	0.00	0
LANTHEUS HLDGS INC	516544103	30.00	SYSTEMATIC	06/23/2017	0.30	452.69	273.76	178.93	0.00	0
LANTHEUS HLDGS INC	516544103	185.00	SYSTEMATIC	09/11/2017	1.67	3,069.25	1,688.17	1,381.08	0.00	0
LANTHEUS HLDGS INC	516544103	260.00	SYSTEMATIC	12/04/2017	2.34	5,774.43	2,372.56	3,401.87	0.00	0
LANTHEUS HLDGS INC	516544103	15.00	SYSTEMATIC	12/05/2017	0.14	327.02	136.88	190.14	0.00	0

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LASALLE HOTEL PROPERTIES	517942108	145.00	SYSTEMATIC	01/17/2017	1.31	4,411.00	4,418.15	0.00	-7.15	0
LASALLE HOTEL PROPERTIES	517942108	80.00	SYSTEMATIC	03/24/2017	0.80	2,269.55	2,437.60	0.00	-168.05	0
LASALLE HOTEL PROPERTIES	517942108	25.00	SYSTEMATIC	06/23/2017	0.25	777.73	761.75	15.98	0.00	0
LEGACY TEX FINL GROUP INC	52471Y106	175.00	SYSTEMATIC	03/03/2017	1.58	7,466.59	7,535.50	0.00	-68.91	0
LEGACY TEX FINL GROUP INC	52471Y106	450.00	SYSTEMATIC	03/06/2017	4.05	19,764.82	19,377.00	387.82	0.00	0
LEGG MASON INC	524901105	95.00	SYSTEMATIC	03/03/2017	0.86	3,524.51	2,841.45	683.06	0.00	0
LEGG MASON INC	524901105	65.00	SYSTEMATIC	03/24/2017	0.65	2,262.60	1,944.15	318.45	0.00	0
LEGG MASON INC	524901105	25.00	SYSTEMATIC	06/23/2017	0.25	1,007.22	747.75	259.47	0.00	0
LEMAITRE VASCULAR INC	525558201	315.00	SYSTEMATIC	04/24/2017	2.84	7,922.35	7,982.10	0.00	-59.75	0
LEMAITRE VASCULAR INC	525558201	245.00	SYSTEMATIC	04/25/2017	2.21	6,195.21	6,208.30	0.00	-13.09	0
LEMAITRE VASCULAR INC	525558201	360.00	SYSTEMATIC	04/26/2017	3.24	9,070.12	9,122.40	0.00	-52.28	0
LEXINGTON CORP PPTY TRUST REIT	529043101	230.00	SYSTEMATIC	03/24/2017	2.30	2,368.94	2,484.00	0.00	-115.06	0
LEXINGTON CORP PPTY TRUST REIT	529043101	45.00	SYSTEMATIC	06/23/2017	0.45	454.94	486.00	0.00	-31.06	0
LEXINGTON CORP PPTY TRUST REIT	529043101	1,705.00	SYSTEMATIC	07/03/2017	15.35	17,196.93	18,414.00	0.00	-1,217.07	0
LEXINGTON CORP PPTY TRUST REIT	529043101	280.00	SYSTEMATIC	07/05/2017	2.52	2,770.19	3,024.00	0.00	-253.81	0
LHC GROUP INC	50187A107	55.00	SYSTEMATIC	03/24/2017	0.55	2,759.28	2,513.50	245.78	0.00	0
LHC GROUP INC	50187A107	70.00	SYSTEMATIC	04/24/2017	0.63	3,640.78	3,199.00	441.78	0.00	0
LHC GROUP INC	50187A107	55.00	SYSTEMATIC	05/30/2017	0.50	3,284.16	2,513.50	770.66	0.00	0
LHC GROUP INC	50187A107	75.00	SYSTEMATIC	09/11/2017	0.68	4,918.69	3,427.50	1,491.19	0.00	0
LIFEPOINT HOSPITALS INC	53219L109	40.00	SYSTEMATIC	03/24/2017	0.40	2,399.54	2,272.00	127.54	0.00	0
LOGITECH INTERNATIONAL-REG	H50430232	195.00	SYSTEMATIC	03/24/2017	1.95	6,011.71	5,005.46	1,006.25	0.00	0
LOGITECH INTERNATIONAL-REG	H50430232	595.00	SYSTEMATIC	05/30/2017	5.36	21,307.13	15,273.07	6,034.06	0.00	0
LOGITECH INTERNATIONAL-REG	H50430232	190.00	SYSTEMATIC	05/31/2017	1.71	7,011.54	4,877.11	2,134.43	0.00	0
LOUISIANA PAC CORP	546347105	25.00	SYSTEMATIC	06/23/2017	0.25	609.98	570.12	39.86	0.00	0
LOUISIANA PAC CORP	546347105	100.00	SYSTEMATIC	09/11/2017	0.90	2,715.09	2,280.48	434.61	0.00	0
LUMINEX CORP DEL	55027E102	135.00	SYSTEMATIC	03/24/2017	1.35	2,446.14	2,731.05	0.00	-284.91	0
LUMINEX CORP DEL	55027E102	30.00	SYSTEMATIC	06/23/2017	0.30	623.68	606.90	16.78	0.00	0
LUMINEX CORP DEL	55027E102	130.00	SYSTEMATIC	09/11/2017	1.17	2,500.43	2,629.90	0.00	-129.47	0
MAGELLAN HEALTH SVCS INC	559079207	35.00	SYSTEMATIC	03/24/2017	0.35	2,265.85	2,633.75	0.00	-367.90	0
MAGELLAN HEALTH SVCS INC	559079207	30.00	SYSTEMATIC	06/23/2017	0.30	2,174.65	2,257.50	0.00	-82.85	0
MAGELLAN HEALTH SVCS INC	559079207	50.00	SYSTEMATIC	09/11/2017	0.45	4,000.61	3,762.50	238.11	0.00	0

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MAINSOURCE FINL GROUP INC	56062Y102	25.00	SYSTEMATIC	06/23/2017	0.25	823.98	823.81	0.17	0.00	0
MAINSOURCE FINL GROUP INC	56062Y102	305.00	SYSTEMATIC	08/08/2017	2.75	10,706.95	10,050.42	656.53	0.00	0
MAINSOURCE FINL GROUP INC	56062Y102	355.00	SYSTEMATIC	08/09/2017	3.20	12,521.98	11,698.03	823.95	0.00	0
MANPOWER INC WIS	56418H100	30.00	SYSTEMATIC	03/24/2017	0.30	3,036.53	2,666.10	370.43	0.00	0
MANPOWER INC WIS	56418H100	30.00	SYSTEMATIC	04/24/2017	0.27	3,033.11	2,666.10	367.01	0.00	0
MANPOWER INC WIS	56418H100	20.00	SYSTEMATIC	09/11/2017	0.18	2,215.15	1,777.40	437.75	0.00	0
MANTECH INTERNATIONAL CORP CL A	564563104	60.00	SYSTEMATIC	09/11/2017	0.54	2,420.51	2,535.00	0.00	-114.49	0
MANTECH INTERNATIONAL CORP CL A	564563104	70.00	SYSTEMATIC	12/04/2017	0.63	3,564.58	2,957.50	607.08	0.00	0
MASIMO CORP	574795100	60.00	SYSTEMATIC	01/17/2017	0.54	4,213.94	4,044.00	169.94	0.00	0
MASIMO CORP	574795100	70.00	SYSTEMATIC	03/03/2017	0.63	6,304.83	4,718.00	1,586.83	0.00	0
MASIMO CORP	574795100	25.00	SYSTEMATIC	03/24/2017	0.25	2,304.94	1,685.00	619.94	0.00	0
MATERION CORP COM	576690101	70.00	SYSTEMATIC	03/24/2017	0.70	2,291.75	2,443.35	0.00	-151.60	0
MATERION CORP COM	576690101	25.00	SYSTEMATIC	06/23/2017	0.25	925.97	893.02	32.95	0.00	0
MATERION CORP COM	576690101	110.00	SYSTEMATIC	07/03/2017	0.99	4,129.31	3,951.77	177.54	0.00	0
MATERION CORP COM	576690101	70.00	SYSTEMATIC	09/11/2017	0.63	2,662.25	2,499.91	162.34	0.00	0
MATRIX SVC CO	576853105	60.00	SYSTEMATIC	06/23/2017	0.60	485.38	984.38	0.00	-499.00	0
MATRIX SVC CO	576853105	410.00	SYSTEMATIC	07/03/2017	3.69	3,686.51	6,735.53	0.00	-3,049.02	0
MATRIX SVC CO	576853105	670.00	SYSTEMATIC	09/11/2017	6.03	9,205.65	11,197.79	0.00	-1,992.14	0
MATRIX SVC CO	576853105	1,700.00	SYSTEMATIC	12/04/2017	15.30	28,970.22	16,436.91	12,533.31	0.00	0
MB FINANCIAL INC	55264U108	165.00	SYSTEMATIC	03/03/2017	1.49	7,459.88	7,792.95	0.00	-333.07	0
MB FINANCIAL INC	55264U108	385.00	SYSTEMATIC	03/06/2017	3.47	17,866.53	18,183.55	0.00	-317.02	0
MCDERMOTT INTERNATIONAL INC	580037109	375.00	SYSTEMATIC	03/24/2017	3.75	2,321.19	2,771.25	0.00	-450.06	0
MCDERMOTT INTERNATIONAL INC	580037109	75.00	SYSTEMATIC	06/23/2017	0.75	464.98	554.25	0.00	-89.27	0
MCGRATH RENTCORP	580589109	245.00	SYSTEMATIC	05/30/2017	2.21	8,269.61	8,347.26	0.00	-77.65	0
MCGRATH RENTCORP	580589109	190.00	SYSTEMATIC	05/31/2017	1.71	6,335.68	6,572.31	0.00	-236.63	0
MCGRATH RENTCORP	580589109	160.00	SYSTEMATIC	06/01/2017	1.44	5,264.92	5,593.42	0.00	-328.50	0
MDU RESOURCES GROUP INC	552690109	190.00	SYSTEMATIC	03/24/2017	1.90	5,103.28	5,466.30	0.00	-363.02	0
MDU RESOURCES GROUP INC	552690109	25.00	SYSTEMATIC	06/23/2017	0.25	688.23	719.25	0.00	-31.02	0
MDU RESOURCES GROUP INC	552690109	115.00	SYSTEMATIC	09/11/2017	1.04	3,132.83	3,308.55	0.00	-175.72	0
MEDICAL PPTYS TR INC COMMON	58463J304	1,710.00	SYSTEMATIC	03/03/2017	15.39	23,040.82	21,033.00	2,007.82	0.00	0
MEDICAL PPTYS TR INC COMMON	58463J304	280.00	SYSTEMATIC	03/06/2017	2.52	3,768.71	3,444.00	324.71	0.00	0

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MEDIFAST INC COM	58470H101	55.00	SYSTEMATIC	03/24/2017	0.55	2,357.79	2,289.65	68.14	0.00	0
MEDIFAST INC COM	58470H101	155.00	SYSTEMATIC	09/11/2017	1.40	8,530.48	6,452.65	2,077.83	0.00	0
MEDIFAST INC COM	58470H101	50.00	SYSTEMATIC	12/04/2017	0.45	3,430.77	2,081.50	1,349.27	0.00	0
MERCANTILE BANK CORP	587376104	330.00	SYSTEMATIC	07/03/2017	2.97	10,449.55	10,954.65	0.00	-505.10	0
MERCANTILE BANK CORP	587376104	170.00	SYSTEMATIC	07/05/2017	1.53	5,374.52	5,688.28	0.00	-313.76	0
MERCER INTL INC SBI NEW	588056101	180.00	SYSTEMATIC	03/24/2017	1.80	2,032.15	1,917.00	115.15	0.00	0
MERCER INTL INC SBI NEW	588056101	35.00	SYSTEMATIC	06/23/2017	0.35	416.14	372.75	43.39	0.00	0
MERCER INTL INC SBI NEW	588056101	765.00	SYSTEMATIC	08/08/2017	6.89	8,388.86	8,147.25	241.61	0.00	0
MERCER INTL INC SBI NEW	588056101	785.00	SYSTEMATIC	08/09/2017	7.07	8,484.08	8,360.25	123.83	0.00	0
MERCER INTL INC SBI NEW	588056101	25.00	SYSTEMATIC	08/10/2017	0.23	274.57	266.25	8.32	0.00	0
MERCURY GEN CORP NEW	589400100	40.00	SYSTEMATIC	03/24/2017	0.40	2,363.54	2,413.23	0.00	-49.69	0
MERCURY GEN CORP NEW	589400100	195.00	SYSTEMATIC	05/30/2017	1.76	10,807.86	11,725.46	0.00	-917.60	0
MERCURY GEN CORP NEW	589400100	70.00	SYSTEMATIC	05/31/2017	0.63	3,887.20	4,168.52	0.00	-281.32	0
MERCURY GEN CORP NEW	589400100	115.00	SYSTEMATIC	06/01/2017	1.04	6,411.50	6,870.94	0.00	-459.44	0
MEREDITH CORP	589433101	45.00	SYSTEMATIC	03/24/2017	0.45	2,771.48	2,661.75	109.73	0.00	0
MEREDITH CORP	589433101	55.00	SYSTEMATIC	04/24/2017	0.50	3,502.22	3,253.25	248.97	0.00	0
MEREDITH CORP	589433101	205.00	SYSTEMATIC	10/19/2017	1.85	11,151.56	12,125.75	0.00	-974.19	0
MEREDITH CORP	589433101	205.00	SYSTEMATIC	10/20/2017	1.85	11,041.06	11,820.70	0.00	-779.64	0
MERIDIAN BIOSCIENCE INC	589584101	205.00	SYSTEMATIC	03/24/2017	2.05	2,647.52	3,628.50	0.00	-980.98	0
MERIDIAN BIOSCIENCE INC	589584101	215.00	SYSTEMATIC	06/23/2017	2.15	3,244.27	3,805.50	0.00	-561.23	0
MERIDIAN BIOSCIENCE INC	589584101	125.00	SYSTEMATIC	07/03/2017	1.13	1,974.00	2,212.50	0.00	-238.50	0
MERIDIAN BIOSCIENCE INC	589584101	310.00	SYSTEMATIC	09/11/2017	2.79	4,327.18	5,487.00	0.00	-1,159.82	0
META FINANCIAL GROUP INC	59100U108	335.00	SYSTEMATIC	09/11/2017	3.02	21,620.40	28,338.37	0.00	-6,717.97	0
METHANEX CORP	59151K108	65.00	SYSTEMATIC	09/11/2017	0.59	3,275.75	2,873.04	402.71	0.00	0
METHODE ELECTRONICS INC CL A	591520200	130.00	SYSTEMATIC	03/24/2017	1.30	5,653.57	5,375.50	278.07	0.00	0
METHODE ELECTRONICS INC CL A	591520200	25.00	SYSTEMATIC	06/23/2017	0.25	972.22	1,033.75	0.00	-61.53	0
METHODE ELECTRONICS INC CL A	591520200	315.00	SYSTEMATIC	10/19/2017	2.84	14,170.95	13,025.25	1,145.70	0.00	0
METHODE ELECTRONICS INC CL A	591520200	295.00	SYSTEMATIC	10/20/2017	2.66	13,276.00	11,962.61	1,313.39	0.00	0
MFA MORTGAGE INVESTMENTS INC	55272X102	3,155.00	SYSTEMATIC	03/03/2017	28.40	25,307.24	24,072.65	1,234.59	0.00	0
MILLER HERMAN INC	600544100	430.00	SYSTEMATIC	01/17/2017	3.87	13,476.79	14,706.00	0.00	-1,229.21	0
MILLER HERMAN INC	600544100	280.00	SYSTEMATIC	01/18/2017	2.52	8,624.20	9,576.00	0.00	-951.80	0

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MINERALS TECHNOLOGIES INC	603158106	30.00	SYSTEMATIC	03/24/2017	0.30	2,173.15	2,317.50	0.00	-144.35	0
MISTRAS GROUP INC	60649T107	130.00	SYSTEMATIC	01/17/2017	1.17	3,095.25	3,338.40	0.00	-243.15	0
MISTRAS GROUP INC	60649T107	280.00	SYSTEMATIC	01/18/2017	2.52	6,643.35	7,190.40	0.00	-547.05	0
MISTRAS GROUP INC	60649T107	150.00	SYSTEMATIC	01/19/2017	1.35	3,561.66	3,852.00	0.00	-290.34	0
MISTRAS GROUP INC	60649T107	325.00	SYSTEMATIC	01/20/2017	2.93	7,538.44	8,346.00	0.00	-807.56	0
MISTRAS GROUP INC	60649T107	95.00	SYSTEMATIC	01/23/2017	0.86	2,176.25	2,439.60	0.00	-263.35	0
MITEL NETWORKS CORP	60671Q104	55.00	SYSTEMATIC	06/23/2017	0.55	394.34	381.95	12.39	0.00	0
MITEL NETWORKS CORP	60671Q104	455.00	SYSTEMATIC	08/08/2017	4.10	3,951.02	3,159.75	791.27	0.00	0
MITEL NETWORKS CORP	60671Q104	10.00	SYSTEMATIC	08/09/2017	0.09	86.78	69.45	17.33	0.00	0
MITEL NETWORKS CORP	60671Q104	1,660.00	SYSTEMATIC	09/11/2017	14.94	13,308.91	11,502.22	1,806.69	0.00	0
MITEL NETWORKS CORP	60671Q104	895.00	SYSTEMATIC	09/12/2017	8.06	7,099.77	6,454.61	645.16	0.00	0
MITEL NETWORKS CORP	60671Q104	140.00	SYSTEMATIC	09/13/2017	1.26	1,114.17	1,000.29	113.88	0.00	0
MKS INSTRUMENTS INC	55306N104	30.00	SYSTEMATIC	10/19/2017	0.27	2,963.42	2,536.41	427.01	0.00	0
MOLINA HEALTHCARE INC	60855R100	50.00	SYSTEMATIC	03/24/2017	0.50	2,199.95	2,713.00	0.00	-513.05	0
MOLINA HEALTHCARE INC	60855R100	135.00	SYSTEMATIC	05/30/2017	1.22	8,990.05	7,325.10	1,664.95	0.00	0
MOLINA HEALTHCARE INC	60855R100	80.00	SYSTEMATIC	12/04/2017	0.72	6,286.31	4,340.80	1,945.51	0.00	0
MOOG INC	615394202	40.00	SYSTEMATIC	03/24/2017	0.40	2,591.94	2,702.60	0.00	-110.66	0
MOOG INC	615394202	55.00	SYSTEMATIC	09/11/2017	0.50	4,118.59	3,716.08	402.51	0.00	0
MORTGAGE INVESTMENT CORP	55378A105	150.00	SYSTEMATIC	03/24/2017	1.50	2,495.94	2,355.00	140.94	0.00	0
MORTGAGE INVESTMENT CORP	55378A105	30.00	SYSTEMATIC	06/23/2017	0.30	584.68	471.00	113.68	0.00	0
MORTGAGE INVESTMENT CORP	55378A105	95.00	SYSTEMATIC	09/11/2017	0.86	1,795.63	1,491.50	304.13	0.00	0
MOVADO GROUP INC	624580106	95.00	SYSTEMATIC	03/24/2017	0.95	2,312.24	2,731.25	0.00	-419.01	0
MOVADO GROUP INC	624580106	25.00	SYSTEMATIC	06/23/2017	0.25	567.23	718.75	0.00	-151.52	0
MOVADO GROUP INC	624580106	195.00	SYSTEMATIC	09/11/2017	1.76	5,403.61	5,606.25	0.00	-202.64	0
MYR GROUP INC DEL	55405W104	70.00	SYSTEMATIC	03/24/2017	0.70	2,778.23	2,637.60	140.63	0.00	0
MYR GROUP INC DEL	55405W104	25.00	SYSTEMATIC	06/23/2017	0.25	755.48	942.00	0.00	-186.52	0
MYR GROUP INC DEL	55405W104	140.00	SYSTEMATIC	08/08/2017	1.26	3,742.68	5,275.20	0.00	-1,532.52	0
MYR GROUP INC DEL	55405W104	70.00	SYSTEMATIC	08/09/2017	0.63	1,876.92	2,637.60	0.00	-760.68	0
MYR GROUP INC DEL	55405W104	85.00	SYSTEMATIC	10/19/2017	0.77	2,600.18	3,202.80	0.00	-602.62	0
MYR GROUP INC DEL	55405W104	410.00	SYSTEMATIC	12/04/2017	3.69	14,736.24	14,243.23	493.01	0.00	0
MYR GROUP INC DEL	55405W104	145.00	SYSTEMATIC	12/05/2017	1.31	5,062.33	3,897.27	1,165.06	0.00	0

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MYR GROUP INC DEL	55405W104	150.00	SYSTEMATIC	12/06/2017	1.35	5,305.61	3,827.02	1,478.59	0.00	0
MYRIAD GENETICS INC	62855J104	145.00	SYSTEMATIC	03/24/2017	1.45	2,738.99	2,417.15	321.84	0.00	0
MYRIAD GENETICS INC	62855J104	200.00	SYSTEMATIC	05/30/2017	1.80	4,104.85	3,334.00	770.85	0.00	0
MYRIAD GENETICS INC	62855J104	25.00	SYSTEMATIC	06/23/2017	0.25	625.98	416.75	209.23	0.00	0
MYRIAD GENETICS INC	62855J104	185.00	SYSTEMATIC	07/03/2017	1.67	4,821.11	3,083.95	1,737.16	0.00	0
MYRIAD GENETICS INC	62855J104	190.00	SYSTEMATIC	09/11/2017	1.71	6,200.10	3,167.30	3,032.80	0.00	0
NABORS INDUSTRIES LTD	G6359F103	1,820.00	SYSTEMATIC	01/17/2017	16.38	32,556.33	29,848.00	2,708.33	0.00	0
NANOMETRICS INC	630077105	200.00	SYSTEMATIC	03/24/2017	2.00	5,723.87	5,012.00	711.87	0.00	0
NANOMETRICS INC	630077105	195.00	SYSTEMATIC	04/24/2017	1.76	5,596.80	4,886.70	710.10	0.00	0
NANOMETRICS INC	630077105	610.00	SYSTEMATIC	04/25/2017	5.49	17,831.40	15,286.60	2,544.80	0.00	0
NATIONAL FUEL GAS CO N J	636180101	35.00	SYSTEMATIC	09/11/2017	0.32	2,044.80	1,890.19	154.61	0.00	0
NATIONAL HEALTH INVS INC	63633D104	55.00	SYSTEMATIC	03/24/2017	0.55	3,887.31	4,079.35	0.00	-192.04	0
NATIONAL HEALTH INVS INC	63633D104	195.00	SYSTEMATIC	05/30/2017	1.76	14,918.69	14,463.15	455.54	0.00	0
NATIONAL HEALTH INVS INC	63633D104	75.00	SYSTEMATIC	05/31/2017	0.68	5,720.78	5,590.62	130.16	0.00	0
NATIONAL HEALTH INVS INC	63633D104	15.00	SYSTEMATIC	06/01/2017	0.14	1,130.12	1,126.49	3.63	0.00	0
NATIONAL HEALTHCARE CORP	635906100	50.00	SYSTEMATIC	12/04/2017	0.45	3,333.96	3,080.27	253.69	0.00	0
NATIONAL HEALTHCARE CORP	635906100	15.00	SYSTEMATIC	12/05/2017	0.14	978.07	924.08	53.99	0.00	0
NATUS MEDICAL INC	639050103	25.00	SYSTEMATIC	06/23/2017	0.25	889.73	870.00	19.73	0.00	0
NATUS MEDICAL INC	639050103	80.00	SYSTEMATIC	10/19/2017	0.72	3,148.59	2,784.00	364.59	0.00	0
NAVIENT CORP	63938C108	165.00	SYSTEMATIC	03/24/2017	1.65	2,318.19	2,710.95	0.00	-392.76	0
NAVIENT CORP	63938C108	35.00	SYSTEMATIC	06/23/2017	0.35	575.03	575.05	0.00	-0.02	0
NAVIGANT CONSULTING CO	63935N107	110.00	SYSTEMATIC	03/24/2017	1.10	2,455.14	2,565.15	0.00	-110.01	0
NAVIGANT CONSULTING CO	63935N107	25.00	SYSTEMATIC	06/23/2017	0.25	488.48	582.99	0.00	-94.51	0
NAVIGANT CONSULTING CO	63935N107	260.00	SYSTEMATIC	12/04/2017	2.34	5,033.56	6,090.99	0.00	-1,057.43	0
NCR CORP NEW	62886E108	110.00	SYSTEMATIC	03/03/2017	0.99	5,395.49	4,461.60	933.89	0.00	0
NCR CORP NEW	62886E108	50.00	SYSTEMATIC	03/24/2017	0.50	2,155.95	2,028.00	127.95	0.00	0
NELNET INC CL A	64031N108	45.00	SYSTEMATIC	03/24/2017	0.45	1,887.70	2,283.75	0.00	-396.05	0
NELNET INC CL A	64031N108	45.00	SYSTEMATIC	09/11/2017	0.41	2,109.32	2,283.75	0.00	-174.43	0
NETGEAR INC	64111Q104	40.00	SYSTEMATIC	03/24/2017	0.40	2,069.55	2,174.00	0.00	-104.45	0
NETGEAR INC	64111Q104	50.00	SYSTEMATIC	09/11/2017	0.45	2,345.71	2,717.50	0.00	-371.79	0
NEW YORK MTG TR INC	649604501	375.00	SYSTEMATIC	03/24/2017	3.75	2,407.44	2,475.00	0.00	-67.56	0

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NEW YORK MTG TR INC	649604501	70.00	SYSTEMATIC	06/23/2017	0.70	460.58	462.00	0.00	-1.42	0
NEW YORK MTG TR INC	649604501	2,690.00	SYSTEMATIC	07/03/2017	24.21	16,795.72	17,754.00	0.00	-958.28	0
NEW YORK MTG TR INC	649604501	515.00	SYSTEMATIC	07/05/2017	4.64	3,197.04	3,399.00	0.00	-201.96	0
NOBLE CORP PLC	G65431101	4,125.00	SYSTEMATIC	01/17/2017	37.13	30,737.21	24,420.00	6,317.21	0.00	0
NORTHWESTERN CORP	668074305	45.00	SYSTEMATIC	03/24/2017	0.45	2,615.79	2,629.92	0.00	-14.13	0
NOVA MEASURING INSTRUMENTS LTD	M7516K103	90.00	SYSTEMATIC	09/11/2017	0.81	2,150.75	2,067.57	83.18	0.00	0
NOVA MEASURING INSTRUMENTS LTD	M7516K103	170.00	SYSTEMATIC	10/19/2017	1.53	5,199.88	3,905.41	1,294.47	0.00	0
NRG ENERGY INC	629377508	505.00	SYSTEMATIC	03/03/2017	4.55	8,297.46	6,191.30	2,106.16	0.00	0
NRG ENERGY INC	629377508	155.00	SYSTEMATIC	03/24/2017	1.55	2,825.58	1,900.30	925.28	0.00	0
NRG ENERGY INC	629377508	385.00	SYSTEMATIC	08/08/2017	3.47	9,255.83	4,720.10	4,535.73	0.00	0
NRG ENERGY INC	629377508	110.00	SYSTEMATIC	12/04/2017	0.99	3,077.65	1,348.60	1,729.05	0.00	0
NU SKIN ENTERPRISES INC	67018T105	45.00	SYSTEMATIC	03/24/2017	0.45	2,369.64	2,150.10	219.54	0.00	0
NU SKIN ENTERPRISES INC	67018T105	55.00	SYSTEMATIC	09/11/2017	0.50	3,429.62	2,627.90	801.72	0.00	0
NUANCE COMMUNICATIONS INC	67020Y100	1,445.00	SYSTEMATIC	01/17/2017	13.01	22,411.46	21,530.50	880.96	0.00	0
OCEANEERING INTL INC	675232102	90.00	SYSTEMATIC	03/24/2017	0.90	2,321.94	2,538.90	0.00	-216.96	0
OCEANEERING INTL INC	675232102	25.00	SYSTEMATIC	06/23/2017	0.25	593.73	705.25	0.00	-111.52	0
OCEANEERING INTL INC	675232102	95.00	SYSTEMATIC	09/11/2017	0.86	2,312.61	2,679.95	0.00	-367.34	0
OFFICE DEPOT INC	676220106	520.00	SYSTEMATIC	03/24/2017	5.20	2,324.34	2,237.02	87.32	0.00	0
OFFICE DEPOT INC	676220106	675.00	SYSTEMATIC	04/24/2017	6.08	3,242.52	2,903.83	338.69	0.00	0
OFFICE DEPOT INC	676220106	645.00	SYSTEMATIC	05/30/2017	5.81	3,192.29	2,774.77	417.52	0.00	0
OFFICE DEPOT INC	676220106	75.00	SYSTEMATIC	06/23/2017	0.75	404.24	322.65	81.59	0.00	0
OLD NATL BANCORP IND	680033107	420.00	SYSTEMATIC	03/03/2017	3.78	7,699.21	7,623.00	76.21	0.00	0
OLD NATL BANCORP IND	680033107	990.00	SYSTEMATIC	03/06/2017	8.91	18,586.35	17,968.50	617.85	0.00	0
OLD REP INTL CORP	680223104	1,115.00	SYSTEMATIC	03/03/2017	10.04	23,129.76	21,185.00	1,944.76	0.00	0
OLD REP INTL CORP	680223104	170.00	SYSTEMATIC	03/06/2017	1.53	3,539.97	3,230.00	309.97	0.00	0
OLIN CORP COM PAR \$1	680665205	775.00	SYSTEMATIC	09/11/2017	6.98	23,842.39	23,361.46	480.93	0.00	0
OMEGA PROTEIN CORP	68210P107	90.00	SYSTEMATIC	03/24/2017	0.90	1,758.56	2,292.94	0.00	-534.38	0
OMEGA PROTEIN CORP	68210P107	25.00	SYSTEMATIC	06/23/2017	0.25	434.74	636.93	0.00	-202.19	0
OMEGA PROTEIN CORP	68210P107	1,145.00	SYSTEMATIC	07/03/2017	10.31	19,517.24	27,408.05	0.00	-7,890.81	0
ORASURE TECHNOLOGIES INC	68554V108	575.00	SYSTEMATIC	03/03/2017	5.18	6,437.69	5,048.50	1,389.19	0.00	0
ORASURE TECHNOLOGIES INC	68554V108	230.00	SYSTEMATIC	03/24/2017	2.30	2,711.64	2,019.40	692.24	0.00	0

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ORASURE TECHNOLOGIES INC	68554V108	245.00	SYSTEMATIC	04/24/2017	2.21	3,074.63	2,151.10	923.53	0.00	0
ORASURE TECHNOLOGIES INC	68554V108	255.00	SYSTEMATIC	05/30/2017	2.30	3,709.19	2,238.90	1,470.29	0.00	0
ORASURE TECHNOLOGIES INC	68554V108	35.00	SYSTEMATIC	06/23/2017	0.35	523.23	307.30	215.93	0.00	0
ORASURE TECHNOLOGIES INC	68554V108	440.00	SYSTEMATIC	09/11/2017	3.96	9,421.54	3,863.20	5,558.34	0.00	0
ORBOTECH LTD	M75253100	465.00	SYSTEMATIC	01/17/2017	4.19	15,229.89	15,535.65	0.00	-305.76	0
ORBOTECH LTD	M75253100	230.00	SYSTEMATIC	01/18/2017	2.07	7,469.00	7,684.30	0.00	-215.30	0
ORBOTECH LTD	M75253100	55.00	SYSTEMATIC	01/19/2017	0.50	1,799.89	1,837.55	0.00	-37.66	0
ORION GROUP HOLDINGS, INC	68628V308	465.00	SYSTEMATIC	03/03/2017	4.19	4,414.10	4,631.14	0.00	-217.04	0
ORION GROUP HOLDINGS, INC	68628V308	45.00	SYSTEMATIC	06/23/2017	0.45	314.99	448.01	0.00	-133.02	0
ORION GROUP HOLDINGS, INC	68628V308	475.00	SYSTEMATIC	10/19/2017	4.28	3,415.78	4,777.28	0.00	-1,361.50	0
ORION GROUP HOLDINGS, INC	68628V308	975.00	SYSTEMATIC	12/04/2017	8.78	7,633.97	9,918.80	0.00	-2,284.83	0
ORION GROUP HOLDINGS, INC	68628V308	1,535.00	SYSTEMATIC	12/05/2017	13.82	11,682.29	11,447.41	234.88	0.00	0
ORITANI FINL CORP DEL	68633D103	150.00	SYSTEMATIC	03/24/2017	1.50	2,480.94	2,567.11	0.00	-86.17	0
ORITANI FINL CORP DEL	68633D103	185.00	SYSTEMATIC	06/23/2017	1.85	3,115.33	3,166.10	0.00	-50.77	0
ORTHOPIX INTL N V	N6748L102	65.00	SYSTEMATIC	03/24/2017	0.65	2,593.44	2,351.70	241.74	0.00	0
ORTHOPIX INTL N V	N6748L102	25.00	SYSTEMATIC	06/23/2017	0.25	1,127.72	904.50	223.22	0.00	0
ORTHOPIX INTL N V	N6748L102	145.00	SYSTEMATIC	09/11/2017	1.31	7,106.64	5,246.10	1,860.54	0.00	0
OSHKOSH TRUCK CORP	688239201	35.00	SYSTEMATIC	03/24/2017	0.35	2,383.79	2,386.59	0.00	-2.80	0
OSHKOSH TRUCK CORP	688239201	330.00	SYSTEMATIC	09/11/2017	2.97	24,303.24	22,502.17	1,801.07	0.00	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	970.00	SYSTEMATIC	03/24/2017	9.70	4,093.31	4,500.25	0.00	-406.94	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	120.00	SYSTEMATIC	06/23/2017	1.20	315.59	556.73	0.00	-241.14	0
OWENS & MINOR INC	690732102	70.00	SYSTEMATIC	03/24/2017	0.70	2,426.84	2,470.30	0.00	-43.46	0
OWENS & MINOR INC	690732102	25.00	SYSTEMATIC	06/23/2017	0.25	786.98	882.25	0.00	-95.27	0
OWENS ILL INC	690768403	135.00	SYSTEMATIC	03/24/2017	1.35	2,689.14	2,350.35	338.79	0.00	0
OWENS ILL INC	690768403	160.00	SYSTEMATIC	05/30/2017	1.44	3,535.76	2,785.60	750.16	0.00	0
OWENS ILL INC	690768403	25.00	SYSTEMATIC	06/23/2017	0.25	574.48	435.25	139.23	0.00	0
PACIFIC ETHANOL INC	69423U305	340.00	SYSTEMATIC	03/24/2017	3.40	2,410.54	3,230.00	0.00	-819.46	0
PAREXEL INTERNATIONAL CORP	699462107	55.00	SYSTEMATIC	01/17/2017	0.50	3,874.52	3,614.60	259.92	0.00	0
PAREXEL INTERNATIONAL CORP	699462107	35.00	SYSTEMATIC	03/24/2017	0.35	2,143.35	2,300.20	0.00	-156.85	0
PAREXEL INTERNATIONAL CORP	699462107	85.00	SYSTEMATIC	05/30/2017	0.77	6,771.12	5,586.20	1,184.92	0.00	0
PAREXEL INTERNATIONAL CORP	699462107	280.00	SYSTEMATIC	07/03/2017	2.52	24,398.21	18,246.87	6,151.34	0.00	0

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PATTERSON COS INC	703395103	65.00	SYSTEMATIC	03/24/2017	0.65	2,910.63	2,666.95	243.68	0.00	0
PATTERSON COS INC	703395103	85.00	SYSTEMATIC	07/03/2017	0.77	4,077.03	3,487.55	589.48	0.00	0
PC MALL INC	69323K100	95.00	SYSTEMATIC	01/17/2017	0.86	2,205.36	2,137.50	67.86	0.00	0
PC MALL INC	69323K100	90.00	SYSTEMATIC	01/18/2017	0.81	2,017.83	2,025.00	0.00	-7.17	0
PC MALL INC	69323K100	95.00	SYSTEMATIC	03/24/2017	0.95	2,459.49	2,137.50	321.99	0.00	0
PC MALL INC	69323K100	25.00	SYSTEMATIC	06/23/2017	0.25	462.23	562.50	0.00	-100.27	0
PC MALL INC	69323K100	500.00	SYSTEMATIC	09/11/2017	4.50	6,347.30	11,250.00	0.00	-4,902.70	0
PC MALL INC	69323K100	360.00	SYSTEMATIC	09/12/2017	3.24	4,528.04	7,996.95	0.00	-3,468.91	0
PC MALL INC	69323K100	760.00	SYSTEMATIC	09/13/2017	6.84	9,674.80	11,507.26	0.00	-1,832.46	0
PDL BIOPHARMA INC	69329Y104	1,030.00	SYSTEMATIC	03/24/2017	10.30	2,214.45	2,183.60	30.85	0.00	0
PDL BIOPHARMA INC	69329Y104	1,255.00	SYSTEMATIC	05/30/2017	11.30	2,913.91	2,660.60	253.31	0.00	0
PDL BIOPHARMA INC	69329Y104	205.00	SYSTEMATIC	06/23/2017	2.05	481.73	434.60	47.13	0.00	0
PDL BIOPHARMA INC	69329Y104	1,060.00	SYSTEMATIC	08/08/2017	9.54	2,285.09	2,247.20	37.89	0.00	0
PDL BIOPHARMA INC	69329Y104	440.00	SYSTEMATIC	08/09/2017	3.96	1,097.46	932.80	164.66	0.00	0
PDL BIOPHARMA INC	69329Y104	705.00	SYSTEMATIC	09/11/2017	6.35	2,192.56	1,494.60	697.96	0.00	0
PEAPACK GLADSTONE FINL CORP	704699107	215.00	SYSTEMATIC	08/08/2017	1.94	6,741.98	6,881.64	0.00	-139.66	0
PEAPACK GLADSTONE FINL CORP	704699107	310.00	SYSTEMATIC	08/09/2017	2.79	9,732.16	9,927.31	0.00	-195.15	0
PEBBLEBROOK HOTEL TR	70509V100	80.00	SYSTEMATIC	03/24/2017	0.80	2,199.15	2,380.00	0.00	-180.85	0
PEBBLEBROOK HOTEL TR	70509V100	465.00	SYSTEMATIC	04/24/2017	4.19	14,022.68	13,833.75	188.93	0.00	0
PEBBLEBROOK HOTEL TR	70509V100	255.00	SYSTEMATIC	04/25/2017	2.30	7,684.96	7,586.25	98.71	0.00	0
PENNYMAC MTG INVT TR	70931T103	25.00	SYSTEMATIC	06/23/2017	0.25	451.24	445.37	5.87	0.00	0
PERFICIENT INC	71375U101	355.00	SYSTEMATIC	03/03/2017	3.20	6,395.74	6,208.95	186.79	0.00	0
PERFICIENT INC	71375U101	110.00	SYSTEMATIC	03/24/2017	1.10	1,942.55	1,923.90	18.65	0.00	0
PERFICIENT INC	71375U101	25.00	SYSTEMATIC	06/23/2017	0.25	430.49	437.25	0.00	-6.76	0
PHARMERICA CORP	71714F104	410.00	SYSTEMATIC	03/03/2017	3.69	10,126.59	10,311.50	0.00	-184.91	0
PHARMERICA CORP	71714F104	150.00	SYSTEMATIC	03/06/2017	1.35	3,644.69	3,772.50	0.00	-127.81	0
PHARMERICA CORP	71714F104	330.00	SYSTEMATIC	03/07/2017	2.97	7,976.68	8,299.50	0.00	-322.82	0
PHOTRONICS INC	719405102	240.00	SYSTEMATIC	03/24/2017	2.40	2,601.54	2,567.31	34.23	0.00	0
PHOTRONICS INC	719405102	275.00	SYSTEMATIC	04/24/2017	2.48	3,006.41	2,962.92	43.49	0.00	0
PHOTRONICS INC	719405102	50.00	SYSTEMATIC	06/23/2017	0.50	484.48	546.64	0.00	-62.16	0
PHOTRONICS INC	719405102	325.00	SYSTEMATIC	10/19/2017	2.93	3,084.49	3,553.15	0.00	-468.66	0

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PIEDMONT OFFICE RLTY TR INC CL A	720190206	145.00	SYSTEMATIC	03/03/2017	1.31	3,330.71	3,031.95	298.76	0.00	0
PIEDMONT OFFICE RLTY TR INC CL A	720190206	145.00	SYSTEMATIC	03/24/2017	1.45	3,111.63	3,031.95	79.68	0.00	0
PIEDMONT OFFICE RLTY TR INC CL A	720190206	25.00	SYSTEMATIC	06/23/2017	0.25	535.23	522.75	12.48	0.00	0
PIEDMONT OFFICE RLTY TR INC CL A	720190206	1,050.00	SYSTEMATIC	09/11/2017	9.45	21,119.74	22,000.67	0.00	-880.93	0
PIEDMONT OFFICE RLTY TR INC CL A	720190206	20.00	SYSTEMATIC	09/12/2017	0.18	403.10	424.03	0.00	-20.93	0
PIER #1 INC	720279108	330.00	SYSTEMATIC	03/24/2017	3.30	2,148.25	2,240.14	0.00	-91.89	0
PIER #1 INC	720279108	65.00	SYSTEMATIC	06/23/2017	0.65	342.54	441.24	0.00	-98.70	0
PIER #1 INC	720279108	450.00	SYSTEMATIC	09/11/2017	4.05	1,961.55	3,054.73	0.00	-1,093.18	0
PITNEY BOWES INC	724479100	1,635.00	SYSTEMATIC	01/17/2017	14.72	26,412.94	24,835.65	1,577.29	0.00	0
PLANTRONICS INC NEW	727493108	45.00	SYSTEMATIC	03/24/2017	0.45	2,366.49	2,464.20	0.00	-97.71	0
PLANTRONICS INC NEW	727493108	65.00	SYSTEMATIC	12/04/2017	0.59	3,406.02	3,559.40	0.00	-153.38	0
PLEXUS CORP	729132100	80.00	SYSTEMATIC	01/17/2017	0.72	4,345.68	4,323.20	22.48	0.00	0
PLEXUS CORP	729132100	45.00	SYSTEMATIC	03/24/2017	0.45	2,540.19	2,431.80	108.39	0.00	0
PORTLAND GEN ELEC CO PP	736508847	60.00	SYSTEMATIC	03/24/2017	0.60	2,680.74	2,599.80	80.94	0.00	0
POWELL INDS INC	739128106	55.00	SYSTEMATIC	03/24/2017	0.55	1,720.91	2,167.50	0.00	-446.59	0
POWELL INDS INC	739128106	25.00	SYSTEMATIC	06/23/2017	0.25	795.48	985.23	0.00	-189.75	0
POWELL INDS INC	739128106	260.00	SYSTEMATIC	09/11/2017	2.34	7,089.85	10,246.34	0.00	-3,156.49	0
POWELL INDS INC	739128106	205.00	SYSTEMATIC	09/12/2017	1.85	5,583.00	8,078.84	0.00	-2,495.84	0
POWELL INDS INC	739128106	30.00	SYSTEMATIC	09/13/2017	0.27	840.24	1,182.27	0.00	-342.03	0
PRECISION DRILLING CORP	74022D308	3,735.00	SYSTEMATIC	01/17/2017	33.62	21,563.20	20,355.75	1,207.45	0.00	0
PRECISION DRILLING CORP	74022D308	1,405.00	SYSTEMATIC	01/18/2017	12.65	7,914.12	7,657.25	256.87	0.00	0
PREFERRED BK LOS ANGELES CA	740367404	40.00	SYSTEMATIC	06/23/2017	0.40	2,013.95	2,096.80	0.00	-82.85	0
PREFERRED BK LOS ANGELES CA	740367404	40.00	SYSTEMATIC	09/11/2017	0.36	2,017.63	2,096.80	0.00	-79.17	0
PREFERRED BK LOS ANGELES CA	740367404	260.00	SYSTEMATIC	12/04/2017	2.34	16,438.69	13,629.20	2,809.49	0.00	0
PREFERRED BK LOS ANGELES CA	740367404	130.00	SYSTEMATIC	12/05/2017	1.17	8,139.58	6,814.60	1,324.98	0.00	0
PROVIDENCE SVC CORP	743815102	35.00	SYSTEMATIC	09/11/2017	0.32	1,829.26	1,671.60	157.66	0.00	0
QCR HLDGS INC	74727A104	150.00	SYSTEMATIC	05/30/2017	1.35	6,555.18	6,332.04	223.14	0.00	0
QCR HLDGS INC	74727A104	245.00	SYSTEMATIC	05/31/2017	2.21	10,737.30	10,342.34	394.96	0.00	0
QUAD / GRAPHICS INC CL A	747301109	145.00	SYSTEMATIC	10/19/2017	1.31	3,230.31	3,897.60	0.00	-667.29	0
QUALITY SYS INC	747582104	180.00	SYSTEMATIC	03/24/2017	1.80	2,662.14	2,367.00	295.14	0.00	0
QUALITY SYS INC	747582104	35.00	SYSTEMATIC	06/23/2017	0.35	591.83	460.25	131.58	0.00	0

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QUALITY SYS INC	747582104	220.00	SYSTEMATIC	07/03/2017	1.98	3,763.41	2,893.00	870.41	0.00	0
QUANTA SVCS INC	74762E102	120.00	SYSTEMATIC	01/17/2017	1.08	4,147.88	4,182.00	0.00	-34.12	0
QUANTA SVCS INC	74762E102	345.00	SYSTEMATIC	03/03/2017	3.11	13,002.99	12,023.25	979.74	0.00	0
QUANTA SVCS INC	74762E102	370.00	SYSTEMATIC	03/06/2017	3.33	14,085.87	12,894.50	1,191.37	0.00	0
RADIAN GROUP INC	750236101	135.00	SYSTEMATIC	10/19/2017	1.22	2,673.01	2,234.17	438.84	0.00	0
RALPH LAUREN CORP	751212101	30.00	SYSTEMATIC	03/24/2017	0.30	2,346.54	2,388.35	0.00	-41.81	0
RALPH LAUREN CORP	751212101	45.00	SYSTEMATIC	09/11/2017	0.41	4,031.72	3,582.52	449.20	0.00	0
RAMCO-GERSHENSON PROPERTIES TR	751452202	35.00	SYSTEMATIC	06/23/2017	0.35	429.79	503.25	0.00	-73.46	0
RAMCO-GERSHENSON PROPERTIES TR	751452202	1,765.00	SYSTEMATIC	08/08/2017	15.89	24,049.50	25,213.65	0.00	-1,164.15	0
REGAL BELOIT CORP WISCONSIN	758750103	35.00	SYSTEMATIC	03/24/2017	0.35	2,554.59	2,423.75	130.84	0.00	0
REGIS CORP MINN	758932107	185.00	SYSTEMATIC	03/24/2017	1.85	2,218.10	2,686.20	0.00	-468.10	0
REGIS CORP MINN	758932107	40.00	SYSTEMATIC	06/23/2017	0.40	417.19	580.80	0.00	-163.61	0
REGIS CORP MINN	758932107	545.00	SYSTEMATIC	08/08/2017	4.91	5,613.20	7,913.40	0.00	-2,300.20	0
REGIS CORP MINN	758932107	1,140.00	SYSTEMATIC	08/09/2017	10.26	11,818.33	15,509.70	0.00	-3,691.37	0
REGIS CORP MINN	758932107	85.00	SYSTEMATIC	08/10/2017	0.77	891.91	938.85	0.00	-46.94	0
RENAISSANCE RE HLDGS LTD	G7496G103	200.00	SYSTEMATIC	03/03/2017	1.80	29,356.79	27,244.00	2,112.79	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	250.00	SYSTEMATIC	03/24/2017	2.50	2,509.94	2,425.00	84.94	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	280.00	SYSTEMATIC	06/23/2017	2.80	3,455.12	2,716.00	739.12	0.00	0
RENT A CTR INC NEW	76009N100	260.00	SYSTEMATIC	03/24/2017	2.60	2,230.75	2,925.00	0.00	-694.25	0
RENT A CTR INC NEW	76009N100	1,420.00	SYSTEMATIC	04/24/2017	12.78	15,485.29	15,975.00	0.00	-489.71	0
RENT A CTR INC NEW	76009N100	860.00	SYSTEMATIC	04/25/2017	7.74	9,318.61	8,498.19	820.42	0.00	0
RESOURCES CONNECTION INC	76122Q105	150.00	SYSTEMATIC	03/24/2017	1.50	2,420.94	2,887.50	0.00	-466.56	0
RESOURCES CONNECTION INC	76122Q105	30.00	SYSTEMATIC	06/23/2017	0.30	401.69	577.50	0.00	-175.81	0
RESOURCES CONNECTION INC	76122Q105	180.00	SYSTEMATIC	12/04/2017	1.62	2,899.96	3,465.00	0.00	-565.04	0
RESOURCES CONNECTION INC	76122Q105	10.00	SYSTEMATIC	12/05/2017	0.09	158.62	192.50	0.00	-33.88	0
RLJ LODGING TR COM	74965L101	105.00	SYSTEMATIC	03/24/2017	1.05	2,335.14	2,571.45	0.00	-236.31	0
ROGERS CORP	775133101	35.00	SYSTEMATIC	03/24/2017	0.35	2,878.68	2,688.35	190.33	0.00	0
ROGERS CORP	775133101	290.00	SYSTEMATIC	04/24/2017	2.61	23,877.18	22,274.90	1,602.28	0.00	0
ROWAN COMPANIES PLC	G7665A101	305.00	SYSTEMATIC	01/17/2017	2.75	6,097.42	5,761.45	335.97	0.00	0
ROWAN COMPANIES PLC	G7665A101	130.00	SYSTEMATIC	03/24/2017	1.30	1,860.25	2,455.70	0.00	-595.45	0
ROWAN COMPANIES PLC	G7665A101	35.00	SYSTEMATIC	06/23/2017	0.35	397.94	661.15	0.00	-263.21	0

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ROWAN COMPANIES PLC	G7665A101	455.00	SYSTEMATIC	10/19/2017	4.10	6,121.46	8,594.95	0.00	-2,473.49	0
RPX CORP	74972G103	35.00	SYSTEMATIC	06/23/2017	0.35	480.53	477.13	3.40	0.00	0
RPX CORP	74972G103	230.00	SYSTEMATIC	10/19/2017	2.07	3,068.35	3,135.41	0.00	-67.06	0
RUDOPH TECHNOLOGIES INC	781270103	230.00	SYSTEMATIC	01/17/2017	2.07	5,201.70	5,370.50	0.00	-168.80	0
RUDOPH TECHNOLOGIES INC	781270103	110.00	SYSTEMATIC	03/24/2017	1.10	2,380.34	2,568.50	0.00	-188.16	0
RUDOPH TECHNOLOGIES INC	781270103	25.00	SYSTEMATIC	06/23/2017	0.25	607.23	583.75	23.48	0.00	0
RUDOPH TECHNOLOGIES INC	781270103	925.00	SYSTEMATIC	12/04/2017	8.33	22,644.95	21,598.75	1,046.20	0.00	0
RUDOPH TECHNOLOGIES INC	781270103	30.00	SYSTEMATIC	12/05/2017	0.27	714.38	700.50	13.88	0.00	0
RUSH ENTERPRISES INC CL A	781846209	110.00	SYSTEMATIC	03/03/2017	0.99	3,815.49	3,509.00	306.49	0.00	0
RUSH ENTERPRISES INC CL A	781846209	70.00	SYSTEMATIC	03/24/2017	0.70	2,272.15	2,233.00	39.15	0.00	0
RUSH ENTERPRISES INC CL A	781846209	25.00	SYSTEMATIC	06/23/2017	0.25	899.98	797.50	102.48	0.00	0
RUSH ENTERPRISES INC CL A	781846209	60.00	SYSTEMATIC	09/11/2017	0.54	2,418.29	1,914.00	504.29	0.00	0
S & T BANCORP INC	783859101	70.00	SYSTEMATIC	03/24/2017	0.70	2,347.74	2,732.80	0.00	-385.06	0
S & T BANCORP INC	783859101	620.00	SYSTEMATIC	04/24/2017	5.58	20,921.61	24,204.80	0.00	-3,283.19	0
SABRA HEALTH CARE REIT INC	78573L106	140.00	SYSTEMATIC	01/17/2017	1.26	3,555.91	3,418.80	137.11	0.00	0
SABRA HEALTH CARE REIT INC	78573L106	100.00	SYSTEMATIC	03/24/2017	1.00	2,678.94	2,442.00	236.94	0.00	0
SABRA HEALTH CARE REIT INC	78573L106	105.00	SYSTEMATIC	04/24/2017	0.95	2,993.19	2,564.10	429.09	0.00	0
SABRA HEALTH CARE REIT INC	78573L106	25.00	SYSTEMATIC	06/23/2017	0.25	604.23	610.50	0.00	-6.27	0
SAFETY INS GROUP INC	78648T100	195.00	SYSTEMATIC	03/03/2017	1.76	13,849.36	14,371.50	0.00	-522.14	0
SAFETY INS GROUP INC	78648T100	145.00	SYSTEMATIC	03/06/2017	1.31	10,420.83	10,686.50	0.00	-265.67	0
SAFETY INS GROUP INC	78648T100	255.00	SYSTEMATIC	09/11/2017	2.30	17,341.09	17,922.94	0.00	-581.85	0
SAFETY INS GROUP INC	78648T100	65.00	SYSTEMATIC	09/12/2017	0.59	4,435.55	4,640.32	0.00	-204.77	0
SANDERSON FARMS INC	800013104	35.00	SYSTEMATIC	01/17/2017	0.32	3,301.88	3,298.40	3.48	0.00	0
SANDERSON FARMS INC	800013104	25.00	SYSTEMATIC	03/24/2017	0.25	2,375.69	2,356.00	19.69	0.00	0
SANDERSON FARMS INC	800013104	240.00	SYSTEMATIC	04/24/2017	2.16	26,170.18	22,617.60	3,552.58	0.00	0
SANDY SPRING BANCORP INC	800363103	60.00	SYSTEMATIC	03/24/2017	0.60	2,411.34	2,399.40	11.94	0.00	0
SANDY SPRING BANCORP INC	800363103	210.00	SYSTEMATIC	04/24/2017	1.89	8,452.88	8,397.90	54.98	0.00	0
SANDY SPRING BANCORP INC	800363103	325.00	SYSTEMATIC	04/25/2017	2.93	13,505.58	12,996.75	508.83	0.00	0
SANMINA CORP	801056102	105.00	SYSTEMATIC	03/03/2017	0.95	4,167.45	3,848.25	319.20	0.00	0
SANMINA CORP	801056102	65.00	SYSTEMATIC	03/24/2017	0.65	2,544.04	2,382.25	161.79	0.00	0
SANMINA CORP	801056102	50.00	SYSTEMATIC	09/11/2017	0.45	1,829.50	1,832.50	0.00	-3.00	0

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SCANSOURCE INC	806037107	80.00	SYSTEMATIC	03/03/2017	0.72	3,307.20	3,228.00	79.20	0.00	0
SCANSOURCE INC	806037107	60.00	SYSTEMATIC	03/24/2017	0.60	2,327.34	2,421.00	0.00	-93.66	0
SCANSOURCE INC	806037107	310.00	SYSTEMATIC	12/04/2017	2.79	11,125.76	12,508.50	0.00	-1,382.74	0
SCANSOURCE INC	806037107	115.00	SYSTEMATIC	12/05/2017	1.04	4,091.18	4,640.25	0.00	-549.07	0
SCANSOURCE INC	806037107	125.00	SYSTEMATIC	12/06/2017	1.13	4,525.61	5,043.75	0.00	-518.14	0
SCHNITZER STEEL INDS INC CL A	806882106	100.00	SYSTEMATIC	03/24/2017	1.00	2,023.95	2,570.00	0.00	-546.05	0
SCHNITZER STEEL INDS INC CL A	806882106	25.00	SYSTEMATIC	06/23/2017	0.25	493.48	642.50	0.00	-149.02	0
SCHNITZER STEEL INDS INC CL A	806882106	195.00	SYSTEMATIC	07/03/2017	1.76	4,686.79	5,011.50	0.00	-324.71	0
SCHNITZER STEEL INDS INC CL A	806882106	150.00	SYSTEMATIC	09/11/2017	1.35	3,929.48	3,855.00	74.48	0.00	0
SCHULMAN A INC	808194104	75.00	SYSTEMATIC	03/24/2017	0.75	2,342.94	2,508.75	0.00	-165.81	0
SCHULMAN A INC	808194104	25.00	SYSTEMATIC	06/23/2017	0.25	724.73	836.25	0.00	-111.52	0
SCHULMAN A INC	808194104	190.00	SYSTEMATIC	09/11/2017	1.71	5,915.81	6,355.50	0.00	-439.69	0
SCHULMAN A INC	808194104	225.00	SYSTEMATIC	10/19/2017	2.03	8,330.47	7,526.25	804.22	0.00	0
SCHULMAN A INC	808194104	330.00	SYSTEMATIC	10/20/2017	2.97	12,082.67	10,597.07	1,485.60	0.00	0
SCHULMAN A INC	808194104	165.00	SYSTEMATIC	10/23/2017	1.49	5,914.92	4,328.76	1,586.16	0.00	0
SCICLONE PHARMACEUTICALS INC	80862K104	435.00	SYSTEMATIC	03/03/2017	3.92	4,245.62	4,698.00	0.00	-452.38	0
SCICLONE PHARMACEUTICALS INC	80862K104	195.00	SYSTEMATIC	03/24/2017	1.95	1,831.01	2,106.00	0.00	-274.99	0
SCICLONE PHARMACEUTICALS INC	80862K104	45.00	SYSTEMATIC	06/23/2017	0.45	492.28	486.00	6.28	0.00	0
SCICLONE PHARMACEUTICALS INC	80862K104	1,510.00	SYSTEMATIC	07/03/2017	13.59	16,468.46	16,308.00	160.46	0.00	0
SCICLONE PHARMACEUTICALS INC	80862K104	550.00	SYSTEMATIC	07/05/2017	4.95	6,000.80	5,444.69	556.11	0.00	0
SELECT COMFORT CORP OC-CAP STK	81616X103	105.00	SYSTEMATIC	03/24/2017	1.05	2,477.94	2,375.10	102.84	0.00	0
SELECT COMFORT CORP OC-CAP STK	81616X103	165.00	SYSTEMATIC	04/24/2017	1.49	4,167.13	3,732.30	434.83	0.00	0
SELECT COMFORT CORP OC-CAP STK	81616X103	185.00	SYSTEMATIC	05/30/2017	1.67	5,474.99	4,184.70	1,290.29	0.00	0
SELECT INCOME REIT	81618T100	95.00	SYSTEMATIC	03/24/2017	0.95	2,404.39	2,394.00	10.39	0.00	0
SELECT INCOME REIT	81618T100	25.00	SYSTEMATIC	06/23/2017	0.25	620.73	630.00	0.00	-9.27	0
SENIOR HOUSING PROP TRUST	81721M109	135.00	SYSTEMATIC	03/24/2017	1.35	2,666.19	2,555.55	110.64	0.00	0
SENIOR HOUSING PROP TRUST	81721M109	215.00	SYSTEMATIC	04/24/2017	1.94	4,739.19	4,069.95	669.24	0.00	0
SENIOR HOUSING PROP TRUST	81721M109	990.00	SYSTEMATIC	05/30/2017	8.91	21,163.45	18,740.70	2,422.75	0.00	0
SHOE CARNIVAL INC	824889109	260.00	SYSTEMATIC	03/03/2017	2.34	6,568.04	7,014.80	0.00	-446.76	0
SHOE CARNIVAL INC	824889109	35.00	SYSTEMATIC	03/06/2017	0.32	894.30	944.30	0.00	-50.00	0
SHOE CARNIVAL INC	824889109	75.00	SYSTEMATIC	03/24/2017	0.75	1,866.70	2,023.50	0.00	-156.80	0

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SHOE CARNIVAL INC	824889109	25.00	SYSTEMATIC	06/23/2017	0.25	474.73	674.50	0.00	-199.77	0
SHOE CARNIVAL INC	824889109	185.00	SYSTEMATIC	09/11/2017	1.67	3,435.53	4,991.30	0.00	-1,555.77	0
SHOE CARNIVAL INC	824889109	240.00	SYSTEMATIC	12/04/2017	2.16	6,518.10	5,970.56	547.54	0.00	0
SILICON LABORATORIES INC	826919102	35.00	SYSTEMATIC	03/24/2017	0.35	2,498.59	2,275.00	223.59	0.00	0
SILICON LABORATORIES INC	826919102	325.00	SYSTEMATIC	05/30/2017	2.93	23,864.18	21,125.00	2,739.18	0.00	0
SIMMONS 1ST NATL CORP CL A	828730200	45.00	SYSTEMATIC	03/24/2017	0.45	2,368.74	2,615.90	0.00	-247.16	0
SIMMONS 1ST NATL CORP CL A	828730200	270.00	SYSTEMATIC	08/08/2017	2.43	14,416.28	15,695.38	0.00	-1,279.10	0
SIMMONS 1ST NATL CORP CL A	828730200	175.00	SYSTEMATIC	08/09/2017	1.58	9,385.90	9,862.07	0.00	-476.17	0
SODASTREAM INTERNATIONAL LTD	M9068E105	110.00	SYSTEMATIC	03/03/2017	0.99	5,426.29	4,502.77	923.52	0.00	0
SODASTREAM INTERNATIONAL LTD	M9068E105	55.00	SYSTEMATIC	03/24/2017	0.55	2,654.24	2,251.39	402.85	0.00	0
SODASTREAM INTERNATIONAL LTD	M9068E105	80.00	SYSTEMATIC	09/11/2017	0.72	4,648.27	3,274.74	1,373.53	0.00	0
SONOCO PRODS CO	835495102	70.00	SYSTEMATIC	03/24/2017	0.70	3,731.61	3,689.00	42.61	0.00	0
SONOCO PRODS CO	835495102	385.00	SYSTEMATIC	05/30/2017	3.47	19,388.43	20,289.50	0.00	-901.07	0
SONOCO PRODS CO	835495102	30.00	SYSTEMATIC	05/31/2017	0.27	1,520.93	1,581.00	0.00	-60.07	0
SOUTHWEST GAS CORP	844895102	215.00	SYSTEMATIC	03/03/2017	1.94	18,431.47	16,473.30	1,958.17	0.00	0
SOUTHWEST GAS CORP	844895102	110.00	SYSTEMATIC	03/06/2017	0.99	9,415.02	8,428.20	986.82	0.00	0
SP PLUS CORP	78469C103	25.00	SYSTEMATIC	06/23/2017	0.25	734.73	738.05	0.00	-3.32	0
SP PLUS CORP	78469C103	140.00	SYSTEMATIC	09/11/2017	1.26	5,199.79	4,133.05	1,066.74	0.00	0
SPARTANNASH CO	847215100	95.00	SYSTEMATIC	01/17/2017	0.86	3,788.25	3,756.30	31.95	0.00	0
SPARTANNASH CO	847215100	60.00	SYSTEMATIC	03/24/2017	0.60	1,979.95	2,372.40	0.00	-392.45	0
SPARTANNASH CO	847215100	25.00	SYSTEMATIC	06/23/2017	0.25	660.23	988.50	0.00	-328.27	0
SPARTANNASH CO	847215100	610.00	SYSTEMATIC	07/03/2017	5.49	15,627.67	23,790.04	0.00	-8,162.37	0
SPOK HLDGS INC	84863T106	25.00	SYSTEMATIC	06/23/2017	0.25	438.49	481.84	0.00	-43.35	0
SPOK HLDGS INC	84863T106	235.00	SYSTEMATIC	12/04/2017	2.12	4,199.13	4,556.42	0.00	-357.29	0
SPX CORP	784635104	145.00	SYSTEMATIC	05/30/2017	1.31	3,771.63	3,322.41	449.22	0.00	0
SPX CORP	784635104	25.00	SYSTEMATIC	06/23/2017	0.25	625.23	595.48	29.75	0.00	0
SPX CORP	784635104	130.00	SYSTEMATIC	10/19/2017	1.17	3,866.77	3,096.48	770.29	0.00	0
SPX CORP	784635104	710.00	SYSTEMATIC	12/04/2017	6.39	22,504.14	16,779.18	5,724.96	0.00	0
SPX CORP	784635104	90.00	SYSTEMATIC	12/05/2017	0.81	2,854.17	2,184.90	669.27	0.00	0
STATE BK FINL CORP	856190103	25.00	SYSTEMATIC	06/23/2017	0.25	659.98	649.56	10.42	0.00	0
STATE BK FINL CORP	856190103	95.00	SYSTEMATIC	09/11/2017	0.86	2,437.04	2,468.35	0.00	-31.31	0

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STEELCASE INC	858155203	310.00	SYSTEMATIC	03/24/2017	3.10	4,863.79	5,549.00	0.00	-685.21	0
STEELCASE INC	858155203	30.00	SYSTEMATIC	06/23/2017	0.30	494.68	537.00	0.00	-42.32	0
STEELCASE INC	858155203	235.00	SYSTEMATIC	10/19/2017	2.12	3,627.59	4,206.50	0.00	-578.91	0
STEPAN CO	858586100	30.00	SYSTEMATIC	03/24/2017	0.30	2,323.74	2,444.40	0.00	-120.66	0
STEPAN CO	858586100	205.00	SYSTEMATIC	07/03/2017	1.85	17,844.08	16,703.40	1,140.68	0.00	0
STEPAN CO	858586100	70.00	SYSTEMATIC	07/05/2017	0.63	6,010.42	5,703.60	306.82	0.00	0
STONERIDGE INC	86183P102	225.00	SYSTEMATIC	03/03/2017	2.03	3,779.98	3,980.25	0.00	-200.27	0
STONERIDGE INC	86183P102	115.00	SYSTEMATIC	03/24/2017	1.15	2,087.20	2,034.35	52.85	0.00	0
STONERIDGE INC	86183P102	290.00	SYSTEMATIC	05/30/2017	2.61	4,697.19	5,130.10	0.00	-432.91	0
STONERIDGE INC	86183P102	585.00	SYSTEMATIC	05/31/2017	5.27	9,163.76	10,348.65	0.00	-1,184.89	0
STONERIDGE INC	86183P102	400.00	SYSTEMATIC	06/01/2017	3.60	6,245.06	7,205.26	0.00	-960.20	0
STRAYER EDUCATION INC	863236105	35.00	SYSTEMATIC	03/24/2017	0.35	2,737.99	2,822.05	0.00	-84.06	0
STRAYER EDUCATION INC	863236105	165.00	SYSTEMATIC	04/24/2017	1.49	12,906.71	13,303.95	0.00	-397.24	0
STRAYER EDUCATION INC	863236105	95.00	SYSTEMATIC	04/25/2017	0.86	7,513.72	7,659.85	0.00	-146.13	0
STRAYER EDUCATION INC	863236105	35.00	SYSTEMATIC	04/26/2017	0.32	2,780.87	2,822.05	0.00	-41.18	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	45.00	SYSTEMATIC	06/23/2017	0.45	440.54	480.86	0.00	-40.32	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	440.00	SYSTEMATIC	09/11/2017	3.96	5,369.76	4,701.71	668.05	0.00	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	25.00	SYSTEMATIC	09/12/2017	0.23	308.50	267.14	41.36	0.00	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	355.00	SYSTEMATIC	12/04/2017	3.20	4,467.56	3,793.42	674.14	0.00	0
SUCAMPO PHARMACEUTICALS INC CL A	864909106	2,015.00	SYSTEMATIC	12/28/2017	26.20	36,192.59	21,104.10	15,088.49	0.00	0
SUMMIT HOTEL PPTYS INC COM	866082100	180.00	SYSTEMATIC	03/24/2017	1.80	2,755.73	2,885.40	0.00	-129.67	0
SUMMIT HOTEL PPTYS INC COM	866082100	225.00	SYSTEMATIC	04/24/2017	2.03	3,720.42	3,606.75	113.67	0.00	0
SUMMIT HOTEL PPTYS INC COM	866082100	1,200.00	SYSTEMATIC	05/30/2017	10.80	21,181.93	19,236.00	1,945.93	0.00	0
SUMMIT HOTEL PPTYS INC COM	866082100	90.00	SYSTEMATIC	05/31/2017	0.81	1,614.35	1,442.70	171.65	0.00	0
SUMMIT HOTEL PPTYS INC COM	866082100	65.00	SYSTEMATIC	06/01/2017	0.59	1,170.68	1,041.95	128.73	0.00	0
SUNCOKE ENERGY INC	86722A103	265.00	SYSTEMATIC	03/24/2017	2.65	2,180.90	3,005.10	0.00	-824.20	0
SUNCOKE ENERGY INC	86722A103	55.00	SYSTEMATIC	06/23/2017	0.55	516.43	623.70	0.00	-107.27	0
SUNCOKE ENERGY INC	86722A103	415.00	SYSTEMATIC	07/03/2017	3.74	4,556.39	4,706.10	0.00	-149.71	0

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SUNCOKE ENERGY INC	86722A103	435.00	SYSTEMATIC	09/11/2017	3.92	4,047.83	4,932.90	0.00	-885.07	0
SUNSTONE HOTEL INVESTORS INC	867892101	175.00	SYSTEMATIC	03/24/2017	1.75	2,540.94	2,575.68	0.00	-34.74	0
SUNSTONE HOTEL INVESTORS INC	867892101	35.00	SYSTEMATIC	06/23/2017	0.35	581.33	515.14	66.19	0.00	0
SUPERIOR INDS INTL INC	868168105	95.00	SYSTEMATIC	03/24/2017	0.95	2,378.74	2,503.25	0.00	-124.51	0
SUPERIOR INDS INTL INC	868168105	470.00	SYSTEMATIC	05/30/2017	4.23	8,819.12	12,384.50	0.00	-3,565.38	0
SUPERIOR INDS INTL INC	868168105	475.00	SYSTEMATIC	05/31/2017	4.28	8,991.74	12,338.05	0.00	-3,346.31	0
SUPERVALU INC	868536301	1,071.00	SYSTEMATIC	08/08/2017	9.64	25,466.40	24,074.99	1,391.41	0.00	0
SUPERVALU INC	868536301	0.43	SYSTEMATIC	08/10/2017	0.00	9.94	9.68	0.26	0.00	0
SURMODICS INC	868873100	75.00	SYSTEMATIC	03/24/2017	0.75	1,776.71	1,905.00	0.00	-128.29	0
SURMODICS INC	868873100	360.00	SYSTEMATIC	05/30/2017	3.24	8,351.16	9,144.00	0.00	-792.84	0
SURMODICS INC	868873100	290.00	SYSTEMATIC	05/31/2017	2.61	6,609.24	7,366.00	0.00	-756.76	0
SYKES ENTERPRISES INC	871237103	85.00	SYSTEMATIC	03/24/2017	0.85	2,435.19	2,453.10	0.00	-17.91	0
SYKES ENTERPRISES INC	871237103	25.00	SYSTEMATIC	06/23/2017	0.25	833.98	721.50	112.48	0.00	0
SYNAPTICS INC	87157D109	45.00	SYSTEMATIC	03/24/2017	0.45	2,137.45	2,520.32	0.00	-382.87	0
SYNOVUS FINL CORP	87161C501	555.00	SYSTEMATIC	05/30/2017	5.00	23,205.15	23,115.92	89.23	0.00	0
TAILORED BRANDS INC	87403A107	485.00	SYSTEMATIC	09/11/2017	4.37	6,296.26	5,177.76	1,118.50	0.00	0
TAILORED BRANDS INC	87403A107	250.00	SYSTEMATIC	12/04/2017	2.25	4,286.65	2,668.95	1,617.70	0.00	0
TCF FINL CORP	872275102	1,270.00	SYSTEMATIC	03/03/2017	11.43	22,089.88	24,702.14	0.00	-2,612.26	0
TCF FINL CORP	872275102	315.00	SYSTEMATIC	12/04/2017	2.84	6,447.58	4,987.33	1,460.25	0.00	0
TECH DATA CORP	878237106	30.00	SYSTEMATIC	03/24/2017	0.30	2,755.73	2,540.40	215.33	0.00	0
TEEKAY CORP	Y8564W103	630.00	SYSTEMATIC	03/03/2017	5.67	6,272.04	5,058.90	1,213.14	0.00	0
TEEKAY CORP	Y8564W103	255.00	SYSTEMATIC	03/24/2017	2.55	2,289.85	2,047.65	242.20	0.00	0
TEEKAY CORP	Y8564W103	290.00	SYSTEMATIC	04/24/2017	2.61	2,648.84	2,328.70	320.14	0.00	0
TEEKAY CORP	Y8564W103	1,695.00	SYSTEMATIC	04/25/2017	15.26	15,207.94	13,610.85	1,597.09	0.00	0
TEEKAY CORP	Y8564W103	310.00	SYSTEMATIC	04/26/2017	2.79	2,760.97	2,489.30	271.67	0.00	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	1,075.00	SYSTEMATIC	03/24/2017	10.75	2,354.19	2,489.69	0.00	-135.50	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	1,295.00	SYSTEMATIC	05/30/2017	11.66	2,544.74	2,999.21	0.00	-454.47	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	145.00	SYSTEMATIC	05/31/2017	1.31	285.48	335.82	0.00	-50.34	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	50.00	SYSTEMATIC	06/01/2017	0.45	96.98	115.80	0.00	-18.82	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	175.00	SYSTEMATIC	06/23/2017	1.75	297.49	405.30	0.00	-107.81	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	1,810.00	SYSTEMATIC	08/08/2017	16.29	3,016.47	4,175.01	0.00	-1,158.54	0

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TEEKAY TANKERS LTD CLASS A	Y8565N102	125.00	SYSTEMATIC	08/09/2017	1.13	211.90	285.39	0.00	-73.49	0
TELEPHONE & DATA	879433829	80.00	SYSTEMATIC	03/24/2017	0.80	2,049.55	2,428.08	0.00	-378.53	0
TELEPHONE & DATA	879433829	25.00	SYSTEMATIC	06/23/2017	0.25	693.23	758.78	0.00	-65.55	0
TENET HEALTHCARE CORP	88033G407	275.00	SYSTEMATIC	03/03/2017	2.48	5,362.25	4,081.00	1,281.25	0.00	0
TENET HEALTHCARE CORP	88033G407	130.00	SYSTEMATIC	03/24/2017	1.30	2,135.85	1,929.20	206.65	0.00	0
TENET HEALTHCARE CORP	88033G407	1,165.00	SYSTEMATIC	04/24/2017	10.49	18,419.76	17,288.60	1,131.16	0.00	0
TERADATA CORP DEL	88076W103	80.00	SYSTEMATIC	03/24/2017	0.80	2,420.74	2,173.60	247.14	0.00	0
TERADATA CORP DEL	88076W103	25.00	SYSTEMATIC	06/23/2017	0.25	710.98	679.25	31.73	0.00	0
TERADYNE INC	880770102	100.00	SYSTEMATIC	03/24/2017	1.00	3,007.93	2,540.00	467.93	0.00	0
TERADYNE INC	880770102	870.00	SYSTEMATIC	04/24/2017	7.83	27,480.79	22,098.00	5,382.79	0.00	0
TETRA TECH INC NEW	88162G103	55.00	SYSTEMATIC	03/24/2017	0.55	2,193.90	2,373.25	0.00	-179.35	0
TETRA TECH INC NEW	88162G103	50.00	SYSTEMATIC	06/23/2017	0.50	2,266.95	2,157.50	109.45	0.00	0
TEXTAINER GROUP HOLDINGS LTD	G8766E109	240.00	SYSTEMATIC	12/04/2017	2.16	5,473.14	4,354.74	1,118.40	0.00	0
THIRD POINT REINSURANCE LTD	G8827U100	190.00	SYSTEMATIC	10/19/2017	1.71	3,104.74	2,607.03	497.71	0.00	0
TILLYS INC	886885102	45.00	SYSTEMATIC	06/23/2017	0.45	447.74	581.21	0.00	-133.47	0
TILLYS INC	886885102	435.00	SYSTEMATIC	07/03/2017	3.92	4,272.90	5,617.34	0.00	-1,344.44	0
TILLYS INC	886885102	75.00	SYSTEMATIC	07/05/2017	0.68	750.05	967.34	0.00	-217.29	0
TIMKEN CO	887389104	90.00	SYSTEMATIC	01/17/2017	0.81	3,884.22	3,573.00	311.22	0.00	0
TIMKEN CO	887389104	60.00	SYSTEMATIC	03/24/2017	0.60	2,588.34	2,382.00	206.34	0.00	0
TIMKEN CO	887389104	525.00	SYSTEMATIC	08/08/2017	4.73	23,421.01	20,842.50	2,578.51	0.00	0
TITAN MACHY INC	88830R101	25.00	SYSTEMATIC	06/23/2017	0.25	461.23	390.17	71.06	0.00	0
TITAN MACHY INC	88830R101	775.00	SYSTEMATIC	07/03/2017	6.98	13,526.78	12,436.97	1,089.81	0.00	0
TITAN MACHY INC	88830R101	255.00	SYSTEMATIC	07/05/2017	2.30	4,467.43	4,256.38	211.05	0.00	0
TOWER INTL INC	891826109	180.00	SYSTEMATIC	01/17/2017	1.62	4,872.03	5,103.00	0.00	-230.97	0
TOWER INTL INC	891826109	85.00	SYSTEMATIC	03/24/2017	0.85	2,243.10	2,409.75	0.00	-166.65	0
TOWER INTL INC	891826109	565.00	SYSTEMATIC	07/03/2017	5.09	12,273.90	16,017.75	0.00	-3,743.85	0
TOWER INTL INC	891826109	245.00	SYSTEMATIC	07/05/2017	2.21	5,418.46	6,686.05	0.00	-1,267.59	0
TRANSOCEAN LTD	H8817H100	680.00	SYSTEMATIC	01/17/2017	6.12	10,714.44	10,023.20	691.24	0.00	0
TRANSOCEAN LTD	H8817H100	165.00	SYSTEMATIC	03/24/2017	1.65	2,012.95	2,432.10	0.00	-419.15	0
TRANSOCEAN LTD	H8817H100	45.00	SYSTEMATIC	06/23/2017	0.45	368.54	663.30	0.00	-294.76	0
TRANSOCEAN LTD	H8817H100	265.00	SYSTEMATIC	09/11/2017	2.39	2,290.67	3,906.10	0.00	-1,615.43	0

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TRANSOCEAN LTD	H8817H100	2,550.00	SYSTEMATIC	10/19/2017	22.95	27,630.68	30,102.79	0.00	-2,472.11	0
TRICO BANCSHARES	896095106	55.00	SYSTEMATIC	03/24/2017	0.55	1,843.00	1,858.22	0.00	-15.22	0
TRICO BANCSHARES	896095106	75.00	SYSTEMATIC	09/11/2017	0.68	2,525.62	2,533.94	0.00	-8.32	0
TRIPLE-S MGMT CORP	896749108	100.00	SYSTEMATIC	03/24/2017	1.00	1,681.96	2,070.00	0.00	-388.04	0
TRIPLE-S MGMT CORP	896749108	25.00	SYSTEMATIC	06/23/2017	0.25	412.24	517.50	0.00	-105.26	0
TRIPLE-S MGMT CORP	896749108	220.00	SYSTEMATIC	09/11/2017	1.98	5,289.66	4,554.00	735.66	0.00	0
TRIPLE-S MGMT CORP	896749108	135.00	SYSTEMATIC	12/04/2017	1.22	3,825.18	2,794.50	1,030.68	0.00	0
TRIUMPH GROUP INC NEW	896818101	140.00	SYSTEMATIC	10/19/2017	1.26	4,412.55	4,303.96	108.59	0.00	0
TRUEBLUE INC	89785X101	25.00	SYSTEMATIC	06/23/2017	0.25	668.48	662.18	6.30	0.00	0
TRUEBLUE INC	89785X101	255.00	SYSTEMATIC	12/04/2017	2.30	7,288.39	6,754.28	534.11	0.00	0
TTM TECHNOLOGIES	87305R109	350.00	SYSTEMATIC	03/24/2017	3.50	5,424.88	4,770.50	654.38	0.00	0
TTM TECHNOLOGIES	87305R109	35.00	SYSTEMATIC	06/23/2017	0.35	625.08	477.05	148.03	0.00	0
TUTOR PERINI CORP	901109108	90.00	SYSTEMATIC	03/24/2017	0.90	2,559.54	2,520.00	39.54	0.00	0
TUTOR PERINI CORP	901109108	100.00	SYSTEMATIC	04/24/2017	0.90	3,137.53	2,800.00	337.53	0.00	0
TUTOR PERINI CORP	901109108	25.00	SYSTEMATIC	06/23/2017	0.25	655.98	700.00	0.00	-44.02	0
U S PHYSICAL THERAPY INC	90337L108	55.00	SYSTEMATIC	03/03/2017	0.50	4,180.64	3,861.00	319.64	0.00	0
U S PHYSICAL THERAPY INC	90337L108	30.00	SYSTEMATIC	03/24/2017	0.30	1,942.15	2,106.00	0.00	-163.85	0
U S PHYSICAL THERAPY INC	90337L108	295.00	SYSTEMATIC	04/24/2017	2.66	18,716.60	20,709.00	0.00	-1,992.40	0
UNIT CORP	909218109	385.00	SYSTEMATIC	01/17/2017	3.47	10,521.53	10,344.95	176.58	0.00	0
UNIT CORP	909218109	95.00	SYSTEMATIC	03/24/2017	0.95	2,057.65	2,552.65	0.00	-495.00	0
UNIT CORP	909218109	25.00	SYSTEMATIC	06/23/2017	0.25	445.99	671.75	0.00	-225.76	0
UNITED COMMUNITY BANK	90984P303	25.00	SYSTEMATIC	06/23/2017	0.25	683.48	670.35	13.13	0.00	0
UNITED FINANCIAL BANCORP INC	910304104	130.00	SYSTEMATIC	03/24/2017	1.30	2,096.85	2,360.80	0.00	-263.95	0
UNITED FINANCIAL BANCORP INC	910304104	245.00	SYSTEMATIC	05/30/2017	2.21	4,013.03	4,449.20	0.00	-436.17	0
UNITED FINANCIAL BANCORP INC	910304104	475.00	SYSTEMATIC	05/31/2017	4.28	7,852.14	8,626.00	0.00	-773.86	0
UNITED FINANCIAL BANCORP INC	910304104	410.00	SYSTEMATIC	06/01/2017	3.69	6,760.79	7,437.16	0.00	-676.37	0
UNITED FINANCIAL BANCORP INC	910304104	185.00	SYSTEMATIC	12/04/2017	1.67	3,471.58	3,459.19	12.39	0.00	0
UNITED NATURAL FOODS INC	911163103	60.00	SYSTEMATIC	03/24/2017	0.60	2,575.14	2,863.20	0.00	-288.06	0
UNITED NATURAL FOODS INC	911163103	65.00	SYSTEMATIC	10/19/2017	0.59	2,552.75	3,101.80	0.00	-549.05	0
UNITED NATURAL FOODS INC	911163103	65.00	SYSTEMATIC	12/04/2017	0.59	3,110.38	3,101.80	8.58	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	30.00	SYSTEMATIC	01/17/2017	0.27	4,343.48	4,302.90	40.58	0.00	0

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UNITED THERAPEUTICS CORP DEL	91307C102	15.00	SYSTEMATIC	03/24/2017	0.15	2,074.00	2,151.45	0.00	-77.45	0
UNITED THERAPEUTICS CORP DEL	91307C102	20.00	SYSTEMATIC	09/11/2017	0.18	2,667.41	2,868.60	0.00	-201.19	0
UNIVERSAL AMERN SPIN CORP	91338E101	15.00	SYSTEMATIC	01/17/2017	0.14	148.75	149.25	0.00	-0.50	0
UNIVERSAL AMERN SPIN CORP	91338E101	140.00	SYSTEMATIC	01/19/2017	1.26	1,390.79	1,393.00	0.00	-2.21	0
UNIVERSAL AMERN SPIN CORP	91338E101	30.00	SYSTEMATIC	01/20/2017	0.27	297.92	298.50	0.00	-0.58	0
UNIVERSAL AMERN SPIN CORP	91338E101	15.00	SYSTEMATIC	01/23/2017	0.14	148.95	149.25	0.00	-0.30	0
UNIVERSAL AMERN SPIN CORP	91338E101	465.00	SYSTEMATIC	01/24/2017	6.05	4,624.33	4,626.75	0.00	-2.42	0
UNIVERSAL AMERN SPIN CORP	91338E101	295.00	SYSTEMATIC	01/25/2017	3.84	2,934.30	2,935.25	0.00	-0.95	0
UNIVERSAL AMERN SPIN CORP	91338E101	480.00	SYSTEMATIC	01/26/2017	6.24	4,778.42	4,776.00	2.42	0.00	0
UNIVERSAL AMERN SPIN CORP	91338E101	360.00	SYSTEMATIC	01/27/2017	4.68	3,581.07	3,582.00	0.00	-0.93	0
UNIVERSAL INS HLDGS INC	91359V107	95.00	SYSTEMATIC	03/24/2017	0.95	2,217.25	2,557.47	0.00	-340.22	0
UNIVERSAL INS HLDGS INC	91359V107	115.00	SYSTEMATIC	04/24/2017	1.04	2,638.92	3,095.89	0.00	-456.97	0
UNIVERSAL INS HLDGS INC	91359V107	150.00	SYSTEMATIC	04/25/2017	1.35	3,446.59	4,065.40	0.00	-618.81	0
UNIVERSAL INS HLDGS INC	91359V107	575.00	SYSTEMATIC	04/26/2017	5.18	13,111.05	15,591.50	0.00	-2,480.45	0
UNIVERSAL INS HLDGS INC	91359V107	230.00	SYSTEMATIC	10/19/2017	2.07	5,615.67	5,596.87	18.80	0.00	0
URBAN OUTFITTERS INC	917047102	90.00	SYSTEMATIC	03/24/2017	0.90	2,031.25	2,563.20	0.00	-531.95	0
URBAN OUTFITTERS INC	917047102	25.00	SYSTEMATIC	06/23/2017	0.25	439.74	712.00	0.00	-272.26	0
URBAN OUTFITTERS INC	917047102	220.00	SYSTEMATIC	09/11/2017	1.98	4,766.44	6,265.60	0.00	-1,499.16	0
URBAN OUTFITTERS INC	917047102	190.00	SYSTEMATIC	12/04/2017	1.71	5,995.35	5,411.20	584.15	0.00	0
US STEEL CORP	912909108	25.00	SYSTEMATIC	06/23/2017	0.25	526.73	526.06	0.67	0.00	0
US STEEL CORP	912909108	310.00	SYSTEMATIC	09/11/2017	2.79	8,565.10	6,523.18	2,041.92	0.00	0
VALLEY NATL BANCORP	919794107	210.00	SYSTEMATIC	03/24/2017	2.10	2,452.74	2,609.03	0.00	-156.29	0
VALLEY NATL BANCORP	919794107	1,635.00	SYSTEMATIC	05/30/2017	14.72	18,776.91	20,313.14	0.00	-1,536.23	0
VALLEY NATL BANCORP	919794107	115.00	SYSTEMATIC	05/31/2017	1.04	1,323.44	1,428.75	0.00	-105.31	0
VALLEY NATL BANCORP	919794107	80.00	SYSTEMATIC	06/01/2017	0.72	916.49	993.92	0.00	-77.43	0
VCA ANTECH INC	918194101	335.00	SYSTEMATIC	01/17/2017	3.02	30,426.11	22,997.75	7,428.36	0.00	0
VERA BRADLEY INC	92335C106	210.00	SYSTEMATIC	03/24/2017	2.10	1,885.75	2,461.20	0.00	-575.45	0
VERA BRADLEY INC	92335C106	45.00	SYSTEMATIC	06/23/2017	0.45	382.04	527.40	0.00	-145.36	0
VERA BRADLEY INC	92335C106	350.00	SYSTEMATIC	08/08/2017	3.15	3,494.03	4,102.00	0.00	-607.97	0
VERA BRADLEY INC	92335C106	95.00	SYSTEMATIC	08/09/2017	0.86	955.19	1,113.40	0.00	-158.21	0
VIAVI SOLUTIONS INC	925550105	250.00	SYSTEMATIC	03/24/2017	2.50	2,652.44	2,526.16	126.28	0.00	0

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VIAMI SOLUTIONS INC	925550105	1,715.00	SYSTEMATIC	05/30/2017	15.44	19,131.94	17,329.44	1,802.50	0.00	0
VIAMI SOLUTIONS INC	925550105	305.00	SYSTEMATIC	05/31/2017	2.75	3,393.16	3,081.91	311.25	0.00	0
VIAMI SOLUTIONS INC	925550105	165.00	SYSTEMATIC	06/01/2017	1.49	1,856.56	1,667.27	189.29	0.00	0
VILLAGE SUPER MARKET INC CL A	927107409	465.00	SYSTEMATIC	03/03/2017	4.19	13,815.11	14,368.50	0.00	-553.39	0
VILLAGE SUPER MARKET INC CL A	927107409	115.00	SYSTEMATIC	03/06/2017	1.04	3,432.27	3,553.50	0.00	-121.23	0
VILLAGE SUPER MARKET INC CL A	927107409	115.00	SYSTEMATIC	03/07/2017	1.04	3,339.30	3,553.50	0.00	-214.20	0
VISHAY INTERTECHNOLOGY	928298108	250.00	SYSTEMATIC	01/17/2017	2.25	4,162.41	4,050.00	112.41	0.00	0
VISHAY INTERTECHNOLOGY	928298108	150.00	SYSTEMATIC	03/24/2017	1.50	2,368.44	2,430.00	0.00	-61.56	0
VISHAY INTERTECHNOLOGY	928298108	30.00	SYSTEMATIC	06/23/2017	0.30	491.68	486.00	5.68	0.00	0
VISHAY INTERTECHNOLOGY	928298108	180.00	SYSTEMATIC	10/19/2017	1.62	3,776.27	2,916.00	860.27	0.00	0
VISTEON CORP	92839U206	40.00	SYSTEMATIC	09/11/2017	0.36	4,533.32	3,827.04	706.28	0.00	0
VITAMIN SHOPPE INC	92849E101	110.00	SYSTEMATIC	03/24/2017	1.10	2,099.85	2,612.50	0.00	-512.65	0
VITAMIN SHOPPE INC	92849E101	35.00	SYSTEMATIC	06/23/2017	0.35	370.64	831.25	0.00	-460.61	0
VITAMIN SHOPPE INC	92849E101	2,550.00	SYSTEMATIC	12/04/2017	22.95	9,815.49	36,032.01	0.00	-26,216.52	0
VITAMIN SHOPPE INC	92849E101	670.00	SYSTEMATIC	12/05/2017	6.03	2,464.07	3,783.56	0.00	-1,319.49	0
VONAGE HLDGS CORP	92886T201	425.00	SYSTEMATIC	03/24/2017	4.25	2,800.68	2,590.25	210.43	0.00	0
VONAGE HLDGS CORP	92886T201	480.00	SYSTEMATIC	05/30/2017	4.32	3,289.41	2,925.46	363.95	0.00	0
VONAGE HLDGS CORP	92886T201	75.00	SYSTEMATIC	06/23/2017	0.75	515.98	457.10	58.88	0.00	0
VONAGE HLDGS CORP	92886T201	880.00	SYSTEMATIC	09/11/2017	7.92	7,121.49	5,363.34	1,758.15	0.00	0
VONAGE HLDGS CORP	92886T201	1,710.00	SYSTEMATIC	10/19/2017	15.39	13,931.26	10,421.96	3,509.30	0.00	0
VONAGE HLDGS CORP	92886T201	1,065.00	SYSTEMATIC	10/20/2017	9.59	8,576.57	7,048.22	1,528.35	0.00	0
W & T OFFSHORE INC	92922P106	4,155.00	SYSTEMATIC	10/19/2017	37.40	12,510.45	8,157.93	4,352.52	0.00	0
W & T OFFSHORE INC	92922P106	6,640.00	SYSTEMATIC	10/20/2017	59.76	20,285.13	13,479.76	6,805.37	0.00	0
WABASH NATL CORP	929566107	460.00	SYSTEMATIC	03/03/2017	4.14	9,639.02	7,277.20	2,361.82	0.00	0
WABASH NATL CORP	929566107	120.00	SYSTEMATIC	03/24/2017	1.20	2,429.94	1,898.40	531.54	0.00	0
WABASH NATL CORP	929566107	25.00	SYSTEMATIC	06/23/2017	0.25	527.48	395.50	131.98	0.00	0
WABASH NATL CORP	929566107	180.00	SYSTEMATIC	09/11/2017	1.62	3,643.02	2,847.60	795.42	0.00	0
WADDELL & REED FINL INC CL A	930059100	30.00	SYSTEMATIC	06/23/2017	0.30	567.28	521.52	45.76	0.00	0
WASHINGTON FEDERAL INC	938824109	80.00	SYSTEMATIC	03/24/2017	0.80	2,559.14	2,748.00	0.00	-188.86	0
WASHINGTON FEDERAL INC	938824109	25.00	SYSTEMATIC	06/23/2017	0.25	828.48	858.75	0.00	-30.27	0
WATERSTONE FINL INC MD	94188P101	105.00	SYSTEMATIC	03/24/2017	1.05	1,852.15	1,952.31	0.00	-100.16	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
WATERSTONE FINL INC MD	94188P101	25.00	SYSTEMATIC	06/23/2017	0.25	472.23	464.83	7.40	0.00	0
WATERSTONE FINL INC MD	94188P101	585.00	SYSTEMATIC	08/08/2017	5.27	10,561.34	11,094.51	0.00	-533.17	0
WATERSTONE FINL INC MD	94188P101	300.00	SYSTEMATIC	08/09/2017	2.70	5,431.79	5,713.88	0.00	-282.09	0
WELLCARE HEALTH PLANS INC	94946T106	20.00	SYSTEMATIC	03/24/2017	0.20	2,764.53	2,741.60	22.93	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	30.00	SYSTEMATIC	05/30/2017	0.27	5,152.65	4,112.40	1,040.25	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	15.00	SYSTEMATIC	12/04/2017	0.14	3,190.31	2,056.20	1,134.11	0.00	0
WESCO AIRCRAFT HLDGS INC	950814103	215.00	SYSTEMATIC	03/24/2017	2.15	2,470.29	3,214.25	0.00	-743.96	0
WESCO AIRCRAFT HLDGS INC	950814103	50.00	SYSTEMATIC	06/23/2017	0.50	489.48	747.50	0.00	-258.02	0
WESCO INTERNATIONAL INC	95082P105	50.00	SYSTEMATIC	03/03/2017	0.45	3,506.97	3,327.50	179.47	0.00	0
WESCO INTERNATIONAL INC	95082P105	30.00	SYSTEMATIC	03/24/2017	0.30	2,059.15	1,996.50	62.65	0.00	0
WESCO INTERNATIONAL INC	95082P105	35.00	SYSTEMATIC	09/11/2017	0.32	1,765.38	2,329.25	0.00	-563.87	0
WESCO INTERNATIONAL INC	95082P105	65.00	SYSTEMATIC	12/04/2017	0.59	4,258.83	4,325.75	0.00	-66.92	0
WHITESTONE REIT CL B SHS BEN INT	966084204	130.00	SYSTEMATIC	03/24/2017	1.30	1,727.66	1,869.40	0.00	-141.74	0
WHITESTONE REIT CL B SHS BEN INT	966084204	150.00	SYSTEMATIC	04/24/2017	1.35	2,158.71	2,157.00	1.71	0.00	0
WHITESTONE REIT CL B SHS BEN INT	966084204	1,015.00	SYSTEMATIC	04/25/2017	9.14	13,187.41	14,595.70	0.00	-1,408.29	0
WHITING PETE CORP NEW	966387102	4,735.00	SYSTEMATIC	10/19/2017	42.62	24,596.66	26,089.35	0.00	-1,492.69	0
WILLIAMS SONOMA INC	969904101	50.00	SYSTEMATIC	03/24/2017	0.50	2,392.44	2,419.50	0.00	-27.06	0
WILLIAMS SONOMA INC	969904101	90.00	SYSTEMATIC	04/24/2017	0.81	4,909.63	4,355.10	554.53	0.00	0
WILLIAMS SONOMA INC	969904101	65.00	SYSTEMATIC	09/11/2017	0.59	3,069.66	3,145.35	0.00	-75.69	0
WORLD FUEL SERVICES CORP	981475106	75.00	SYSTEMATIC	03/24/2017	0.75	2,687.19	3,443.25	0.00	-756.06	0
WORLD FUEL SERVICES CORP	981475106	65.00	SYSTEMATIC	09/11/2017	0.59	2,254.85	2,984.15	0.00	-729.30	0
WORTHINGTON INDS INC	981811102	65.00	SYSTEMATIC	09/11/2017	0.59	3,239.90	2,842.12	397.78	0.00	0
WORTHINGTON INDS INC	981811102	450.00	SYSTEMATIC	10/19/2017	4.05	20,030.44	19,676.21	354.23	0.00	0
XENIA HOTELS & RESORTS INC	984017103	300.00	SYSTEMATIC	03/24/2017	3.00	4,961.89	5,826.00	0.00	-864.11	0
XENIA HOTELS & RESORTS INC	984017103	25.00	SYSTEMATIC	06/23/2017	0.25	499.48	485.50	13.98	0.00	0
XENIA HOTELS & RESORTS INC	984017103	125.00	SYSTEMATIC	09/11/2017	1.13	2,472.42	2,427.50	44.92	0.00	0
YRC WORLDWIDE INC	984249607	195.00	SYSTEMATIC	03/24/2017	1.95	2,156.65	2,589.60	0.00	-432.95	0
YRC WORLDWIDE INC	984249607	45.00	SYSTEMATIC	06/23/2017	0.45	455.84	597.60	0.00	-141.76	0
YRC WORLDWIDE INC	984249607	445.00	SYSTEMATIC	09/11/2017	4.01	5,967.39	5,909.60	57.79	0.00	0
ZUMIEZ INC	989817101	125.00	SYSTEMATIC	03/24/2017	1.25	2,136.20	2,731.25	0.00	-595.05	0
ZUMIEZ INC	989817101	25.00	SYSTEMATIC	06/23/2017	0.25	304.74	546.25	0.00	-241.51	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
ZUMIEZ INC	989817101	230.00	SYSTEMATIC	09/11/2017	2.07	3,022.52	5,025.50	0.00	-2,002.98	0
ZUMIEZ INC	989817101	225.00	SYSTEMATIC	10/19/2017	2.03	3,837.55	4,916.25	0.00	-1,078.70	0
ZUMIEZ INC	989817101	170.00	SYSTEMATIC	12/04/2017	1.53	3,653.99	3,714.50	0.00	-60.51	0
			TOTAL FOR: SYSTEMATIC		3,884.68	7,427,668.65	7,324,972.24	614,908.93	-512,212.52	
				Grand Total:	8,326.50	19,386,227.34	18,578,311.70	1,851,326.20	-1,043,410.56	0.00

Schedule No: 5
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2017
Schedule of Pooled Funds

		(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)	(K)
PERAC Ledger Number	Description	Market Value at End of Previous Year	Total Purchases this Year At Cost	Reinvested Investment Income	Realized Gain	Realized Loss	Unrealized Gain	Unrealized Loss	Total Sales/Redemptions this Year- Amount Received	Cash Div/Distrib to System this Year	Fees Deducted	=A+B+C+D-E+F-G-H-I-J Market Value at End Of Year
1172	Daruma Pooled Domestic Equity	5,972,550.00		10,034.00	825,088.00			643,251.10	6,149,254.90		15,166.00	-
1172	Aberdeen Pooled	0.00	6,649,254.90	55,567.19	201,065.85	1,808.06	1,027,325.93	284,160.80			25,011.13 *	7,647,245.01
1173	PRIT International Equity	5,677,427.06	500,000.00	180,192.42	265,949.74	394.44	1,157,467.19	58,577.35	125,000.00		14,595.18	7,582,469.44
1181	IR&M Pooled Bond Fund	15,900,782.39	1,000,000.00	-			740,205.12	90,439.31			56,775.41 *	17,550,548.20
1198	PRIT Cash Fund	-		4.17	-	-	-	-	4.17	-	-	-
1199	PRIT Core Fund	57,216,392.90	500,004.17	1,713,348.35	2,820,727.04		5,547,446.86		2,095,000.00		324,917.41	65,378,001.91
1194-1	PRIT Real Estate Fund	12,747,886.73	500,000.00	689,453.34	153,130.60	268,162.53	638,287.58	53,582.88			68,063.77	14,338,949.07
		97,515,039.08	9,149,259.07	2,648,599.47	4,265,961.23	270,365.03	9,110,732.68	1,130,011.44	8,369,259.07	-	504,528.90	112,497,213.63

* 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, 2017
Summary of Investments Owned

	Category of Investment	Current Market Value	Interest Due and Accrued	Paid Accrued Interest on Purchases in Current Year	Commissions Paid During Current Year	Unrealized		Realized		Investment Income Received During Year
						Gains	Losses	Gains	Losses	
1	1040 - Cash	\$ 1,208,508.03	\$ 678.19							\$ 9,241.90
4	1170 - Equities	32,026,013.68			16,673.62	4,504,969.65	898,276.99	1,851,326.20	1,043,410.56	499,922.51
5b	1172 - Pooled Domestic Equity	7,647,245.01				1,027,325.93	927,411.90	1,026,153.85	1,808.06	65,601.19
5c	1173 - Pooled International Equity	7,582,469.44				1,157,467.19	58,577.35	265,949.74	394.44	180,192.42
5e	1181 - Pooled Domestic Fixed	17,550,548.20				740,205.12	90,439.31	0.00	0.00	0.00
5i	1194 - Pooled Real Estate	14,338,949.07				638,287.58	53,582.88	153,130.60	268,162.53	689,453.34
5m	1198 - PRIT Cash Fund	0.00								4.17
5n	1199 - PRIT Core Fund	65,378,001.91				5,547,446.86	0.00	2,820,727.04	0.00	1,713,348.35
		<u>145,731,735.34</u>	<u>678.19</u>	<u>-</u>	<u>16,673.62</u>	<u>\$13,615,702.33</u>	<u>2,028,288.43</u>	<u>6,117,287.43</u>	<u>1,313,775.59</u>	<u>3,157,763.88</u>
								Commission Recapture		<u>-</u>
								4821 - Investment Income		2,657,841.37
								4821 -Dividend Income		<u>499,922.51</u>

Schedule No: 7

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2017
Summary of Investment Related Fees

Manager/ Vendor-All Managers/ Vendors Must Be Listed	Q 1 2017	Q 2 2017	Q 3 2017	Q 4 2017	Accrued Payable at Year End 2017	Total Paid or Accrued in 2017	Market Value as of 12/31/2017	*Payment Method (N,C, W)
5304 - Management Fees								
1 Aberdeen Asset Management		7,068.64	8,549.16		9,393.33	25,011.13	7,647,245.01	C
2 Daruma Pooled Domestic Equity	15,166.00			56.93	12,234.00	15,166.00	0.00	N
3 Seizert Capital Partners	12,041.00	11,758.00	11,882.00		47,971.93	47,971.93	6,665,473.21	C
4 Income Research & Management	13,566.05	13,802.91	14,534.45	14,534.45	337.55	56,775.41	17,550,548.20	C
5 Polen Capital Management LLC	13,506.50	14,201.03	14,387.91	32.66	15,138.66	57,266.76	8,673,947.40	C
6 O'Shaughnessy Asset Management	11,962.08	11,536.18	12,111.39	89.34	12,463.86	48,162.85	9,312,563.57	C
7 Systematic Financial Management	13,616.15	12,332.79	12,944.61	9,146.17	4,756.45	52,796.17	7,374,029.50	C
8 PRIT Core Fund	76,169.68	88,148.49	81,268.67	79,330.57		324,917.41	65,378,001.91	N
9 PRIT Real Estate Fund	13,687.69	17,543.44	18,422.90	18,409.74		68,063.77	14,338,949.07	N
10 PRIT International Equity	2,703.79	3,481.70	4,030.19	4,379.50		14,595.18	7,582,469.44	N
5304 Management Fees TOTAL	<u>172,418.94</u>	<u>179,873.18</u>	<u>178,131.28</u>	<u>125,979.36</u>	<u>54,323.85</u>	<u>710,726.61</u>	<u>144,523,227.31</u>	
5305 Custodial Fees								
10 Comerica	4,437.27	4,351.82	4,531.35		4,517.69	17,838.13		C
5305 Custodial Fees TOTAL	<u>4,437.27</u>	<u>4,351.82</u>	<u>4,531.35</u>	<u>0.00</u>	<u>4,517.69</u>	<u>17,838.13</u>		
5307 Investment Consultant Fees								
11 Dahab Associates	8,375.40	8,750.00	8,750.00	0.00	8,750.00	34,625.40		C
5307 Investment Consultant Fees TOTAL	<u>8,375.40</u>	<u>8,750.00</u>	<u>8,750.00</u>	<u>0.00</u>	<u>8,750.00</u>	<u>34,625.40</u>		
						<u>\$763,190.14</u>		