

ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2018
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

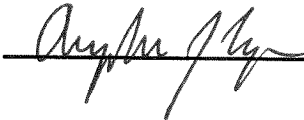
First Member - Chair/Treasurer
Term Expires December 31, 2020

Sandra A. Hanks



Second Member Appointed by Advisory Council
Term Expires December 31, 2021

Angelina J. Bragdon



Third Elected Member
Term Expires December 31, 2020

Mary A. Stokarski



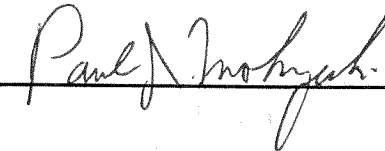
Fourth Elected Member
Term Expires December 31, 2019

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, 2018
OF THE CONDITIONS AND AFFAIRS OF
FRANKLIN REGIONAL RETIREMENT SYSTEM**

Investment Managers

Aberdeen Asset Management

1735 Market Street, 32nd floor
Philadelphia, PA 19103

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

Loomis Sayles Trust Company, LLC

One Financial Center
Boston, MA 02111

**Annual Statement of the
Franklin Regional Retirement System
for the Year Ended
December 31, 2018**

ANNUAL STATEMENT BALANCE TESTS

1 ASSET BALANCE

Assets Previous Year	143,920,150.66
Income Current Year	6,435,116.21
Disbursements Current Year	<u>(13,954,848.89)</u>
Assets Current Year	136,400,417.98

2 ASSET DIFFERENCE

Assets Current Year	136,400,417.98
Assets Previous Year	<u>(143,920,150.66)</u>
Difference	(7,519,732.68)

3 INCOME DIFFERENCE

Income Current Year	6,435,116.21
Disbursements Current Year	<u>(13,954,848.89)</u>
Difference	(7,519,732.68)

4 FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	11,508,033.20
Total Fund Change Debits Current Year	<u>(19,027,765.88)</u>
Difference	(7,519,732.68)

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2018**

ASSETS & LIABILITIES

	<u>2018</u>	<u>2017</u>	<u>2016</u>
1 1040 Cash	1,548,623.21	1,208,508.03	927,926.34
3 1180 Fixed Income Securities	0.00	0.00	0.00
5 1170 Equities (at market value)	29,944,272.16	32,026,013.68	29,895,947.72
6 1172 Pooled Domestic Equity Funds	6,754,525.22	7,647,245.01	5,972,550.00
7 1173 Pooled International Equity Funds	6,635,296.91	7,582,469.44	5,677,427.06
9 1181 Pooled Domestic Fixed Income Funds	17,222,142.93	17,550,548.20	15,900,782.39
13 1194 Pooled Real Estate Funds	15,062,715.32	14,338,949.07	12,747,886.73
18 1199 PRIT Fund	61,594,027.57	65,378,001.91	57,216,392.90
19 1350 Prepaid Expenses	7,201.81	7,181.83	6,692.72
20 1398 Accounts Receivable (A)	90,610.86	200,034.45	325,415.21
21 1550 Interest Due and Accrued	1,694.85	678.19	1,600.41
22 2020 Accounts Payable (A)	<u>-2,460,692.86</u>	<u>-\$2,019,479.15</u>	<u>-1,622,175.01</u>
Total	136,400,417.98	143,920,150.66	127,050,446.47
Funds:			
1 3293 Annuity Savings Fund	30,591,938.85	30,005,767.14	28,830,926.14
2 3294 Annuity Reserve Fund	10,728,163.73	10,079,173.86	9,736,489.05
3 3295 Military Service Fund	0.00	0.00	0.00
4 3296 Pension Fund	4,058,869.61	3,987,925.86	3,038,644.09
6 3297 Pension Reserve Fund	<u>91,021,445.79</u>	<u>99,847,283.80</u>	<u>85,444,387.19</u>
Total Assets at Market Value	136,400,417.98	143,920,150.66	127,050,446.47

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2018

Changes in Fund Balance

		Balance 12/31	Interfund			Balance 12/31
		Prior Year	Receipts	Transfers	Disbursements	Current Year
Annuity Savings Fund	3293	30,005,767.14	3,828,944.66	(2,326,083.59)	(916,689.36)	30,591,938.85
Annuity Reserve Fund	3294	10,079,173.86	301,811.97	2,326,071.60	(1,978,893.70)	10,728,163.73
Pension Fund	3296	3,987,925.86	7,038,567.11	2,746,833.40	(9,714,456.76)	4,058,869.61
Military Service Fund	3295	-	-	-	-	-
Expense Fund	3298	-	1,344,809.07	-	(1,344,809.07)	-
Pension Reserve Fund	3297	99,847,283.80	(6,079,016.60)	(2,746,821.41)		91,021,445.79
TOTAL ALL FUNDS		143,920,150.66	6,435,116.21	-	(13,954,848.89)	136,400,417.98

Annuity Savings	- to -	Annuity Reserve	2,326,071.60	For Retirements
Annuity Savings	- to -	Pension Reserve	11.99	Donation to PRF
Pension Reserve	- to -	Pension Fund	2,746,833.00	To support "Cost of Benefits"
Pension Reserve	- to -	Pension Fund	0.40	To support "Cost of Benefits"
			<u>5,072,916.99</u>	

Fund Change
on Page 1

Credits	Difference	Debits
11,508,033.20	(7,519,732.68)	19,027,765.88

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2018**

RECEIPTS

	<u>2018</u>	<u>2017</u>	<u>2016</u>
1 Annuity Savings Fund:			
(a) 4891-Members Deductions	3,334,071.09	3,183,075.09	3,024,867.19
(b) 4892-Transfers From Other Systems	373,593.11	444,689.46	573,437.20
(c) 4893-Member Make Up Payments and Redeposits	13,280.22	37,461.31	39,805.49
(d) 4900-Member Payments from Rollovers	33,517.57	17,197.85	33,517.81
(e) Investment Income Credited to Members Accounts	74,482.67	50,532.28	50,644.21
Subtotal	3,828,944.66	3,732,955.99	3,722,271.90
2 Annuity Reserve Fund			
(a) Investment Income Credited to Annuity Reserve Fund	301,811.97	293,668.43	279,714.93
Subtotal	301,811.97	293,668.43	279,714.93
3 Pension Fund			
(a) 4898-3(8)(c) Reimbursements From Other Systems	491,863.21	431,478.95	410,817.99
(b) 4899-Received From Commonwealth for COLA and Survivor Benefits	39,810.90	43,341.88	49,236.38
(c) 4894-Pension Fund Appropriation	6,506,893.00	6,162,963.50	5,875,582.00
(d) 4840 -Workers' Compensation Settlements	-	-	-
[e] 4841 - Recovery of 91A Overearnings	-	-	-
Subtotal	7,038,567.11	6,637,784.33	6,335,636.37
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	1,344,809.07	1,258,588.94	1,201,798.76
Subtotal	1,344,809.07	1,258,588.94	1,201,798.76
6 Pension Reserve Fund			
(a) 4897-Federal Grant Reimbursement	-	-	-
(b) 4895-Pension Reserve Appropriation	267.74	3,796.56	237.96
(c) 4822-Interest Not Refunded	15,644.30	5,301.11	7,946.08
(d) 4825-Miscellaneous Income	2,059.41	4,627.68	1,744.37
(e) Excess Investment Income	(6,096,988.05)	17,944,977.75	9,212,038.62
Subtotal	(6,079,016.60)	17,958,703.10	9,221,967.03
TOTAL RECEIPTS	6,435,116.21	29,881,700.79	20,761,388.99

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2018**

DISBURSEMENTS

	<u>2018</u>	<u>2017</u>	<u>2016</u>
1 Annuity Savings Fund:			
(a) 5757-Refunds to Members	443,807.52	314,653.92	316,759.19
(b) 5756-Transfers to Other Systems	472,881.84	371,997.57	573,195.28
Subtotal	916,689.36	686,651.49	889,954.47
2 Annuity Reserve Fund:			
(a) 5750-Annuities Paid	1,978,893.70	1,825,905.61	1,681,394.07
(b) 5759-Option B Refunds	-	-	15,534.81
Subtotal	1,978,893.70	1,825,905.61	1,696,928.88
3 Pension Fund:			
(a) 5751-Pensions Paid			
Regular Pension Payments	7,342,786.59	6,879,208.81	6,377,211.66
Survivorship Payments	402,269.16	371,722.82	355,431.09
Ordinary Disability Payments	118,640.16	116,661.96	70,340.77
Accidental Disability Payments	492,434.74	490,400.68	491,408.64
Accidental Death Payments	62,981.94	61,537.08	59,822.04
Section 101 Benefits	13,641.18	13,309.44	12,921.78
(b) 5755-3(8)(c) Reimbursements to Other Systems	1,241,892.09	1,264,667.89	716,033.59
(c) 5752-COLA's Paid	39,810.90	43,341.88	49,236.38
(d) 5753-Chapter 389 Beneficiary Increase Paid	-	-	-
Subtotal	9,714,456.76	9,240,850.56	8,132,405.95
4 Military Service Fund:			
(a) 4890-Return to Municipality for Members who withdrew their funds	-	-	-
Subtotal	-	-	-
5 Expense Fund:			
(a) 5118-Board Member Stipend	27,560.00	26,500.00	26,500.00
(b) 5119-Salaries	317,097.24	342,696.44	332,446.62
(c) 5120- Employer benefits	41,263.10		
(d) 5304-Management Fees	748,419.94	710,726.61	656,025.92
(e) 5305-Custodial Fees	19,121.92	17,838.13	15,472.10
(f) 5307-Consultant Fees	35,000.00	34,625.40	32,000.00
(g) 5308-Legal Expenses	22,974.05	19,872.77	17,790.97
(h) 5309-Medical Expenses			
(i) 5310-Fiduciary Insurance	11,723.00	11,527.00	11,501.00
(j) 5311-Service Contracts	33,968.40	32,371.14	30,837.55
(k) 5312-Rent	18,716.21	18,485.16	18,485.16
(l) 5315-Professional Services			
(m) 5316-Actuarial Services	16,650.00	3,500.00	15,650.00
(n) 5317 Audit Services	18,000.00	18,000.00	17,500.00
(o) 5320-Education and Training	2,170.00	2,109.00	2,520.00
(p) 5589-Administrative Expenses	20,396.24	13,993.16	17,663.87
(q) 5599-Furniture and Equipment	7,876.02	3,243.03	2,416.44
(r) 5719-Travel	3,872.95	3,101.10	4,989.13
Subtotal	1,344,809.07	1,258,588.94	1,201,798.76
TOTAL DISBURSEMENTS	13,954,848.89	13,011,996.60	11,921,088.06

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2018**

Investment Income

	2018	2017	2016
Investment Income Received From:			
(a) Cash (from Schedule 1)	18,761.09	9,241.90	83,708.89
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	529,704.09	499,922.51	646,392.08
(e) Pooled Funds (from Schedule 5)	2,798,374.26	2,648,599.47	2,457,684.22
(f) Commission Recapture	-	-	-
4821- TOTAL INVESTMENT INCOME	3,346,839.44	3,157,763.88	3,187,785.19
Plus:			
4884-Realized Gains (Profits)	11,071,812.90	6,117,287.43	3,868,887.71
4886-Unrealized Gains (Incr. in Market Value)	6,765,778.47	13,615,702.33	12,824,582.15
1550-Interest Due and Accrued-Current Year	1,694.85	678.19	1,600.41
	17,839,286.22	19,733,667.95	16,695,070.27
Less:			
4823-Paid Accrued Interest on Fixed Income Securities	-	-	-
4885-Realized Losses	(1,188,606.57)	(1,313,775.59)	(1,122,834.93)
4887-Unrealized Losses (Decrease in Market Value)	(24,372,725.24)	(2,028,288.43)	(8,015,721.85)
1550-Interest Due and Accrued-Prior Year	(678.19)	(1,600.41)	(102.16)
NET INVESTMENT INCOME	(4,375,884.34)	19,547,767.40	10,744,196.52
Income Required:			
Annuity Savings Fund (From supplementary schedule)	74,482.67	50,532.28	50,644.21
Annuity Reserve Fund	301,811.97	293,668.43	279,714.93
Expense Fund	1,344,809.07	1,258,588.94	1,201,798.76
Military Service Fund	-	-	-
TOTAL INCOME REQUIRED	1,721,103.71	1,602,789.65	1,532,157.90
Net Investment Income	(4,375,884.34)	19,547,767.40	10,744,196.52
Less Income Required:	(1,721,103.71)	(1,602,789.65)	(1,532,157.90)
EXCESS INCOME TO PENSION RESERVE FUND	(6,096,988.05)	17,944,977.75	9,212,038.62

**Annual Statement
Franklin Regional Retirement System
December 31, 2018**

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

2018

Option B

Month	Debit Balance			Credit Balance			Balance X .0025
	5750	5759	Transfers Out	3294	Transfers In	Balance	
December 31, 2017				10,079,173.86		10,079,173.86	25,197.93
January 31, 2018	159,648.37				138,296.99	10,057,822.48	25,144.56
February 28, 2018	159,705.65				37,791.41	9,935,908.24	24,839.77
March 31, 2018	159,967.74				31,542.26	9,807,482.76	24,518.71
April 30, 2018	160,091.53				20,842.85	9,668,234.08	24,170.59
May 31, 2018	160,089.92				176,327.70	9,684,471.86	24,211.18
June 30, 2018	160,925.10				765,847.46	10,289,394.22	25,723.49
July 31, 2018	164,304.06				180,758.70	10,305,848.86	25,764.62
August 31, 2018	168,978.03				180,697.01	10,317,567.84	25,793.92
September 30, 2018	168,839.29				37,750.91	10,186,479.46	25,466.20
October 31, 2018	172,153.71				113,628.60	10,127,954.35	25,319.89
November 30, 2018	170,632.65				307,123.45	10,264,445.15	25,661.11
December 31, 2018	173,557.65				335,464.26	10,426,351.76	
totals:	1,978,893.70	-			2,326,071.60		301,811.97

#3294 Balance

10,728,163.73

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2018**

Schedule A

Detail of Accounts Receivable and Accounts Payable

	<u>Amount</u>	<u>Original Date</u>
<u>Accounts Receivable</u>		
4891 Member Deductions	\$76,657.99	12/31/2018
4894 Pension Fund Appropriation	13,952.87	12/31/2018
5119 PrePaid Employee Insurance	2,990.42	12/31/2018
5311 PrePaid Service Contracts-Admin & Equip	870.35	12/31/2018
5312 PrePaid Rent Expense	1,586.64	12/31/2018
5589 PrePaid Administrative Expenses	1,754.40	12/31/2018
TOTAL RECEIVABLES (Must agree with Page 2, sum of line 19 & 20)	\$97,812.67	
<u>Accounts Payable</u>		
5118 Board Stipends	4,593.30	12/31/2018
5119 Salaries	25,513.56	12/31/2018
5120 Benefits	523.59	12/31/2018
5304 Management fees	58,328.54	12/31/2018
5305 Custodial Fees	4,622.03	12/31/2018
5307 Investment Consultant	8,750.00	12/31/2018
5308 Legal Expense	4,438.00	12/31/2018
5311 Service Contracts - Admin	160.00	12/31/2018
5589 Administrative expense	1,001.79	12/31/2018
5599 Furniture & Equipment	741.62	12/31/2018
5719 Travel	43.29	12/31/2018
5755 State Board 3(8)c liability	417,000.00	12/31/2018
5755 State Board 3(8)c liability	1,934,977.14	12/31/2011
TOTAL PAYABLES (Must agree with Page 2, line 22)	2,460,692.86	

FRANKLIN REGIONAL RETIREMENT SYSTEM

MEMBERSHIP COUNTS FOR THE YEAR ENDING DECEMBER 31, 2018

Membership Counts for the as of 12/31/2018

MEMBERSHIP FOR CURRENT YEAR

	Group 1	Group 2 & 4	TOTAL
ACTIVE MEMBERS			
Active Membership, Dec. 31st, Previous Year	877	111	988
Inactive Membership, Dec. 31st, Previous Year	510	72	582
Enrolled During Current Year	173	11	184
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	173	11	184
Deduct:			
Death	0	0	0
Withdrawals	78	6	84
Retirements	41	2	43
SUBTOTAL	119	8	127
Active Membership, Current Year	907	116	1,023
Inactive Membership, Current Year	534	70	604

RETIRED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	543	57	600
Retirements During the Year			
Superannuation	41	2	43
Ordinary Disability	0	0	0
Accidental Disability	0	0	0
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	0	0	0
Survivor Benefits from Active Membership	1	0	1
SUBTOTAL	42	2	44
Deduct:			
Deaths of Retired Members	9	2	11
Termination of Survivor Benefits	0	0	0
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	9	2	11
Retired Membership, Current Year			
Superannuation	516	41	557
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	26	2	28
Section 12B Survivor Allowance	0	0	0
Total Retired, Beneficiary and Survivor Membership, Current Year	576	57	633
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Current Year	2,017	243	2,260

Schedule No: 1
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2018
Cash Account Activity During Year

Description	Account No.	Interest Rate at Year End	(A) Book Value at End of Previous Yr	(B) Total Deposits This Year	(C) Income Reinvested/ Redeposited Into Account	(T) Net Transfers During Year	(D) Withdrawals During Year	(E) =A+B+C-D+T Book Value Dec 31st Current Yr	(F) Cash Income Pd to System Not Reinvested or Redeposited	(G) Interest Due and Accrued on Dec. 31st
1041	UniBank - checking	7710077251	0.40%	4,218.19	-	490.72	13,049,552.70	13,052,162.03	2,099.58	
1041	Unibank - money market	7710077269	0.40%	536,469.40	10,904,129.61	3,637.46	(10,779,527.00)	664,709.47		
1041	Unibank - card account	7710227773	0.25%	2,000.16	-	3.36	5,974.30	5,977.46	2,000.36	
1042	Comerica - Systematic	1055072113		82,322.75	7,632,118.16	1,117.16	7,672,806.05	42,752.02		112.72
1042	Comerica - Seizert	1055059842		317,275.38	2,278,678.65	5,638.81	2,313,466.71	288,126.13		612.04
1042	Comerica - Polen	1055063221		219,655.86	2,030,296.38	6,438.64	1,760,001.10	496,389.78		875.53
1042	Comerica - O'Shaughnessy	1055063249		46,516.29	6,847,301.84	1,434.94	6,842,757.20	52,495.87		94.56
1099	PETTY CASH			50.00				50.00		
			\$ 1,208,508.03	\$ 29,692,524.64	\$ 18,761.09	\$ 2,276,000.00	\$ 31,647,170.55	\$ 1,548,623.21	\$ -	\$ 1,694.85

Schedule No: 2
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2018
Short Term Securities

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

The Franklin Regional Retirement System

has no activity to report on

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

Schedule No. 3A
 Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2018
 Domestic Fixed Income Securities Owned at End of Year

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

The Franklin Regional Retirement System

has no activity to report on

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

Schedule No. 3B
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2018
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, 2018
Domestic Fixed Income Securities Sold During Year

Description	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)
	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 2018
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									
ACUITY BRANDS INC	00508Y102	1,540.00	114.95	0.00	184,509.83	177,023.00	0.00	-7,486.83	370.24
AGCO CORP	001084102	0.00	60.18	0.00	0.00	0.00	0.00	0.00	0.00
AMDOCS LTD	G02602103	4,120.00	58.58	265,128.52	4,660.87	241,349.60	0.00	-28,439.79	3,963.03
AMERISOURCEBERGEN CORP	03073E105	3,100.00	74.4	284,642.00	0.00	230,640.00	0.00	-54,002.00	4,774.00
ASSURED GUARANTY LTD	G0585R106	8,472.00	38.28	286,946.64	0.00	324,308.16	37,361.52	0.00	5,422.08
BLOCK H & R INC	093671105	6,853.00	25.37	140,093.46	39,629.61	173,860.61	0.00	-5,862.46	5,236.14
C H ROBINSON WORLDWIDE INC	12541W209	2,647.00	84.09	320,278.55	-84,457.32	222,586.23	0.00	-13,235.00	5,412.44
CHECK POINT SOFTWARE TECH ADR	M22465104	2,444.00	102.65	0.00	256,140.83	250,876.60	0.00	-5,264.23	0.00
CHICAGO BRDG & IRON-NY SHS	167250109	0.00	16.14	0.00	0.00	0.00	0.00	0.00	0.00
CHURCH & DWIGHT INC	171340102	4,328.00	65.76	255,967.34	-38,831.58	284,609.28	67,473.52	0.00	4,270.41
CITRIX SYS INC	177376100	1,968.00	102.46	237,248.00	-64,064.00	201,641.28	28,457.28	0.00	688.80
CUMMINS INC	231021106	1,850.00	133.64	281,387.52	36,883.37	247,234.00	0.00	-71,036.89	7,658.88
DELUXE CORPORATION	248019101	3,898.00	38.44	0.00	249,525.40	149,839.12	0.00	-99,686.28	2,250.90
DISCOVER FINL SVCS	254709108	4,121.00	58.98	0.00	303,100.72	243,056.58	0.00	-60,044.14	1,454.80
DISCOVERY COMMUNICATIONS INC NE	25470F302	11,906.00	23.08	302,053.56	-48,636.79	274,790.48	21,373.71	0.00	0.00
EDGEWELL PERS CARE CO	28035Q102	4,131.00	37.35	136,121.88	89,940.46	154,292.85	0.00	-71,769.49	0.00
EVEREST RE GROUP LTD	G3223R108	0.00	228.47	177,008.00	-177,008.00	0.00	0.00	0.00	3,120.00
F5 NETWORKS INC	315616102	1,182.00	162.03	285,797.16	-130,695.12	191,519.46	36,417.42	0.00	0.00
FIFTH THIRD BANCORP COM	316773100	0.00	30.58	322,453.52	-322,453.52	0.00	0.00	0.00	3,081.44
GRAHAM HLDGS CO	384637104	343.00	640.58	0.00	203,541.23	219,718.94	16,177.71	0.00	1,360.59
GRAINGER W W INC	384802104	0.00	166.74	0.00	0.00	0.00	0.00	0.00	0.00
HOWARD HUGHES CORP COM	44267D107	2,341.00	97.62	307,303.07	0.00	228,528.42	0.00	-78,774.65	0.00
INVESTORS BANCORP INC NEW	46146L101	0.00	11.18	0.00	0.00	0.00	0.00	0.00	2,781.36
JM SMUCKER COMPANY-NEW	832696405	0.00	93.49	258,543.44	-258,543.44	0.00	0.00	0.00	6,784.06
LIBERTY BROADBAND CORP - C	530307305	4,274.00	72.03	338,085.20	21,414.76	307,856.22	0.00	-51,643.74	0.00
LIBERTY MEDIA CORP-LIBERTY FORMUL	531229854	7,680.00	30.7	345,699.20	-83,350.40	235,776.00	0.00	-26,572.80	0.00
LIBERTY MEDIA CORP-LIBERTY SIRIUS G	531229607	10,246.00	36.98	375,659.52	33,388.07	378,897.08	0.00	-30,150.51	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
MEAD JOHNSON NUTRITION CO	582839106	0.00	87.79	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	0.00	0.00	0.00	0.00	0.00
PACKAGING CORP OF AMERICA	695156109	0.00	119.2	209,877.55	-209,877.55	0.00	0.00	0.00	1,096.83
PACWEST BANCORP	695263103	5,247.00	33.28	0.00	268,722.71	174,620.16	0.00	-94,102.55	4,587.60
QUEST DIAGNOSTICS INC	74834L100	2,380.00	83.27	209,882.19	24,015.90	198,182.60	0.00	-35,715.49	4,155.45
REDWOOD TRUST INC REIT	758075402	0.00	14.82	0.00	0.00	0.00	0.00	0.00	0.00
REGIONS FINL CORP	7591EP100	10,745.00	13.38	338,670.72	-152,997.12	143,768.10	0.00	-41,905.50	6,367.90
UNIVERSAL HEALTH SVCS INC CL B	913903100	1,964.00	116.56	0.00	243,191.41	228,923.84	0.00	-14,267.57	515.20
VALMONT INDS INC	920253101	0.00	142.1	228,707.15	-228,707.15	0.00	0.00	0.00	697.87
WESTERN DIGITAL CORP	958102105	4,862.00	36.97	180,135.45	158,404.70	179,748.14	0.00	-158,792.01	5,585.50
WESTERN UN CO	959802109	11,674.00	17.06	221,922.74	0.00	199,158.44	0.00	-22,764.30	8,872.24
ZIONS BANCORP	989701107	3,760.00	40.74	355,860.83	-164,740.03	153,182.40	0.00	-37,938.40	4,922.68
		TOTAL FOR: SEIZERT		6,665,473.21	152,707.85	6,015,987.59	207,261.16	-1,009,454.63	95,430.44

POLEN

ACCENTURE PLC CL A	G1151C101	3,070.00	141.01	469,986.30	0.00	432,900.70	0.00	-37,085.60	8,565.30
ADOBE SYS INC	00724F101	2,437.00	226.24	701,836.20	-274,776.32	551,346.88	124,287.00	0.00	0.00
ALIGN TECHNOLOGY INC	016255101	955.00	209.43	355,948.38	-143,756.93	200,005.65	0.00	-12,185.80	0.00
ALPHABET INC CL A	02079K305	192.00	1044.96	229,641.20	-27,388.40	200,632.32	0.00	-1,620.48	0.00
ALPHABET INC CL C	02079K107	591.00	1035.61	618,422.40	0.00	612,045.51	0.00	-6,376.89	0.00
AUTOMATIC DATA PROCESSING INC	053015103	4,343.00	131.12	508,956.17	0.00	569,454.16	60,497.99	0.00	11,465.52
BOOKING HLDGS INC	09857L108	126.00	1722.42	371,876.36	-152,921.12	217,024.92	0.00	-1,930.32	0.00
CELGENE CORP	151020104	0.00	101.16	346,475.20	-346,475.20	0.00	0.00	0.00	0.00
DOLLAR GEN CORP NEW	256677105	4,199.00	108.08	281,262.24	117,777.17	453,827.92	54,788.51	0.00	4,439.37
FACEBOOK INC	30303M102	4,443.00	131.09	660,313.32	52,757.87	582,432.87	0.00	-130,638.32	0.00
GARTNER INC CL A	366651107	2,705.00	127.84	313,293.60	19,279.90	345,807.20	13,233.70	0.00	0.00
MASTERCARD INC	57636Q104	1,397.00	188.65	211,449.92	0.00	263,544.05	52,094.13	0.00	1,397.00
MICROSOFT CORP	594918104	8,431.00	101.57	389,891.32	367,517.98	856,336.67	98,927.37	0.00	13,126.24
NESTLE SA SPONSORED ADR REPSTG	641069406	3,983.00	80.95	342,510.12	0.00	322,423.85	0.00	-20,086.27	9,624.70
NIKE INC CL B	654106103	6,743.00	74.14	494,958.15	-73,183.50	499,926.02	78,151.37	0.00	6,330.40
NVIDIA CORP	67066G104	1,557.00	133.5	0.00	436,079.86	207,859.50	0.00	-228,220.36	249.12

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
O REILLY AUTOMOTIVE INC NEW	67103H107	1,686.00	344.33	405,550.44	0.00	580,540.38	174,989.94	0.00	0.00
ORACLE CORPORATION	68389X105	7,812.00	45.15	467,741.04	-98,389.68	352,711.80	0.00	-16,639.56	7,123.29
PRICELINE.COM	741503403	0.00	2034.04	0.00	0.00	0.00	0.00	0.00	0.00
REGENERON PHARMACEUTICALS INC	75886F107	864.00	373.5	324,829.44	0.00	322,704.00	0.00	-2,125.44	0.00
STARBUCKS CORP	855244109	7,583.00	64.4	416,022.92	-2,684.22	488,345.20	75,006.50	0.00	9,684.12
TJX COMPANIES INC NEW	872540109	0.00	72.17	0.00	0.00	0.00	0.00	0.00	0.00
VISA INC CL A	92826C839	5,102.00	131.94	581,730.04	0.00	673,157.88	91,427.84	0.00	4,489.76
ZOETIS INC	98978V103	5,524.00	85.54	181,252.64	232,494.99	472,522.96	58,775.33	0.00	2,405.08
TOTAL FOR: POLEN				8,673,947.40	106,332.40	9,205,550.44	882,179.68	-456,909.04	78,899.90

O'SHAUGHNESSY

ABBVIE INC	00287Y109	359.00	92.19	0.00	29,332.56	33,096.21	3,763.65	0.00	0.00
AEGON N V ORD AMER REG ADR	007924103	0.00	5.92	166,565.70	-166,565.70	0.00	0.00	0.00	299.07
AETNA INC	00817Y108	0.00	200.27	52,313.10	-52,313.10	0.00	0.00	0.00	435.00
AFLAC INC	001055102	0.00	45.74	0.00	0.00	0.00	0.00	0.00	109.72
ALLSTATE CORP	020002101	0.00	102.66	0.00	0.00	0.00	0.00	0.00	0.00
ALLY FINL INC	02005N100	7,442.00	22.66	0.00	207,707.06	168,635.72	0.00	-39,071.34	2,809.70
AMERICAN AIRLS GROUP INC	02376R102	3,421.00	32.11	45,422.19	139,893.71	109,848.31	0.00	-75,467.59	1,187.60
AMERICAN EXPRESS CO	025816109	0.00	98.3	215,701.32	-215,701.32	0.00	0.00	0.00	1,239.35
AMERICAN INTL GROUP INC	026874784	0.00	43.25	0.00	0.00	0.00	0.00	0.00	113.92
AMERIPRISE FINL INC	03076C106	3,221.00	104.37	420,285.60	102,292.04	336,175.77	0.00	-186,401.87	10,265.50
AMGEN INC	031162100	1,542.00	194.67	0.00	300,457.32	300,181.14	0.00	-276.18	2,519.88
ANADARKO PETE CORP	032511107	3,410.00	43.84	0.00	228,986.68	149,494.40	0.00	-79,492.28	1,649.00
AON PLC	G0408V102	276.00	145.36	0.00	41,592.53	40,119.36	0.00	-1,473.17	164.40
APPLE INC	037833100	0.00	190.29	33,846.00	-33,846.00	0.00	0.00	0.00	272.00
APPLIED MATLS INC	038222105	0.00	52.77	0.00	0.00	0.00	0.00	0.00	0.00
ARCHER DANIELS MIDLAND CO	039483102	0.00	42.18	0.00	0.00	0.00	0.00	0.00	0.00
BANK OF AMERICA CORP	060505104	1,329.00	24.64	0.00	36,334.95	32,746.56	0.00	-3,588.39	199.35
BB&T CORP	054937107	436.00	43.32	0.00	23,112.95	18,887.52	0.00	-4,225.43	353.16
BED BATH & BEYOND INC	075896100	0.00	34.41	0.00	0.00	0.00	0.00	0.00	0.00
BEST BUY	086516101	3,055.00	52.96	252,311.95	-43,136.10	161,792.80	0.00	-47,383.05	5,499.00
BHP BILLITON PLC ADR	05545E209	0.00	32.49	0.00	0.00	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
BLOCK H & R INC	093671105	0.00	23.25	0.00	0.00	0.00	0.00	0.00	0.00
BOEING CO	097023105	0.00	354.86	419,951.84	-419,951.84	0.00	0.00	0.00	4,793.13
CA INC	12673P105	0.00	31.77	0.00	0.00	0.00	0.00	0.00	0.00
CADENCE DESIGN SYS	127387108	0.00	44.09	181,958.82	-181,958.82	0.00	0.00	0.00	0.00
CAPITAL ONE FINL CORP	14040H105	0.00	92.18	0.00	0.00	0.00	0.00	0.00	0.00
CARDINAL HEALTH INC	14149Y108	447.00	44.6	0.00	24,097.76	19,936.20	0.00	-4,161.56	0.00
CBS CORP NEW CL B	124857202	0.00	50.37	134,815.00	-134,815.00	0.00	0.00	0.00	822.60
CDK GLOBAL INC	12508E101	1,949.00	47.88	86,676.48	50,306.38	93,318.12	0.00	-43,664.74	1,059.45
CELANESE CORP DE COM SER A	150870103	1,405.00	89.97	124,534.04	26,234.25	126,407.85	0.00	-24,360.44	3,270.40
CENTURYLINK INC	156700106	0.00	21.36	147,034.20	-147,034.20	0.00	0.00	0.00	6,694.92
CHARTER COMMUNICATIONS INC NEW	16119P108	122.00	284.97	0.00	37,779.13	34,766.34	0.00	-3,012.79	0.00
CISCO SYS INC	17275R102	4,950.00	43.33	0.00	225,899.21	214,483.50	0.00	-11,415.71	1,191.30
CIT GROUP INC	125581801	0.00	46.43	28,208.79	-28,208.79	0.00	0.00	0.00	326.61
CITIGROUP INC	172967424	5,819.00	52.06	227,769.01	202,985.98	302,937.14	0.00	-127,817.85	8,036.46
CITRIX SYS INC	177376100	2,996.00	102.46	0.00	309,957.78	306,970.16	0.00	-2,987.62	1,030.40
CONAGRA FOODS INC	205887102	8,713.00	21.36	181,720.08	142,848.24	186,109.68	0.00	-138,458.64	6,633.40
CONOCOPHILLIPS	20825C104	2,620.00	62.35	0.00	177,960.90	163,357.00	0.00	-14,603.90	1,744.73
CORNING INCORPORATED	219350105	8,055.00	30.21	236,470.08	22,959.69	243,341.55	0.00	-16,088.22	5,799.60
CSX CORP	126408103	473.00	62.13	0.00	33,929.09	29,387.49	0.00	-4,541.60	208.12
CUMMINS INC	231021106	0.00	168.03	0.00	0.00	0.00	0.00	0.00	0.00
CVS/CAREMARK CORP	126650100	0.00	78.72	127,600.00	-127,600.00	0.00	0.00	0.00	2,640.00
DAVITA INC	23918K108	541.00	51.46	0.00	37,739.59	27,839.86	0.00	-9,899.73	0.00
DELTA AIR LINES INC	247361702	1,460.00	49.9	0.00	80,905.22	72,854.00	0.00	-8,051.22	987.62
DISCOVER FINL SVCS	254709108	457.00	58.98	221,760.36	-185,910.40	26,953.86	0.00	-8,896.10	1,327.75
DOVER CORP	260003108	843.00	70.95	0.00	72,627.40	59,810.85	0.00	-12,816.55	538.08
EBAY INC	278642103	922.00	28.07	35,815.26	-1,409.57	25,880.54	0.00	-8,525.15	0.00
EMERSON ELECTRIC ELEC CO	291011104	0.00	60.1	0.00	0.00	0.00	0.00	0.00	0.00
EXPRESS SCRIPTS HLDG CO	30219G108	0.00	95.01	224,815.68	-224,815.68	0.00	0.00	0.00	0.00
FIFTH THIRD BANCORP COM	316773100	12,775.00	23.53	57,524.64	346,901.28	300,595.75	0.00	-103,830.17	5,724.36
FRANKLIN RES INC	354613101	2,049.00	29.66	0.00	65,383.05	60,773.34	0.00	-4,609.71	0.00
GENERAL DYNAMICS CORP	369550108	0.00	201.35	0.00	0.00	0.00	0.00	0.00	0.00
GENERAL ELECTRIC CO	369604103	0.00	13.63	79,397.50	-79,397.50	0.00	0.00	0.00	1,205.04

	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
GENERAL MILLS INC	370334104	2,481.00	38.94	90,891.57	43,348.76	96,610.14	0.00	-37,630.19	4,642.75
GENERAL MTRS CO	37045V100	0.00	40.99	0.00	0.00	0.00	0.00	0.00	0.00
GILEAD SCIENCES INC	375558103	0.00	67.4	174,515.04	-174,515.04	0.00	0.00	0.00	885.78
GOLDMAN SACHS GROUP INC	38141G104	0.00	237.43	78,211.32	-78,211.32	0.00	0.00	0.00	475.85
GRAINGER W W INC	384802104	0.00	314.04	84,577.50	-84,577.50	0.00	0.00	0.00	1,432.00
HARTFORD FINL SVCS GROUP INC	416515104	3,030.00	44.45	269,581.20	-99,923.58	134,683.50	0.00	-34,974.12	5,239.10
HCA HLDGS INC COM	40412C101	0.00	101.16	30,129.12	-30,129.12	0.00	0.00	0.00	0.00
HD SUPPLY HLDGS INC.	40416M105	2,889.00	37.52	0.00	127,788.22	108,395.28	0.00	-19,392.94	0.00
IBM CORP	459200101	0.00	151.21	18,103.56	-18,103.56	0.00	0.00	0.00	547.52
ILLINOIS TOOL WORKS INC WKS INC	452308109	0.00	132.01	0.00	0.00	0.00	0.00	0.00	0.00
JUNIPER NETWORKS INC	48203R104	7,665.00	26.91	0.00	217,071.85	206,265.15	0.00	-10,806.70	2,328.66
KOHL'S CORP	500255104	1,789.00	66.34	119,414.46	-16,452.77	118,682.26	15,720.57	0.00	4,537.79
KROGER CO	501044101	6,979.00	27.5	35,108.55	164,459.70	191,922.50	0.00	-7,645.75	2,076.76
L OREAL CO UNSPONSORED ADR	502117203	0.00	39.823	0.00	0.00	0.00	0.00	0.00	0.00
LEAR CORP	521865204	0.00	185.81	75,610.48	-75,610.48	0.00	0.00	0.00	391.30
LINCOLN NATL CORP IND	534187109	0.00	76.17	57,729.37	-57,729.37	0.00	0.00	0.00	247.83
LOCKHEED MARTIN CORP	539830109	0.00	320.41	41,736.50	-41,736.50	0.00	0.00	0.00	520.00
LOWES COS INC	548661107	790.00	92.36	22,026.78	47,331.49	72,964.40	3,606.13	0.00	1,085.58
LYONDELLBASELL INDUSTRIES NV	N53745100	0.00	93.31	416,568.32	-416,568.32	0.00	0.00	0.00	9,248.00
MACYS INC	55616P104	0.00	23.8	0.00	0.00	0.00	0.00	0.00	0.00
MANPOWER INC WIS	56418H100	0.00	93.26	44,012.39	-44,012.39	0.00	0.00	0.00	352.49
MARATHON PETE CORP	56585A102	5,740.00	59.01	90,920.44	322,057.43	338,717.40	0.00	-74,260.47	7,848.52
MARRIOTT INTL INC NEW CL A	571903202	1,023.00	108.56	0.00	135,251.44	111,056.88	0.00	-24,194.56	762.19
MCDONALDS CORP	580135101	0.00	160.01	267,646.60	-267,646.60	0.00	0.00	0.00	1,251.39
MCKESSON CORP	58155Q103	298.00	110.47	167,334.35	-121,032.55	32,920.06	0.00	-13,381.74	1,378.79
METLIFE INC	59156R108	8,678.00	41.06	36,757.12	368,571.46	356,318.68	0.00	-49,009.90	8,948.54
MICHAEL KORS HOLDINGS LTD	G60754101	0.00	62.93	30,027.15	-30,027.15	0.00	0.00	0.00	0.00
MOTOROLA SOLUTIONS INC.	620076307	0.00	121.3	119,519.82	-119,519.82	0.00	0.00	0.00	2,063.88
MSCI INC CL A	55354G100	0.00	166.19	120,845.70	-120,845.70	0.00	0.00	0.00	725.80
NATIONAL OILWELL VARCO INC	637071101	0.00	32.67	0.00	0.00	0.00	0.00	0.00	0.00
NETAPP INC	64110D104	0.00	68.32	118,938.00	-118,938.00	0.00	0.00	0.00	860.00
NORTHROP GRUMMAN CORP	666807102	0.00	259.22	0.00	0.00	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
NTT DOCOMO INC ADR	62942M201	0.00	23.76	0.00	0.00	0.00	0.00	0.00	0.00
PARKER HANNIFIN CORP	701094104	0.00	160.32	0.00	0.00	0.00	0.00	0.00	0.00
PHILLIPS 66	718546104	1,699.00	86.15	0.00	194,768.70	146,368.85	0.00	-48,399.85	1,778.40
PROCTER & GAMBLE CO	742718109	1,806.00	91.92	266,635.76	-100,700.48	166,007.52	72.24	0.00	8,245.15
PULTE HOMES INC	745867101	5,123.00	25.99	102,809.00	57,889.68	133,146.77	0.00	-27,551.91	1,401.66
QUALCOMM INC	747525103	578.00	56.91	0.00	32,175.41	32,893.98	718.57	0.00	358.36
REGIONS FINL CORP	7591EP100	16,192.00	13.38	145,514.88	149,944.14	216,648.96	0.00	-78,810.06	5,538.38
SEAGATE TECHNOLOGY	G7945M107	4,402.00	38.59	46,567.92	188,856.49	169,873.18	0.00	-65,551.23	6,891.57
SEALED AIR CORP NEW	81211K100	4,715.00	34.84	40,228.80	175,715.37	164,270.60	0.00	-51,673.57	2,499.36
SIRIUS XM HLDGS INC	82968B103	0.00	6.33	109,681.68	-109,681.68	0.00	0.00	0.00	225.09
SPIRIT AEROSYSTEMS HLDGS INC	848574109	2,110.00	72.09	81,927.75	95,130.38	152,109.90	0.00	-24,948.23	413.16
STARBUCKS CORP	855244109	308.00	64.4	0.00	17,569.89	19,835.20	2,265.31	0.00	110.88
SUNTRUST BANKS INC	867914103	453.00	50.44	0.00	32,086.03	22,849.32	0.00	-9,236.71	687.80
SYNCHRONY FINL	87165B103	3,758.00	23.46	0.00	131,851.04	88,162.68	0.00	-43,688.36	2,115.51
SYSCO	871829107	2,635.00	62.66	207,271.49	-46,632.59	165,109.10	4,470.20	0.00	5,480.28
TARGET CORP	87612E106	0.00	66.09	285,338.25	-285,338.25	0.00	0.00	0.00	7,992.10
TE CONNECTIVITY LTD	H84989104	0.00	102.53	68,428.80	-68,428.80	0.00	0.00	0.00	0.00
TELSTRA CORP LTD SPON ADR FINAL	87969N204	0.00	12.002	30,620.77	-30,620.77	0.00	0.00	0.00	910.49
TEXTRON INC	883203101	503.00	45.99	0.00	27,097.26	23,132.97	0.00	-3,964.29	0.00
THOMSON REUTERS CORP	884903105	0.00	40.32	24,323.22	-24,323.22	0.00	0.00	0.00	385.02
TRAVELERS COS INC	89417E109	0.00	135.57	0.00	0.00	0.00	0.00	0.00	0.00
TWENTY-FIRST CENTY FOX INC	90130A101	0.00	26.15	0.00	0.00	0.00	0.00	0.00	0.00
UNION PACIFIC CORP	907818108	1,114.00	138.23	0.00	169,575.38	153,988.22	0.00	-15,587.16	1,461.79
UNITED CONTL HLDGS INC	910047109	1,613.00	83.73	168,702.20	-51,589.86	135,056.49	17,944.15	0.00	0.00
UNITED RENTALS INC	911363109	0.00	172.73	46,243.79	-46,243.79	0.00	0.00	0.00	0.00
UNITED TECHNOLOGIES CORP	913017109	0.00	139.81	139,944.29	-139,944.29	0.00	0.00	0.00	1,327.20
V F CORP	918204108	0.00	81.29	21,978.00	-21,978.00	0.00	0.00	0.00	409.86
VALERO ENERGY CORP NEW	91913Y100	2,422.00	74.97	435,837.22	-213,231.20	181,577.34	0.00	-41,028.68	11,678.40
VOYA FINL INC	929089100	5,898.00	40.14	0.00	306,701.07	236,745.72	0.00	-69,955.35	174.75
WALGREENS BOOTS ALLIANCE INC	931427108	1,002.00	68.33	28,612.28	48,467.36	68,466.66	0.00	-8,612.98	790.40
WALT DISNEY CO	254687106	1,192.00	109.65	0.00	130,276.79	130,702.80	426.01	0.00	297.36
WESTERN UN CO	959802109	14,502.00	17.06	208,368.61	70,636.86	247,404.12	0.00	-31,601.35	11,021.52

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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
WHOLE FOODS MKT INC	966837106	0.00	42.11	0.00	0.00	0.00	0.00	0.00	0.00
WYNDHAM DESTINATIONS, INC	98310W108	0.00	46.12	259,432.93	-259,432.93	0.00	0.00	0.00	1,284.03
WYNDHAM HOTELS & RESORTS INC	98311A105	0.00	58.83	0.00	0.00	0.00	0.00	0.00	41.25
WYNDHAM WORLDWIDE CORP COM	98310W108X	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00
XL GROUP LTD	G98294104	0.00	55.59	228,047.76	-228,047.76	0.00	0.00	0.00	1,981.32
YUM! BRANDS INC	988498101	2,446.00	91.92	153,345.19	55,018.04	224,836.32	16,473.09	0.00	1,887.84
TOTAL FOR: O'SHAUGHNESSY				9,312,563.57	693,427.58	8,294,423.97	65,459.92	-1,777,027.10	216,390.07

SYSTEMATIC

AARON'S INC	002535300	370.00	42.05	19,526.50	-3,298.96	15,558.50	0.00	-669.04	57.90
ABERCROMBIE & FITCH CO CL A	002896207	990.00	20.05	18,301.50	-474.92	19,849.50	2,022.92	0.00	682.00
ABM INDS INC	000957100	0.00	43.04	0.00	0.00	0.00	0.00	0.00	0.00
ACACIA RESH CORP AR ACACIA	003881307	0.00	4.55	0.00	0.00	0.00	0.00	0.00	0.00
ACADIA HEALTHCARE CO INC	00404A109	790.00	25.71	0.00	29,078.35	20,310.90	0.00	-8,767.45	0.00
ACCO BRANDS CORP	00081T108	3,205.00	6.78	22,265.00	12,005.31	21,729.90	0.00	-12,540.41	526.80
ACCURAY INC DEL	004397105	5,435.00	3.41	0.00	23,411.53	18,533.35	0.00	-4,878.18	0.00
ACETO CORPORATION	004446100	0.00	2.64	23,759.00	-23,759.00	0.00	0.00	0.00	212.87
ACORDA THERAPEUTICS INC	00484M106	1,270.00	15.58	0.00	34,312.82	19,786.60	0.00	-14,526.22	0.00
ADDUS HOMECARE CORP	006739106	325.00	67.88	16,704.00	-4,507.54	22,061.00	9,864.54	0.00	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	0.00	47.85	27,332.50	-27,332.50	0.00	0.00	0.00	0.00
ADVANCED ENERGY INDS INC	007973100	0.00	61.24	0.00	0.00	0.00	0.00	0.00	0.00
AECOM TECHNOLOGY CORP DELAWARE	00766T100	765.00	26.5	25,076.25	3,019.41	20,272.50	0.00	-7,823.16	0.00
AEGEAN MARINE PETROLEUM NETWO	Y0017S102	0.00	4.95	0.00	0.00	0.00	0.00	0.00	0.00
AEGION CORP	00770F104	1,185.00	16.32	22,251.25	5,741.27	19,339.20	0.00	-8,653.32	0.00
AG MTG INVT TR INC	001228105	0.00	19.01	0.00	0.00	0.00	0.00	0.00	0.00
AGCO CORP	001084102	415.00	55.67	0.00	26,468.76	23,103.05	0.00	-3,365.71	179.25
ALLETE INC	018522300	0.00	76.22	21,564.40	-21,564.40	0.00	0.00	0.00	750.40
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	2,295.00	9.64	24,444.00	6,086.21	22,123.80	0.00	-8,406.41	0.00
ALPHA & OMEGA SEMICONDUCTOR CO	G6331P104	0.00	17.19	0.00	0.00	0.00	0.00	0.00	0.00
AMAG PHARMACEUTICALS INC	00163U106	1,335.00	15.19	23,585.00	-4,835.66	20,278.65	1,529.31	0.00	0.00
AMBAC FINL GROUP INC	023139884	1,340.00	17.24	25,967.50	2,298.86	23,101.60	0.00	-5,164.76	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
AMC NETWORKS INC	00164V103	405.00	54.88	0.00	24,253.52	22,226.40	0.00	-2,027.12	0.00
AMEDISYS INC	023436108	180.00	117.11	26,091.45	-16,603.65	21,079.80	11,592.00	0.00	0.00
AMERICAN EAGLE OUTFITTERS	02553E106	885.00	19.33	21,244.00	-4,085.03	17,107.05	0.00	-51.92	528.01
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	720.00	28.46	17,409.75	2,475.33	20,491.20	606.12	0.00	0.00
AMKOR TECHNOLOGY INC	031652100	0.00	6.85	22,059.75	-22,059.75	0.00	0.00	0.00	0.00
AMN HEALTHCARE SVCS INC	001744101	415.00	56.66	23,640.00	-2,296.79	23,513.90	2,170.69	0.00	0.00
AMNEAL PHARMACEUTICALS INC	03168L105	0.00	16.41	0.00	0.00	0.00	0.00	0.00	0.00
AMTECH SYS INC	032332504	0.00	9.86	22,002.95	-22,002.95	0.00	0.00	0.00	0.00
ANALOGIC CORP COM PAR \$0.05	032657207	0.00	83.65	25,962.50	-25,962.50	0.00	0.00	0.00	31.00
ANGIODYNAMICS INC	03475V101	965.00	20.13	22,866.25	-6,818.30	19,425.45	3,377.50	0.00	0.00
ANIKA THERAPEUTICS INC	035255108	685.00	33.61	0.00	28,129.71	23,022.85	0.00	-5,106.86	0.00
ANIXTER INTERNATIONAL INC	035290105	395.00	54.31	26,220.00	2,408.23	21,452.45	0.00	-7,175.78	0.00
ANWORTH MTG ASSET CORP REIT	037347101	0.00	5.55	0.00	0.00	0.00	0.00	0.00	0.00
APPLE HOSPITALITY REIT INC	03784Y200	1,450.00	14.26	25,689.10	2,466.84	20,677.00	0.00	-7,478.94	1,628.00
APPLIED INDUSTRIAL TECH INC	03820C105	0.00	73.75	26,218.50	-26,218.50	0.00	0.00	0.00	0.00
ARBOR REALTY TRUST INC	038923108	0.00	8.15	24,321.60	-24,321.60	0.00	0.00	0.00	0.00
ARCBEST CORP	03937C105	585.00	34.26	23,773.75	-2,774.67	20,042.10	0.00	-956.98	194.80
ARCH COAL INC	039380407	265.00	82.99	30,742.80	-6,736.73	21,992.35	0.00	-2,013.72	454.00
ARCOS DORADOS HOLDINGS INC A	G0457F107	0.00	10.25	25,926.75	-25,926.75	0.00	0.00	0.00	0.00
ARES COML REAL ESTATE CORP	04013V108	0.00	13.82	0.00	0.00	0.00	0.00	0.00	410.20
ARMOUR RESIDENTIAL REIT INC	042315507	0.00	23.52	22,376.40	-22,376.40	0.00	0.00	0.00	1,548.50
ARRIS INTERNATIONAL PLC	G0551A103	0.00	30.9	0.00	0.00	0.00	0.00	0.00	0.00
ARTISAN PARTNERS ASSET MGMT INC	04316A108	890.00	22.11	0.00	28,519.74	19,677.90	0.00	-8,841.84	1,002.00
ASBURY AUTOMOTIVE GROUP	043436104	0.00	74.5	0.00	0.00	0.00	0.00	0.00	0.00
ASCENA RETAIL GROUP INC	04351G101	6,570.00	2.51	18,835.25	-451.27	16,490.70	0.00	-1,893.28	0.00
ASHFORD HOSPITALITY TRUST	044103109	0.00	6.88	0.00	0.00	0.00	0.00	0.00	451.80
ASPEN INSURANCE HOLDINGS LTD	G05384105	0.00	45.2	0.00	0.00	0.00	0.00	0.00	0.00
ASSERTIO THERAPEUTICS INC	04545L107	5,515.00	3.61	29,221.50	7,479.86	19,909.15	0.00	-16,792.21	0.00
ASSERTIO THERAPEUTICS INC	249908104	0.00	7.3	0.00	0.00	0.00	0.00	0.00	0.00
ASSURED GUARANTY LTD	G0585R106	575.00	38.28	21,676.80	-2,272.83	22,011.00	2,607.03	0.00	406.40
ATENTO SA	L0427L105	0.00	7.15	0.00	0.00	0.00	0.00	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
ATWOOD OCEANICS INC	050095108	0.00	7.86	0.00	0.00	0.00	0.00	0.00	0.00
AVIS BUDGET GROUP INC	053774105	0.00	31.11	0.00	0.00	0.00	0.00	0.00	0.00
AVISTA CORP	05379B107	0.00	42.46	0.00	0.00	0.00	0.00	0.00	0.00
AVNET INC	053807103	555.00	36.1	22,979.60	-990.43	20,035.50	0.00	-1,953.67	442.40
AVON PRODS INC	054303102	0.00	1.62	25,703.25	-25,703.25	0.00	0.00	0.00	0.00
AVX CORP NEW	002444107	0.00	15.25	21,019.50	-21,019.50	0.00	0.00	0.00	322.00
AXOS FINANCIAL INC	05465C100	810.00	25.18	0.00	28,439.75	20,395.80	0.00	-8,043.95	0.00
AXT INC	00246W103	0.00	7.8	0.00	0.00	0.00	0.00	0.00	0.00
BANCORP INC/THE	05969A105	1,600.00	7.96	22,378.20	-6,566.85	12,736.00	0.00	-3,075.35	0.00
BANK MARIN BANCORP	063425102	335.00	41.24	17,340.00	-5,950.00	13,815.40	2,425.40	0.00	323.85
BANK OF THE OZARKS INC	063904106	0.00	42.21	0.00	0.00	0.00	0.00	0.00	0.00
BANK OZK	06417N103	895.00	22.83	25,920.75	10,933.40	20,432.85	0.00	-16,421.30	428.63
BANKRATE INC DEL	06647F102	0.00	13.9	0.00	0.00	0.00	0.00	0.00	0.00
BANKUNITED INC COM	06652K103	690.00	29.94	28,300.40	-617.44	20,658.60	0.00	-7,024.36	529.20
BANNER CORPORATION	06652V208	0.00	55.12	0.00	0.00	0.00	0.00	0.00	0.00
BARNES & NOBLE INC	067774109	0.00	4.7	14,438.50	-14,438.50	0.00	0.00	0.00	323.25
BASSETT FURNITURE INDS INC	070203104	0.00	23.35	0.00	0.00	0.00	0.00	0.00	165.40
BAUSCH HEALTH COS INC	071734107	875.00	18.47	34,390.90	-17,350.99	16,161.25	0.00	-878.66	0.00
BAUSCH HEALTH COS INC	91911K102	0.00	23.4	0.00	0.00	0.00	0.00	0.00	0.00
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	1,430.00	11.32	18,691.50	9,479.34	16,187.60	0.00	-11,983.24	607.00
BELDEN CDT INC	077454106	505.00	41.77	22,379.30	10,464.67	21,093.85	0.00	-11,750.12	74.25
BENCHMARK ELECTRONICS INC	08160H101	0.00	25.85	20,224.50	-20,224.50	0.00	0.00	0.00	258.00
BERKSHIRE HILLS BANCORP INC	084680107	0.00	37.95	22,143.00	-22,143.00	0.00	0.00	0.00	133.10
BIG 5 SPORTING GOODS CORP	08915P101	0.00	7.6	0.00	0.00	0.00	0.00	0.00	0.00
BIG LOTS INC	089302103	0.00	41.52	23,302.25	-23,302.25	0.00	0.00	0.00	462.00
BILL BARRETT CORP	06846N104	0.00	3.46	0.00	0.00	0.00	0.00	0.00	0.00
BIOTELEMETRY INC	090672106	0.00	28.95	0.00	0.00	0.00	0.00	0.00	0.00
BLACK HILLS CORP	092113109	0.00	62.78	0.00	0.00	0.00	0.00	0.00	212.10
BLACKSTONE MTG TR INC	09257W100	0.00	30.96	0.00	0.00	0.00	0.00	0.00	0.00
BLUCORA INC	095229100	0.00	23.3	26,188.50	-26,188.50	0.00	0.00	0.00	0.00
BMC STK HLDGS INC	05591B109	1,330.00	15.48	0.00	24,563.27	20,588.40	0.00	-3,974.87	0.00

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BOFI HLDG INC	05566U108	0.00	40.91	0.00	0.00	0.00	0.00	0.00	0.00
BOISE CASCADE CO DEL	09739D100	925.00	23.85	27,132.00	5,686.45	22,061.25	0.00	-10,757.20	730.85
BONANZA CREEK ENERGY INC	097793400	0.00	31	0.00	0.00	0.00	0.00	0.00	0.00
BOSTON BEER INC CL A	100557107	0.00	299.7	25,798.50	-25,798.50	0.00	0.00	0.00	0.00
BOSTON PRIVATE FINL HLDGS INC	101119105	0.00	15.35	0.00	0.00	0.00	0.00	0.00	0.00
BRADY CORPORATION CL A	104674106	0.00	43.46	23,687.50	-23,687.50	0.00	0.00	0.00	521.88
BRAEMAR HOTELS & RESORTS INC	10482B101	1,375.00	8.93	0.00	14,764.26	12,278.75	0.00	-2,485.51	704.00
BRIDGEPOINT ED INC	10807M105	0.00	6.53	20,293.50	-20,293.50	0.00	0.00	0.00	0.00
BRINKER INTL INC	109641100	495.00	43.98	28,935.80	-9,402.86	21,770.10	2,237.16	0.00	856.90
BRISTOW GROUP INC	110394103	0.00	14.11	0.00	0.00	0.00	0.00	0.00	0.00
BRIXMOR PPTY GROUP INC	11120U105	1,515.00	14.69	0.00	24,665.67	22,255.35	0.00	-2,410.32	863.50
BROOKDALE SR LIVING INC	112463104	2,795.00	6.7	22,698.00	1,955.47	18,726.50	0.00	-5,926.97	0.00
BROOKS AUTOMATION INC	114340102	0.00	26.71	23,611.50	-23,611.50	0.00	0.00	0.00	0.00
BRUKER BIOSCIENCES CORP	116794108	700.00	29.77	23,852.40	-266.39	20,839.00	0.00	-2,747.01	119.00
CABOT CORP	127055101	0.00	66.1	25,867.80	-25,867.80	0.00	0.00	0.00	255.15
CACI INTL INC CL A	127190304	135.00	144.03	22,499.50	-4,632.25	19,444.05	1,576.80	0.00	0.00
CADENCE BANCORPORATION	12739A100	1,105.00	16.78	0.00	31,703.86	18,541.90	0.00	-13,161.96	292.50
CAESAR STONE SDOT YAM LTD	M20598104	0.00	18.55	0.00	0.00	0.00	0.00	0.00	412.12
CAL MAINE FOODS INC	128030202	515.00	42.3	0.00	25,868.56	21,784.50	0.00	-4,084.06	224.53
CALERES INC	129500104	0.00	27.83	0.00	0.00	0.00	0.00	0.00	41.30
CALPINE CORP	131347304	0.00	14.75	0.00	0.00	0.00	0.00	0.00	0.00
CAMBREX CORP	132011107	485.00	37.76	0.00	25,149.72	18,313.60	0.00	-6,836.12	0.00
CAPELLA ED CO	139594105	0.00	85.3	0.00	0.00	0.00	0.00	0.00	0.00
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	830.00	26	0.00	22,915.65	21,580.00	0.00	-1,335.65	0.00
CARE CAP PPTYS INC	141624106	0.00	26.87	0.00	0.00	0.00	0.00	0.00	0.00
CAROLINA FINANCIAL CORP	143873107	0.00	41.75	22,475.75	-22,475.75	0.00	0.00	0.00	73.10
CATHAY BANCORP INC	149150104	600.00	33.53	22,982.65	2,356.15	20,118.00	0.00	-5,220.80	591.60
CATO CORP NEW CL A	149205106	1,105.00	14.27	19,104.00	-2,324.46	15,768.35	0.00	-1,011.19	1,712.70
CBL & ASSOC PPTYS INC	124830100	9,225.00	1.92	23,743.70	16,317.26	17,712.00	0.00	-22,348.96	3,902.00
CECO ENVIRONMENTAL CORP	125141101	0.00	5.71	17,442.00	-17,442.00	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
CEDAR SHOPPING CTRS INC	150602209	0.00	4.72	0.00	0.00	0.00	0.00	0.00	236.75
CELESTICA INC	15101Q108	0.00	12.3	23,999.20	-23,999.20	0.00	0.00	0.00	0.00
CENTRAL GARDEN & PET CO	153527205	0.00	34.72	0.00	0.00	0.00	0.00	0.00	0.00
CENTRAL GARDEN & PET CO	153527106	0.00	37.07	0.00	0.00	0.00	0.00	0.00	0.00
CENTRAL PACIFIC FINANCIAL CO	154760409	865.00	24.35	23,267.40	2,496.51	21,062.75	0.00	-4,701.16	675.30
CERAGON NETWORKS LTD	M22013102	5,555.00	3.78	0.00	20,490.77	20,997.90	507.13	0.00	0.00
CHARLES RIVER LABORATORIES	159864107	185.00	113.18	25,720.75	-5,472.50	20,938.30	690.05	0.00	0.00
CHATHAM LODGING TR	16208T102	1,135.00	17.68	26,287.80	-948.74	20,066.80	0.00	-5,272.26	1,542.20
CHEESECAKE FACTORY INC	163072101	0.00	49.19	23,849.10	-23,849.10	0.00	0.00	0.00	0.00
CHEFS WHSE INC HOLDINGS LLC	163086101	0.00	24.25	21,525.00	-21,525.00	0.00	0.00	0.00	0.00
CHEMED CORP	16359R103	75.00	283.28	26,732.20	-8,505.70	21,246.00	3,019.50	0.00	92.60
CHEMOURS CO	163851108	0.00	40.29	0.00	0.00	0.00	0.00	0.00	0.00
CHESAPEAKE LODGING TR	165240102	800.00	24.35	0.00	21,837.20	19,480.00	0.00	-2,357.20	0.00
CHICAGO BRDG & IRON-NY SHS	167250109	0.00	12.34	0.00	0.00	0.00	0.00	0.00	0.00
CHICOS FAS INC	168615102	2,880.00	5.62	18,654.30	5,230.58	16,185.60	0.00	-7,699.28	784.11
CHILDRENS PLACE RETAIL STS INC	168905107	0.00	140.75	22,529.25	-22,529.25	0.00	0.00	0.00	222.00
CHIMERA INVESTMENT CORP	16934Q208	0.00	20.36	0.00	0.00	0.00	0.00	0.00	0.00
CIENA CORP	171779309	0.00	33.91	0.00	0.00	0.00	0.00	0.00	0.00
CINEMARK HLDGS INC COM	17243V102	0.00	38.37	0.00	0.00	0.00	0.00	0.00	0.00
CIRRUS LOGIC INC	172755100	575.00	33.18	20,484.70	7,536.28	19,078.50	0.00	-8,942.48	0.00
CITI TRENDS INC	17306X102	0.00	18.79	0.00	0.00	0.00	0.00	0.00	0.00
CLEAN ENERGY FUELS CORP	184499101	0.00	3.69	20,878.55	-20,878.55	0.00	0.00	0.00	0.00
CLEARWAY ENERGY INC -C	18539C204	1,215.00	17.25	0.00	21,269.39	20,958.75	0.00	-310.64	0.00
CLEVELAND-CLIFFS INC NEW	185899101	0.00	7.03	27,434.05	-27,434.05	0.00	0.00	0.00	0.00
CLOUD PEAK ENERGY INC	18911Q102	0.00	0.8375	28,168.50	-28,168.50	0.00	0.00	0.00	0.00
CNO FINL GROUP INC	12621E103	0.00	14.88	23,825.85	-23,825.85	0.00	0.00	0.00	456.35
CNX RES CORP	12653C108	1,795.00	11.42	26,407.15	736.96	20,498.90	0.00	-6,645.21	0.00
COGENT COMMUNICATIONS GROUP	19239V302	0.00	51.98	22,423.50	-22,423.50	0.00	0.00	0.00	747.90
COHU INC	192576106	1,325.00	16.07	0.00	29,110.24	21,292.75	0.00	-7,817.49	184.50
COLFAX CORP	194014106	1,050.00	20.9	0.00	30,360.33	21,945.00	0.00	-8,415.33	0.00
COLUMBIA BANKING SYSTEM INC	197236102	0.00	38.99	0.00	0.00	0.00	0.00	0.00	0.00
COLUMBUS MCKINNON CORP NY	199333105	0.00	25.8	0.00	0.00	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
COMMERCIAL METAL CO	201723103	0.00	18.89	0.00	0.00	0.00	0.00	0.00	0.00
COMMERCIAL VEHICLE GROUP INC	202608105	2,170.00	5.7	0.00	15,043.76	12,369.00	0.00	-2,674.76	0.00
COMMUNITY HEALTH SYS INC NEW	203668108	6,435.00	2.82	23,344.80	-3,948.73	18,146.70	0.00	-1,249.37	0.00
COMMUNITY TRUST BANCORPORATIO	204149108	340.00	39.61	18,133.50	-2,328.19	13,467.40	0.00	-2,337.91	516.30
COMMVault SYS INC	204166102	405.00	59.09	0.00	24,104.39	23,931.45	0.00	-172.94	0.00
COMPUTER PROGRAMS & SYS INC	205306103	805.00	25.1	21,636.00	-78.95	20,205.50	0.00	-1,351.55	92.50
COMTECH TELECOMMUNICATIONS	205826209	855.00	24.34	23,668.40	3,433.80	20,810.70	0.00	-6,291.50	337.50
CONCERT PHARMACEUTICALS INC	206022105	0.00	14.33	0.00	0.00	0.00	0.00	0.00	0.00
CONDUENT INC	206787103	0.00	10.63	0.00	0.00	0.00	0.00	0.00	0.00
CONMED CORP	207410101	330.00	64.2	0.00	25,579.77	21,186.00	0.00	-4,393.77	66.00
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	0.00	0.00	0.00	0.00	0.00	0.00
CONVERGYS CORP	212485106	0.00	24.6	23,030.00	-23,030.00	0.00	0.00	0.00	303.80
COOPER STD HLDGS INC	21676P103	0.00	110.93	0.00	0.00	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	0.00
CORECIVIC INC ADR	21871N101	1,105.00	17.83	23,512.50	897.45	19,702.15	0.00	-4,707.80	1,900.90
COSAN LTD CL A	G25343107	0.00	8.29	0.00	0.00	0.00	0.00	0.00	0.00
COSTAMARE INC	Y1771G102	0.00	4.39	22,272.20	-22,272.20	0.00	0.00	0.00	1,461.00
COVENANT TRANSPORT INC CL A	22284P105	1,065.00	19.2	0.00	20,561.39	20,448.00	0.00	-113.39	0.00
COWEN GROUP INC NEW CLASS A	223622606	1,535.00	13.34	20,270.25	3,316.51	20,476.90	0.00	-3,109.86	0.00
CRA INTL INC	12618T105	0.00	50.89	0.00	0.00	0.00	0.00	0.00	140.25
CREE INC	225447101	0.00	37.83	26,183.70	-26,183.70	0.00	0.00	0.00	0.00
CROCS INC COM	227046109	885.00	25.98	27,744.80	-16,558.40	22,992.30	11,805.90	0.00	0.00
CROSS COUNTRY HEALTHCARE INC	227483104	2,475.00	7.33	0.00	29,141.44	18,141.75	0.00	-10,999.69	0.00
CSG SYSTEMS INTL INC	126349109	0.00	35.07	24,977.40	-24,977.40	0.00	0.00	0.00	373.80
CTS CORP	126501105	850.00	25.89	0.00	24,100.39	22,006.50	0.00	-2,093.89	93.20
CUSTOMERS BANCORP INC	23204G100	1,180.00	18.2	22,351.40	7,652.82	21,476.00	0.00	-8,528.22	0.00
DAKTRONICS INC	234264109	0.00	7.31	0.00	0.00	0.00	0.00	0.00	462.70
DEAN FOODS CO	242370203	4,940.00	3.81	23,351.20	17,425.09	18,821.40	0.00	-21,954.89	807.30
DECKERS OUTDOOR CORP	243537107	180.00	127.95	27,686.25	-13,241.25	23,031.00	8,586.00	0.00	0.00
DELEK US HLDGS INC COM	246647101	0.00	26.44	0.00	0.00	0.00	0.00	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
DEVRY INC DEL	251893103	0.00	37.2	0.00	0.00	0.00	0.00	0.00	0.00
DHI GROUP INC	23331S100	8,390.00	1.52	16,064.50	-1,334.51	12,752.80	0.00	-1,977.19	0.00
DIAMOND OFFSHORE DRILLING INC	25271C102	0.00	12.42	0.00	0.00	0.00	0.00	0.00	0.00
DIAMONDROCK HOSPITALITY CO	252784301	0.00	10.28	22,918.70	-22,918.70	0.00	0.00	0.00	253.75
DICKS SPORTING GOODS INC	253393102	480.00	31.2	0.00	15,798.68	14,976.00	0.00	-822.68	391.50
DIGI INTL INC	253798102	0.00	10.15	0.00	0.00	0.00	0.00	0.00	0.00
DILLARDS INC	254067101	0.00	60.8	0.00	0.00	0.00	0.00	0.00	0.00
DIME CMNTY BANCORP INC	253922108	0.00	18.25	22,835.50	-22,835.50	0.00	0.00	0.00	655.90
DIODES INC	254543101	710.00	32.26	0.00	21,417.85	22,904.60	1,486.75	0.00	0.00
DOMTAR CORP	257559203	560.00	35.13	27,483.60	-1,055.27	19,672.80	0.00	-6,755.53	941.53
DSW INC COMMON STOCK CL A	23334L102	705.00	24.7	19,590.15	-3,878.94	17,413.50	1,702.29	0.00	645.00
DUCOMMUN INC	264147109	0.00	28.96	0.00	0.00	0.00	0.00	0.00	0.00
DXP ENTERPRISES INC	233377407	0.00	39.02	19,959.75	-19,959.75	0.00	0.00	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	3,350.00	5.72	18,997.10	3,476.94	19,162.00	0.00	-3,312.04	2,080.80
EAGLE BANCORP INC MD	268948106	470.00	48.71	0.00	28,151.07	22,893.70	0.00	-5,257.37	0.00
EAGLE PHARMACEUTICALS INC	269796108	0.00	79.25	25,107.40	-25,107.40	0.00	0.00	0.00	0.00
ECHO GLOBAL LOGISTICS INC	27875T101	1,025.00	20.33	0.00	29,939.05	20,838.25	0.00	-9,100.80	0.00
EDGEWELL PERS CARE CO	28035Q102	535.00	37.35	24,943.80	4,077.11	19,982.25	0.00	-9,038.66	0.00
EL PASO ELECTRIC CO	283677854	0.00	51.7	0.00	0.00	0.00	0.00	0.00	0.00
ELECTRO SCIENTIFIC INDS INC	285229100	0.00	29.4	0.00	0.00	0.00	0.00	0.00	0.00
ELECTRONICS FOR IMAGING INC	286082102	745.00	24.8	0.00	25,894.95	18,476.00	0.00	-7,418.95	0.00
ELLIS PERRY INTL INC	288853104	0.00	26.67	18,529.60	-18,529.60	0.00	0.00	0.00	0.00
EMCOR GROUP INC	29084Q100	340.00	59.69	24,525.00	2,521.92	20,294.60	0.00	-6,752.32	96.00
EMERGENT BIOSOLUTIONS INC	29089Q105	375.00	59.28	28,579.05	-11,152.80	22,230.00	4,803.75	0.00	0.00
EMPLOYERS HLDGS INC	292218104	0.00	42.3	0.00	0.00	0.00	0.00	0.00	0.00
ENCOMPASS HEALTH CORP	29261A100	310.00	61.7	24,210.90	-8,893.80	19,127.00	3,809.90	0.00	413.70
ENCORE CAPITAL GROUP INC	292554102	1,005.00	23.5	0.00	25,368.06	23,617.50	0.00	-1,750.56	0.00
ENDO INTERNATIONAL PLC	G30401106	2,245.00	7.3	24,102.50	-5,210.29	16,388.50	0.00	-2,503.71	0.00
ENERPLUS CORP	292766102	0.00	12.37	24,279.20	-24,279.20	0.00	0.00	0.00	136.70
ENGILITY HLDGS INC NEW	29286C107	0.00	31.03	23,972.65	-23,972.65	0.00	0.00	0.00	0.00
ENNIS INC	293389102	0.00	19.53	18,467.50	-18,467.50	0.00	0.00	0.00	887.13

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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
ENPRO INDUSTRIES INC	29355X107	340.00	60.1	0.00	25,705.33	20,434.00	0.00	-5,271.33	163.20
ENSCO PLC	G3157S106	0.00	5.65	24,762.90	-24,762.90	0.00	0.00	0.00	47.25
ENSIGN GROUP INC	29358P101	510.00	38.79	0.00	19,743.27	19,782.90	39.63	0.00	29.93
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	0.00	0.00	0.00	0.00	0.00	0.00
ENTERPRISE FINL SVCS CORP	293712105	0.00	53.95	21,897.75	-21,897.75	0.00	0.00	0.00	54.45
ENTRAVISION COMMUNICATIONS COR	29382R107	0.00	2.91	0.00	0.00	0.00	0.00	0.00	211.75
ENVISION HEALTHCARE CORP	29414D100	0.00	44.01	0.00	0.00	0.00	0.00	0.00	0.00
EPLUS INC	294268107	0.00	103.65	0.00	0.00	0.00	0.00	0.00	0.00
ESSENDANT INC	296689102	0.00	13.99	21,460.05	-21,460.05	0.00	0.00	0.00	648.20
ETHAN ALLEN INTERIORS INC	297602104	1,185.00	17.59	21,593.00	10,039.24	20,844.15	0.00	-10,788.09	994.05
EVERTEC INC	30040P103	845.00	28.7	0.00	21,150.46	24,251.50	3,101.04	0.00	51.50
EXANTAS CAP CORP	30068N105	0.00	10.18	0.00	0.00	0.00	0.00	0.00	102.25
EXPRESS INC	30219E103	2,990.00	5.11	20,452.25	3,458.86	15,278.90	0.00	-8,632.21	0.00
EXTREME NETWORKS INC	30226D106	0.00	7.51	0.00	0.00	0.00	0.00	0.00	0.00
EZCORP INC CL A NON VTG	302301106	0.00	13	24,705.00	-24,705.00	0.00	0.00	0.00	0.00
FABRINET	G3323L100	470.00	51.31	0.00	14,408.89	24,115.70	9,706.81	0.00	0.00
FCB FINL HLDGS INC - CL A	30255G103	0.00	39.13	23,368.00	-23,368.00	0.00	0.00	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	510.00	25.7	20,059.50	-4,198.50	13,107.00	0.00	-2,754.00	606.30
FINISH LINE INC CL A	317923100	0.00	13.57	26,735.20	-26,735.20	0.00	0.00	0.00	211.60
FIRST AMERN FINL CORP	31847R102	490.00	44.64	0.00	21,698.28	21,873.60	175.32	0.00	0.00
FIRST BUSEY CORP	319383204	0.00	29.94	0.00	0.00	0.00	0.00	0.00	0.00
FIRST DEFIANCE FINL CORP	32006W106	525.00	24.51	0.00	15,783.67	12,867.75	0.00	-2,915.92	298.90
FIRST FINANCIAL CORP IND	320218100	315.00	40.15	16,326.00	-2,050.26	12,647.25	0.00	-1,628.49	397.80
FIRST FINL BANCORP	320209109	0.00	31.45	0.00	0.00	0.00	0.00	0.00	160.55
FIRST INTERNET BANCORP	320557101	710.00	20.44	0.00	24,055.11	14,512.40	0.00	-9,542.71	42.60
FIRST LONG IS CORP	320734106	670.00	19.95	0.00	16,621.58	13,366.50	0.00	-3,255.08	161.50
FIRST MERCHANTS CORP	320817109	545.00	34.27	0.00	24,797.76	18,677.15	0.00	-6,120.61	119.90
FIRST MID ILL BANCSHARES INC	320866106	0.00	37.28	0.00	0.00	0.00	0.00	0.00	0.00
FIRST MIDWEST BANCORP INC DEL	320867104	0.00	23.68	0.00	0.00	0.00	0.00	0.00	0.00
FIRST SOURCE CORP	336901103	485.00	40.34	17,307.50	6,745.89	19,564.90	0.00	-4,488.49	394.30

	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
FLAGSTAR BANCORP INC	337930705	790.00	26.4	26,194.00	2,792.61	20,856.00	0.00	-8,130.61	0.00
FLOWERS FOODS INC	343498101	1,165.00	18.47	26,165.05	-3,792.23	21,517.55	0.00	-855.27	844.50
FOOT LOCKER INC	344849104	380.00	53.2	20,392.80	-2,578.40	20,216.00	2,401.60	0.00	547.13
FORMFACTOR INC	346375108	0.00	12.95	23,944.50	-23,944.50	0.00	0.00	0.00	0.00
FOSSIL GROUP INC	34988V106	1,350.00	15.73	0.00	34,446.96	21,235.50	0.00	-13,211.46	0.00
FRANCESCAS HLDGS CORP	351793104	0.00	7.55	17,324.70	-17,324.70	0.00	0.00	0.00	0.00
FRANKLIN FINL NETWORK INC	35352P104	675.00	26.37	21,312.50	1,621.38	17,799.75	0.00	-5,134.13	0.00
FRANKLIN STR PPTYS CORP COMMON	35471R106	2,905.00	6.23	24,487.20	2,712.58	18,098.15	0.00	-9,101.63	1,237.80
FREIGHTCAR AMER INC	357023100	0.00	17.12	16,482.20	-16,482.20	0.00	0.00	0.00	0.00
FRESH DEL MONTE PRODUCE INC	G36738105	0.00	45.46	0.00	0.00	0.00	0.00	0.00	0.00
FTI CONSULTING INC	302941109	0.00	78.96	24,272.40	-24,272.40	0.00	0.00	0.00	0.00
GAMESTOP CORP NEW CL A	36467W109	1,315.00	12.62	16,334.50	547.61	16,595.30	0.00	-286.81	457.90
GANNETT SPINCO INC	36473H104	2,405.00	8.53	0.00	24,934.32	20,514.65	0.00	-4,419.67	384.80
GENCO SHIPPING & TRADING LTD	Y2685T131	0.00	8.35	0.00	0.00	0.00	0.00	0.00	0.00
GENERAL CABLE CORP	369300108	0.00	16.55	0.00	0.00	0.00	0.00	0.00	0.00
GENESCO INC	371532102	375.00	44.3	0.00	15,311.63	16,612.50	1,300.87	0.00	0.00
GENWORTH FINL INC CL A	37247D106	5,380.00	4.66	20,246.10	-3,676.30	25,070.80	8,501.00	0.00	0.00
GLOBAL BRASS & COPPER HLDGS INC	37953G103	735.00	25.15	0.00	24,551.29	18,485.25	0.00	-6,066.04	132.30
GOVERNMENT PPTYS INCOME TR	38376A103	2,945.00	6.87	22,711.50	16,830.17	20,232.15	0.00	-19,309.52	3,121.80
GRANITE CONSTRUCTION INC	387328107	0.00	45.68	0.00	0.00	0.00	0.00	0.00	57.20
GREAT SOUTHERN BANCORP INC	390905107	270.00	46.03	0.00	14,712.20	12,428.10	0.00	-2,284.10	207.00
GREEN BANCORP INC	39260X100	0.00	24	0.00	0.00	0.00	0.00	0.00	206.00
GREEN DOT CORP CL A	39304D102	0.00	36.74	0.00	0.00	0.00	0.00	0.00	0.00
GREEN PLAINS RENEWABLE ENERGY IN	393222104	0.00	13.11	0.00	0.00	0.00	0.00	0.00	169.20
GREENBRIER CORP	393657101	0.00	51.8	26,916.50	-26,916.50	0.00	0.00	0.00	116.15
GREENHILL & CO INC	395259104	0.00	15.05	0.00	0.00	0.00	0.00	0.00	0.00
GREENLIGHT CAPITAL RE LTD - A	G4095J109	0.00	15.5	17,989.50	-17,989.50	0.00	0.00	0.00	0.00
GREIF INC CL A	397624107	470.00	37.11	24,232.00	3,218.77	17,441.70	0.00	-10,009.07	712.90
GUESS INC	401617105	885.00	20.77	0.00	19,637.52	18,381.45	0.00	-1,256.07	199.12
GULFPORT ENERGY CORP	402635304	2,470.00	6.55	0.00	26,974.33	16,178.50	0.00	-10,795.83	0.00
HACKETT GROUP INC	404609109	0.00	19.83	0.00	0.00	0.00	0.00	0.00	0.00
HAEMONETICS CORP MASS	405024100	215.00	100.05	24,393.60	-11,906.40	21,510.75	9,023.55	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
HALCON RES CORP	40537Q605	0.00	2.8	27,365.55	-27,365.55	0.00	0.00	0.00	0.00
HALYARD HEALTH INC	40650V100	0.00	47.37	22,859.10	-22,859.10	0.00	0.00	0.00	0.00
HANMI FINANCIAL CORP	410495204	1,135.00	19.7	25,190.50	7,101.59	22,359.50	0.00	-9,932.59	848.40
HARSCO CORP	415864107	0.00	22.1	25,270.75	-25,270.75	0.00	0.00	0.00	0.00
HAVERTY FURNITURE COS INC	419596101	950.00	18.78	15,288.75	5,510.23	17,841.00	0.00	-2,957.98	1,635.80
HAWAIIAN ELECTRIC INDS INC	419870100	0.00	37.3	24,039.75	-24,039.75	0.00	0.00	0.00	630.85
HEALTHSOUTH CORP	421924309	0.00	50.51	0.00	0.00	0.00	0.00	0.00	0.00
HEALTHSTREAM INC	42222N103	890.00	24.15	19,570.20	1,948.09	21,493.50	0.00	-24.79	845.00
HEARTLAND FINANCIAL USA INC	42234Q102	0.00	49.95	0.00	0.00	0.00	0.00	0.00	0.00
HEIDRICK & STRUGGLES INTL	422819102	690.00	31.19	22,708.75	-898.36	21,521.10	0.00	-289.29	221.65
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	2,985.00	5.41	0.00	22,983.33	16,148.85	0.00	-6,834.48	0.00
HERITAGE FINL CORP WASH	42722X106	0.00	30.5	0.00	0.00	0.00	0.00	0.00	0.00
HERITAGE-CRYSTAL CLEAN INC	42726M106	0.00	20.3	21,967.50	-21,967.50	0.00	0.00	0.00	0.00
HERSHA HOSPITALITY TR	427825500	1,355.00	17.54	22,533.00	1,211.85	23,766.70	21.85	0.00	1,398.60
HIBBETT SPORTS INC	428567101	1,110.00	14.3	19,176.00	3,923.65	15,873.00	0.00	-7,226.65	0.00
HILL-ROM HOLDINGS INC	431475102	240.00	88.55	24,865.55	-4,635.95	21,252.00	1,022.40	0.00	221.00
HILLTOP HLDGS INC	432748101	0.00	19.54	25,583.30	-25,583.30	0.00	0.00	0.00	212.10
HMS HLDGS CORP	40425J101	0.00	20.47	0.00	0.00	0.00	0.00	0.00	0.00
HOLLYSYS AUTOMATION TECHNOLOGIE	G45667105	1,270.00	17.51	0.00	30,804.49	22,237.70	0.00	-8,566.79	194.40
HOME BANCSHARES INC	436893200	1,270.00	16.34	0.00	21,466.68	20,751.80	0.00	-714.88	0.00
HOMESTREET INC	43785V102	0.00	26.8	0.00	0.00	0.00	0.00	0.00	0.00
HOPE BANCORP INC	43940T109	1,600.00	11.86	23,177.50	5,268.08	18,976.00	0.00	-9,469.58	716.60
HORIZON BANCORP IND COM	440407104	0.00	21.01	0.00	0.00	0.00	0.00	0.00	0.00
HORIZON PHARMA PLC	G4617B105	1,105.00	19.54	0.00	15,650.51	21,591.70	5,941.19	0.00	0.00
HOSPITALITY PROPERTIES TRUST	44106M102	855.00	23.88	0.00	21,512.14	20,417.40	0.00	-1,094.74	906.30
HUB GROUP INC CL A	443320106	600.00	37.07	0.00	21,946.92	22,242.00	295.08	0.00	0.00
HUDBAY MINERALS INC	443628102	5,210.00	4.7298	29,669.89	8,933.06	24,642.26	0.00	-13,960.69	60.63
HUNTSMAN CORP	447011107	1,180.00	19.29	0.00	22,115.68	22,762.20	646.52	0.00	0.00
HYSTER-YALE MATLS HANDLING INC	449172105	0.00	65.47	0.00	0.00	0.00	0.00	0.00	117.80
IBERIABANK CORP	450828108	0.00	79.9	0.00	0.00	0.00	0.00	0.00	0.00
ICF INTL INC	44925C103	0.00	73.65	22,050.00	-22,050.00	0.00	0.00	0.00	108.50
ICON PLC	G4705A100	160.00	129.21	21,869.25	-3,941.27	20,673.60	2,745.62	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
ICONIX BRAND GROUP INC	451055107	0.00	1.29	0.00	0.00	0.00	0.00	0.00	0.00
ICU MED INC	44930G107	0.00	161.3	0.00	0.00	0.00	0.00	0.00	0.00
IDT CORP	448947507	0.00	14.81	0.00	0.00	0.00	0.00	0.00	0.00
IMAX CORP	45245E109	1,220.00	18.81	0.00	23,636.01	22,948.20	0.00	-687.81	0.00
IMMERSION CORP	452521107	2,185.00	8.96	0.00	34,272.94	19,577.60	0.00	-14,695.34	0.00
IMPAX LABORATORIES INC	45256B101	0.00	18.3	0.00	0.00	0.00	0.00	0.00	0.00
INDEPENDENT BANK CORP	453838609	1,050.00	21.02	0.00	24,806.76	22,071.00	0.00	-2,735.76	567.00
INDEPENDENT BK GROUP INC	45384B106	0.00	69.25	0.00	0.00	0.00	0.00	0.00	50.40
INFREIT INC	45685L100	0.00	22.49	0.00	0.00	0.00	0.00	0.00	0.00
INNERWORKINGS INC	45773Y105	4,445.00	3.74	0.00	17,222.16	16,624.30	0.00	-597.86	0.00
INNOPHOS HLDGS INC	45774N108	0.00	46.73	0.00	0.00	0.00	0.00	0.00	0.00
INNOVIVA INC	45781M101	1,285.00	17.45	26,322.45	-8,020.18	22,423.25	4,120.98	0.00	0.00
INSIGHT ENTERPRISES INC	45765U103	515.00	40.75	0.00	25,622.47	20,986.25	0.00	-4,636.22	0.00
INSPERITY INC	45778Q107	0.00	88.65	0.00	0.00	0.00	0.00	0.00	0.00
INTEGER HLDGS CORP	45826H109	280.00	76.26	0.00	13,463.02	21,352.80	7,889.78	0.00	0.00
INTER PARFUMS INC	458334109	385.00	65.57	22,159.50	-5,431.25	25,244.45	8,516.20	0.00	402.15
INTERFACE INC CL A	458665304	0.00	14.25	0.00	0.00	0.00	0.00	0.00	212.55
INVESCO MORTGAGE CAPITAL INC	46131B100	0.00	14.48	23,892.20	-23,892.20	0.00	0.00	0.00	1,197.00
INVESTORS BANCORP INC NEW	46146L101	0.00	13.85	0.00	0.00	0.00	0.00	0.00	0.00
ION GEOPHYSICAL CORP	462044207	0.00	11.81	0.00	0.00	0.00	0.00	0.00	0.00
IROBOT CORP	462726100	0.00	92.72	0.00	0.00	0.00	0.00	0.00	0.00
ITRON INC	465741106	0.00	77.45	0.00	0.00	0.00	0.00	0.00	0.00
IXIA	45071R109	0.00	19.65	0.00	0.00	0.00	0.00	0.00	0.00
JABIL CIRCUIT INC	466313103	995.00	24.79	22,443.75	3,094.14	24,666.05	0.00	-871.84	273.60
JANUS HENDERSON GROUP PLC	G4474Y214	1,085.00	20.72	0.00	21,510.02	22,481.20	971.18	0.00	0.00
K12 INC	48273U102	1,055.00	24.79	21,147.00	-4,393.94	26,153.45	9,400.39	0.00	0.00
KAISER ALUM CORP	483007704	0.00	97.73	24,575.50	-24,575.50	0.00	0.00	0.00	506.00
KAPSTONE PAPER & PACKAGING CORP	48562P103	0.00	22.37	0.00	0.00	0.00	0.00	0.00	0.00
KBR INC	48242W106	0.00	20.98	25,779.00	-25,779.00	0.00	0.00	0.00	312.00
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	970.00	20.48	0.00	22,296.59	19,865.60	0.00	-2,430.99	72.75
KEMET CORP COM NEW	488360207	0.00	23.91	0.00	0.00	0.00	0.00	0.00	0.00

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KFORCE INC	493732101	755.00	30.92	0.00	27,075.96	23,344.60	0.00	-3,731.36	135.90
KINDRED HEALTHCARE INC	494580103	0.00	9.2	29,730.50	-29,730.50	0.00	0.00	0.00	0.00
KIRKLAND'S INC	497498105	0.00	10.11	0.00	0.00	0.00	0.00	0.00	0.00
KITE REALTY GROUP TR	49803T300	1,465.00	14.09	22,932.00	3,642.21	20,641.85	0.00	-5,932.36	1,868.50
KNOLL INC	498904200	0.00	23.96	0.00	0.00	0.00	0.00	0.00	0.00
KRATON PERFORMANCE POLYMERS INC	50077C106	985.00	21.84	0.00	36,449.61	21,512.40	0.00	-14,937.21	0.00
KULICKE & SOFFA INDS INC	501242101	1,140.00	20.27	26,281.80	1,016.14	23,107.80	0.00	-4,190.14	243.60
LA Z BOY INCORPORATED	505336107	0.00	33.25	25,740.00	-25,740.00	0.00	0.00	0.00	198.00
LAKELAND BANCORP INC	511637100	1,175.00	14.81	0.00	19,322.55	17,401.75	0.00	-1,920.80	0.00
LANCASTER COLONY CORP	513847103	0.00	128.84	0.00	0.00	0.00	0.00	0.00	0.00
LANDAUER INC	51476K103	0.00	67.2	0.00	0.00	0.00	0.00	0.00	0.00
LANTHEUS HLDGS INC	516544103	0.00	17.8	22,086.00	-22,086.00	0.00	0.00	0.00	0.00
LAREDO PETE HLDGS INC	516806106	5,575.00	3.62	0.00	38,037.81	20,181.50	0.00	-17,856.31	0.00
LASALLE HOTEL PROPERTIES	517942108	0.00	34.3	23,298.10	-23,298.10	0.00	0.00	0.00	747.00
LEGACY TEX FINL GROUP INC	52471Y106	0.00	39.9	0.00	0.00	0.00	0.00	0.00	0.00
LEGG MASON INC	524901105	810.00	25.51	24,558.30	7,597.05	20,663.10	0.00	-11,492.25	801.90
LEMAITRE VASCULAR INC	525558201	0.00	29.75	0.00	0.00	0.00	0.00	0.00	0.00
LEXINGTON CORP PPTY TRUST REIT	529043101	0.00	10.18	0.00	0.00	0.00	0.00	0.00	0.00
LHC GROUP INC	50187A107	0.00	98.93	20,825.00	-20,825.00	0.00	0.00	0.00	0.00
LIFEPOINT HOSPITALS INC	53219L109	0.00	64.8	26,145.00	-26,145.00	0.00	0.00	0.00	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	0.00	22.22	22,189.70	-22,189.70	0.00	0.00	0.00	451.75
LUMINEX CORP DEL	55027E102	925.00	23.11	20,586.50	-717.23	21,376.75	1,507.48	0.00	240.60
MADDEN STEVEN LTD	556269108	0.00	53.1	0.00	0.00	0.00	0.00	0.00	108.00
MAGELLAN HEALTH SVCS INC	559079207	380.00	56.89	27,034.00	6,431.40	21,618.20	0.00	-11,847.20	0.00
MAINSOURCE FINL GROUP INC	56062Y102	0.00	32.73	0.00	0.00	0.00	0.00	0.00	0.00
MALLINCKRODT PLC	G5785G107	1,155.00	15.8	0.00	34,634.35	18,249.00	0.00	-16,385.35	0.00
MANHATTAN ASSOCS INC	562750109	0.00	48.12	0.00	0.00	0.00	0.00	0.00	0.00
MANPOWER INC WIS	56418H100	320.00	64.8	25,222.00	10,283.25	20,736.00	0.00	-14,769.25	540.35
MANTECH INTERNATIONAL CORP CL A	564563104	0.00	53.91	24,091.20	-24,091.20	0.00	0.00	0.00	120.00
MASIMO CORP	574795100	220.00	107.37	21,624.00	-2,968.00	23,621.40	4,965.40	0.00	0.00
MATERION CORP COM	576690101	440.00	44.99	26,730.00	-5,346.00	19,795.60	0.00	-1,588.40	191.82

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MATRIX SVC CO	576853105	1,190.00	17.94	0.00	22,681.42	21,348.60	0.00	-1,332.82	0.00
MAXIMUS INC	577933104	320.00	65.09	26,484.60	-3,953.07	20,828.80	0.00	-1,702.73	145.40
MB FINANCIAL INC	55264U108	0.00	42.82	0.00	0.00	0.00	0.00	0.00	0.00
MCDERMOTT INTERNATIONAL INC	580037109	0.00	21.17	0.00	0.00	0.00	0.00	0.00	0.00
MCDERMOTT INTERNATIONAL INC	580037703	0.00	19.34	21,549.50	-21,549.50	0.00	0.00	0.00	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	850.00	23.84	22,176.00	482.62	20,264.00	0.00	-2,394.62	678.42
MEDEQUITIES REALTY TRUST, INC	58409L306	2,230.00	6.84	22,552.20	1,561.18	15,253.20	0.00	-8,860.18	1,191.75
MEDICAL PPTYS TR INC COMMON	58463J304	1,280.00	16.08	23,219.30	-5,892.47	20,582.40	3,255.57	0.00	1,800.65
MEDIFAST INC COM	58470H101	0.00	125.02	24,782.55	-24,782.55	0.00	0.00	0.00	472.80
MEDNAX INC	58502B106	605.00	33	27,788.80	3,123.81	19,965.00	0.00	-10,947.61	0.00
MEDPACE HLDGS INC	58506Q109	400.00	52.93	0.00	14,397.86	21,172.00	6,774.14	0.00	0.00
MELLANOX TECHNOLOGIES LTD	M51363113	260.00	92.38	0.00	19,764.57	24,018.80	4,254.23	0.00	0.00
MERCANTILE BANK CORP	587376104	0.00	31.82	0.00	0.00	0.00	0.00	0.00	0.00
MERCER INTL INC SBI NEW	588056101	1,690.00	10.44	0.00	29,254.89	17,643.60	0.00	-11,611.29	380.00
MERCURY GEN CORP NEW	589400100	0.00	54	0.00	0.00	0.00	0.00	0.00	0.00
MEREDITH CORP	589433101	0.00	53	0.00	0.00	0.00	0.00	0.00	0.00
MERIDIAN BIOSCIENCE INC	589584101	1,330.00	17.36	20,230.00	-1,398.94	23,088.80	4,257.74	0.00	776.87
MERITOR INC	59001K100	1,370.00	16.91	0.00	32,378.39	23,166.70	0.00	-9,211.69	0.00
META FINANCIAL GROUP INC	59100U108	0.00	87.25	0.00	0.00	0.00	0.00	0.00	0.00
METHANEX CORP	59151K108	420.00	48.17	26,642.00	-1,637.75	20,231.40	0.00	-4,772.85	640.20
METHODE ELECTRONICS INC CL A	591520200	0.00	46.9	0.00	0.00	0.00	0.00	0.00	0.00
MFA MORTGAGE INVESTMENTS INC	55272X102	0.00	8.08	0.00	0.00	0.00	0.00	0.00	0.00
MGIC INVT CORP WIS	552848103	2,025.00	10.46	0.00	27,464.50	21,181.50	0.00	-6,283.00	0.00
MILLER HERMAN INC	600544100	0.00	30.25	0.00	0.00	0.00	0.00	0.00	264.01
MINERALS TECHNOLOGIES INC	603158106	0.00	69.05	23,409.00	-23,409.00	0.00	0.00	0.00	17.00
MITEL NETWORKS CORP	60671Q104	0.00	8.39	0.00	0.00	0.00	0.00	0.00	0.00
MKS INSTRUMENTS INC	55306N104	320.00	64.61	22,680.00	6,843.81	20,675.20	0.00	-8,848.61	199.20
MODINE MFG CO	607828100	0.00	10.81	0.00	0.00	0.00	0.00	0.00	0.00
MOLINA HEALTHCARE INC	60855R100	185.00	116.22	24,154.20	-9,968.40	21,500.70	7,314.90	0.00	0.00
MOOG INC	615394202	0.00	77.96	25,186.50	-25,186.50	0.00	0.00	0.00	72.50
MORTGAGE INVESTMENT CORP	55378A105	0.00	19.95	22,015.00	-22,015.00	0.00	0.00	0.00	1,275.00

	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
MOVADO GROUP INC	624580106	630.00	31.62	23,667.00	-2,571.54	19,920.60	0.00	-1,174.86	491.00
MSG NETWORK INC	553573106	925.00	23.56	0.00	24,845.23	21,793.00	0.00	-3,052.23	0.00
MURPHY OIL CORP	626717102	0.00	23.39	0.00	0.00	0.00	0.00	0.00	581.25
MYERS INDS INC	628464109	1,070.00	15.11	0.00	20,994.43	16,167.70	0.00	-4,826.73	236.25
MYR GROUP INC DEL	55405W104	0.00	35.73	0.00	0.00	0.00	0.00	0.00	0.00
MYRIAD GENETICS INC	62855J104	760.00	29.07	23,526.33	1,128.00	22,093.20	0.00	-2,561.13	0.00
NACCO IND INC CL A	629579103	0.00	36.85	0.00	0.00	0.00	0.00	0.00	79.20
NANOMETRICS INC	630077105	685.00	27.33	0.00	29,644.00	18,721.05	0.00	-10,922.95	0.00
NATIONAL FUEL GAS CO N J	636180101	390.00	51.18	20,865.80	511.95	19,960.20	0.00	-1,417.55	733.48
NATIONAL HEALTH INVS INC	63633D104	0.00	79.2	0.00	0.00	0.00	0.00	0.00	0.00
NATIONAL HEALTHCARE CORP	635906100	280.00	78.45	16,758.50	962.02	21,966.00	4,245.48	0.00	597.40
NATIONSTAR MTG HLDGS INC	63861C109	0.00	17.12	22,385.00	-22,385.00	0.00	0.00	0.00	0.00
NATURAL GROCERS BY VITAMIN COTTA	63888U108	1,160.00	15.33	0.00	17,892.64	17,782.80	0.00	-109.84	0.00
NATUS MEDICAL INC	639050103	665.00	34.03	22,920.00	-57.16	22,629.95	0.00	-232.89	0.00
NAVIENT CORP	63938C108	2,315.00	8.81	26,906.40	2,301.33	20,395.15	0.00	-8,812.58	1,158.40
NAVIGANT CONSULTING CO	63935N107	940.00	24.05	23,971.35	-5,725.95	22,607.00	4,361.60	0.00	111.00
NCI	628852204	2,205.00	7.25	0.00	31,878.70	15,986.25	0.00	-15,892.45	0.00
NCR CORP NEW	62886E108	905.00	23.08	26,172.30	3,835.22	20,887.40	0.00	-9,120.12	0.00
NELNET INC CL A	64031N108	425.00	52.34	25,472.70	-3,954.52	22,244.50	726.32	0.00	207.20
NETGEAR INC	64111Q104	0.00	70.85	27,612.50	-27,612.50	0.00	0.00	0.00	0.00
NEW YORK MTG TR INC	649604501	0.00	6.16	0.00	0.00	0.00	0.00	0.00	849.00
NEWS CORP NEW	65249B109	1,780.00	11.35	0.00	21,408.24	20,203.00	0.00	-1,205.24	0.00
NEXEO SOLUTIONS INC	65342H102	0.00	12.25	0.00	0.00	0.00	0.00	0.00	0.00
NEXTGEN HEALTHCARE INC. COM	747582104	0.00	22.11	0.00	0.00	0.00	0.00	0.00	0.00
NEXTGEN HEALTHCARE INC. COM	65343C102	1,340.00	15.15	20,777.40	-2,224.56	20,301.00	1,748.16	0.00	0.00
NIC INC	62914B100	1,775.00	12.48	22,908.00	5,063.37	22,152.00	0.00	-5,819.37	528.00
NOBLE CORP PLC	G65431101	6,940.00	2.62	0.00	28,396.06	18,182.80	0.00	-10,213.26	0.00
NORTHWESTERN CORP	668074305	340.00	59.44	23,581.50	-5,501.29	20,209.60	2,129.39	0.00	728.75
NOVA MEASURING INSTRUMENTS LTD	M7516K103	0.00	27.25	20,209.80	-20,209.80	0.00	0.00	0.00	0.00
NRG ENERGY INC	629377508	0.00	36.19	24,635.20	-24,635.20	0.00	0.00	0.00	72.15
NU SKIN ENTERPRISES INC	67018T105	0.00	78.19	24,221.65	-24,221.65	0.00	0.00	0.00	246.37
OCEANEERING INTL INC	675232102	0.00	21.24	26,742.10	-26,742.10	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
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OCWEN FINANCIAL CORP	675746309	14,340.00	1.34	0.00	41,570.25	19,215.60	0.00	-22,354.65	0.00
OFFICE DEPOT INC	676220106	6,415.00	2.58	16,868.10	200.30	16,550.70	0.00	-517.70	139.50
OLD NATL BANCORP IND	680033107	0.00	17.35	0.00	0.00	0.00	0.00	0.00	0.00
OLD REP INTL CORP	680223104	0.00	20.48	0.00	0.00	0.00	0.00	0.00	0.00
OLIN CORP COM PAR \$1	680665205	1,150.00	20.11	0.00	23,827.36	23,126.50	0.00	-700.86	0.00
OMEGA PROTEIN CORP	68210P107	0.00	16	0.00	0.00	0.00	0.00	0.00	0.00
ORASURE TECHNOLOGIES INC	68554V108	1,880.00	11.68	27,535.60	5,407.96	21,958.40	0.00	-10,985.16	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	0.00	15.59	22,550.00	-22,550.00	0.00	0.00	0.00	1,421.25
ORTHOFIX MED INC	N6748L102	0.00	61.49	0.00	0.00	0.00	0.00	0.00	0.00
ORTHOFIX MED INC	68752M108	395.00	52.49	24,888.50	-3,335.94	20,733.55	0.00	-819.01	0.00
OSHKOSH TRUCK CORP	688239201	0.00	82.54	0.00	0.00	0.00	0.00	0.00	0.00
OSI SYS INC	671044105	325.00	73.3	0.00	24,140.64	23,822.50	0.00	-318.14	0.00
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	6,730.00	1.66	18,755.30	-1,048.76	11,171.80	0.00	-6,534.74	0.00
OWENS & MINOR INC	690732102	3,275.00	6.33	24,260.80	17,094.30	20,730.75	0.00	-20,624.35	1,167.40
OWENS ILL INC	690768403	1,380.00	17.24	21,948.30	7,541.12	23,791.20	0.00	-5,698.22	0.00
PACIFIC CITY FINL	69406T408	1,045.00	15.65	0.00	20,369.45	16,354.25	0.00	-4,015.20	31.35
PACIFIC ETHANOL INC	69423U305	0.00	0.861	19,087.25	-19,087.25	0.00	0.00	0.00	0.00
PAR PETE CORP	69888T207	0.00	16.87	23,039.60	-23,039.60	0.00	0.00	0.00	0.00
PAREXEL INTERNATIONAL CORP	699462107	0.00	87.52	0.00	0.00	0.00	0.00	0.00	0.00
PATTERSON COS INC	703395103	970.00	19.66	21,497.35	8,358.26	19,070.20	0.00	-10,785.41	993.20
PBF ENERGY INC	69318G106	685.00	32.67	0.00	22,188.67	22,378.95	190.28	0.00	760.50
PC CONNECTION INC	69318J100	665.00	29.73	0.00	19,860.76	19,770.45	0.00	-90.31	0.00
PC MALL INC	69323K100	900.00	17.61	0.00	16,534.60	15,849.00	0.00	-685.60	0.00
PDL BIOPHARMA INC	69329Y104	7,890.00	2.9	22,495.40	-1,892.43	22,881.00	2,278.03	0.00	0.00
PEABODY ENERGY CORP NEW	704551100	685.00	30.48	0.00	25,527.06	20,878.80	0.00	-4,648.26	229.10
PEAPACK GLADSTONE FINL CORP	704699107	710.00	25.18	18,210.40	6,646.13	17,877.80	0.00	-6,978.73	130.75
PEBBLEBROOK HOTEL TR	70509V100	0.00	29.76	0.00	0.00	0.00	0.00	0.00	0.00
PENNYMAC FINL SERVICES, INC	70932M107	995.00	21.26	0.00	19,987.27	21,153.70	1,166.43	0.00	500.00
PENNYMAC FINL SVCS INC	70932B101	0.00	19.99	0.00	0.00	0.00	0.00	0.00	0.00
PENNYMAC MTG INVT TR	70931T103	0.00	19.98	24,828.15	-24,828.15	0.00	0.00	0.00	2,037.45
PEOPLES BANCORP INC	709789101	0.00	34.9	0.00	0.00	0.00	0.00	0.00	310.30

	A	B	C	D	E	F	G	H	I
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PERFICIENT INC	71375U101	900.00	22.26	21,453.75	-4,284.74	20,034.00	2,864.99	0.00	0.00
PHARMERICA CORP	71714F104	0.00	23.4	0.00	0.00	0.00	0.00	0.00	0.00
PHOTRONICS INC	719405102	0.00	8.4	21,269.88	-21,269.88	0.00	0.00	0.00	0.00
PIEDMONT OFFICE RLTY TR INC CL A	720190206	0.00	17.04	0.00	0.00	0.00	0.00	0.00	268.80
PIER #1 INC	720279108	0.00	2.16	15,939.00	-15,939.00	0.00	0.00	0.00	312.20
PITNEY BOWES INC	724479100	3,230.00	5.91	0.00	26,020.14	19,089.30	0.00	-6,930.84	605.62
PLANTRONICS INC NEW	727493108	0.00	45.77	23,174.80	-23,174.80	0.00	0.00	0.00	171.00
PLEXUS CORP	729132100	0.00	51.08	24,895.20	-24,895.20	0.00	0.00	0.00	0.00
POINTS INTL LTD	730843208	1,415.00	9.96	0.00	24,138.78	14,093.40	0.00	-10,045.38	0.00
PORTLAND GEN ELEC CO PP	736508847	455.00	45.85	22,790.00	-2,549.54	20,861.75	621.29	0.00	798.92
POWELL INDS INC	739128106	0.00	29.99	0.00	0.00	0.00	0.00	0.00	0.00
PRECISION DRILLING CORP	74022D308	11,605.00	1.74	0.00	34,152.75	20,192.70	0.00	-13,960.05	0.00
PREFERRED BK LOS ANGELES CA	740367404	385.00	43.35	0.00	23,965.12	16,689.75	0.00	-7,275.37	277.20
PREMIER INC	74051N102	535.00	37.35	0.00	18,995.07	19,982.25	987.18	0.00	0.00
PRESTIGE BRANDS HLDGS INC	74112D101	635.00	30.88	0.00	22,565.60	19,608.80	0.00	-2,956.80	0.00
PRIMORIS SVCS CORP	74164F103	0.00	21.17	24,199.10	-24,199.10	0.00	0.00	0.00	220.50
PROASSURANCE CORPORATION	74267C106	555.00	40.56	0.00	21,699.16	22,510.80	811.64	0.00	0.00
PROGRESS SOFTWARE CORP	743312100	705.00	35.49	0.00	26,796.79	25,020.45	0.00	-1,776.34	277.27
PROSPERITY BANCSHARES INC	743606105	0.00	62.3	25,225.20	-25,225.20	0.00	0.00	0.00	257.40
PROVIDENCE SVC CORP	743815102	325.00	60.02	22,845.90	-3,251.17	19,506.50	0.00	-88.23	0.00
QCR HLDGS INC	74727A104	0.00	36.85	16,068.75	-16,068.75	0.00	0.00	0.00	104.55
QEP RES INC	74733V100	0.00	12.18	24,307.80	-24,307.80	0.00	0.00	0.00	0.00
QUAD / GRAPHICS INC CL A	747301109	1,675.00	12.32	23,617.00	9,506.31	20,636.00	0.00	-12,487.31	1,387.50
QUANEX BUILDING PRODUCTS	747619104	1,370.00	13.59	0.00	25,189.99	18,618.30	0.00	-6,571.69	219.20
QUANTA SVCS INC	74762E102	0.00	37.11	0.00	0.00	0.00	0.00	0.00	0.00
QUANTUM CORPORATION	747906501	0.00	3.02	21,394.00	-21,394.00	0.00	0.00	0.00	0.00
QUINSTREET INC	74874Q100	1,395.00	16.23	19,190.20	-5,934.18	22,640.85	9,384.83	0.00	0.00
RADIAN GROUP INC	750236101	1,250.00	16.36	24,835.05	-848.44	20,450.00	0.00	-3,536.61	13.87
RALPH LAUREN CORP	751212101	215.00	103.46	25,404.05	-3,152.12	22,243.90	0.00	-8.03	470.00
RAMBUS INC	750917106	0.00	12.54	0.00	0.00	0.00	0.00	0.00	0.00
RAMCO-GERSHENSON PROPERTIES TR	751452202	0.00	13.66	25,851.15	-25,851.15	0.00	0.00	0.00	1,735.80
RBB BANCORP	74930B105	670.00	17.57	0.00	19,779.08	11,771.90	0.00	-8,007.18	121.50

	A	B	C	D	E	F	G	H	I
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RED ROBIN GOURMET BURGERS INC	75689M101	695.00	26.72	0.00	33,894.74	18,570.40	0.00	-15,324.34	0.00
REGAL BELOIT CORP WISCONSIN	758750103	310.00	70.05	22,980.00	554.36	21,715.50	0.00	-1,818.86	329.60
REGIS CORP MINN	758932107	0.00	13.28	0.00	0.00	0.00	0.00	0.00	0.00
RENAISSANCE RE HLDGS LTD	G7496G103	0.00	144.65	0.00	0.00	0.00	0.00	0.00	0.00
RENEWABLE ENERGY GROUP INC	75972A301	970.00	25.7	26,491.00	-9,165.09	24,929.00	7,603.09	0.00	0.00
RENT A CTR INC NEW	76009N100	0.00	10.69	0.00	0.00	0.00	0.00	0.00	0.00
RESOLUTE FST PRODS INC	76117W109	2,570.00	7.93	0.00	21,843.87	20,380.10	0.00	-1,463.77	2,685.00
RESOURCE CAP CORP	76120W708	0.00	9.98	0.00	0.00	0.00	0.00	0.00	0.00
RESOURCES CONNECTION INC	76122Q105	0.00	16.65	17,226.75	-17,226.75	0.00	0.00	0.00	133.80
RETAIL PPTYS AMER INC REIT	76131V202	0.00	12.59	0.00	0.00	0.00	0.00	0.00	639.32
REXNORD CORP NEW	76169B102	840.00	22.95	0.00	25,315.25	19,278.00	0.00	-6,037.25	0.00
RLJ LODGING TR COM	74965L101	1,170.00	16.4	23,947.30	1,555.88	19,188.00	0.00	-6,315.18	745.80
ROGERS CORP	775133101	0.00	138.07	0.00	0.00	0.00	0.00	0.00	0.00
ROWAN COMPANIES PLC	G7665A101	0.00	15.91	26,700.30	-26,700.30	0.00	0.00	0.00	0.00
RPX CORP	74972G103	0.00	10.45	21,705.60	-21,705.60	0.00	0.00	0.00	91.75
RR DONNELLEY & SONS CO	257867200	4,690.00	3.96	23,947.50	5,951.45	18,572.40	0.00	-11,326.55	983.45
RUDOPH TECHNOLOGIES INC	781270103	0.00	23.9	0.00	0.00	0.00	0.00	0.00	0.00
RUSH ENTERPRISES INC CL A	781846209	0.00	34.48	28,199.55	-28,199.55	0.00	0.00	0.00	136.80
S & T BANCORP INC	783859101	0.00	44.76	0.00	0.00	0.00	0.00	0.00	296.10
SABRA HEALTH CARE REIT INC	78573L106	1,095.00	16.48	23,744.05	-3,736.60	18,045.60	0.00	-1,961.85	2,171.25
SAFETY INS GROUP INC	78648T100	0.00	76.3	0.00	0.00	0.00	0.00	0.00	0.00
SALLY BEAUTY HLDGS INC	79546E104	885.00	17.05	0.00	13,420.65	15,089.25	1,668.60	0.00	0.00
SANDERSON FARMS INC	800013104	0.00	105.76	22,204.80	-22,204.80	0.00	0.00	0.00	198.40
SANDRIDGE ENERGY INC	80007P869	0.00	14.06	0.00	0.00	0.00	0.00	0.00	0.00
SANDY SPRING BANCORP INC	800363103	0.00	39.11	23,802.20	-23,802.20	0.00	0.00	0.00	329.40
SANMINA CORP	801056102	910.00	24.06	23,100.00	4,959.10	21,894.60	0.00	-6,164.50	0.00
SCANSOURCE INC	806037107	580.00	34.38	0.00	24,145.39	19,940.40	0.00	-4,204.99	0.00
SCHNITZER STEEL INDS INC CL A	806882106	880.00	21.55	28,475.00	-1,981.32	18,964.00	0.00	-7,529.68	576.56
SCHULMAN A INC	808194104	0.00	39.3	0.00	0.00	0.00	0.00	0.00	0.00
SCICLONE PHARMACEUTICALS INC	80862K104	0.00	10.95	0.00	0.00	0.00	0.00	0.00	0.00
SEACOR HOLDINGS INC	811904101	550.00	37	0.00	28,335.93	20,350.00	0.00	-7,985.93	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

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SELECT INCOME REIT	81618T100	0.00	19.3	25,632.60	-25,632.60	0.00	0.00	0.00	2,343.45
SELECT MED HLDGS CORP	81619Q105	1,305.00	15.35	0.00	22,133.20	20,031.75	0.00	-2,101.45	0.00
SENIOR HOUSING PROP TRUST	81721M109	1,710.00	11.72	0.00	30,553.51	20,041.20	0.00	-10,512.31	526.50
SHOE CARNIVAL INC	824889109	540.00	33.51	17,922.50	-3,891.95	18,095.40	4,064.85	0.00	216.97
SIGNET JEWELERS LTD	G81276100	535.00	31.77	0.00	26,257.28	16,996.95	0.00	-9,260.33	255.30
SILICON LABORATORIES INC	826919102	0.00	74.8	0.00	0.00	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	0.00
SINCLAIR BROADCAST GROUP CL A	829226109	780.00	26.34	0.00	21,674.56	20,545.20	0.00	-1,129.36	0.00
SLEEP NUMBER CORP	83125X103	0.00	33.7	20,674.50	-20,674.50	0.00	0.00	0.00	0.00
SM ENERGY CO	78454L100	1,320.00	15.48	0.00	29,622.65	20,433.60	0.00	-9,189.05	37.00
SODASTREAM INTERNATIONAL LTD	M9068E105	0.00	80.92	27,080.90	-27,080.90	0.00	0.00	0.00	0.00
SONOCO PRODS CO	835495102	0.00	51.42	0.00	0.00	0.00	0.00	0.00	0.00
SOUTHWEST GAS CORP	844895102	0.00	82.91	0.00	0.00	0.00	0.00	0.00	0.00
SOUTHWESTERN ENERGY CO	845467109	5,880.00	3.41	21,259.80	4,199.88	20,050.80	0.00	-5,408.88	0.00
SP PLUS CORP	78469C103	670.00	29.54	22,260.00	2,656.66	19,791.80	0.00	-5,124.86	0.00
SPARTANNASH CO	847215100	1,235.00	17.18	0.00	23,147.56	21,217.30	0.00	-1,930.26	191.70
SPIRIT MTA REIT	84861U105	0.00	9.99	0.00	0.00	0.00	0.00	0.00	0.00
SPIRIT RLTY CAP INC NEW	84860W300	625.00	35.25	0.00	24,128.01	22,031.25	0.00	-2,096.76	1,515.63
SPIRIT RLTY CAP INC NEW	84860W102	0.00	37.16	0.00	0.00	0.00	0.00	0.00	0.00
SPOK HLDGS INC	84863T106	0.00	14.5	15,963.00	-15,963.00	0.00	0.00	0.00	301.24
SPX CORP	784635104	0.00	31.39	0.00	0.00	0.00	0.00	0.00	0.00
STATE BK FINL CORP	856190103	0.00	33.4	19,246.80	-19,246.80	0.00	0.00	0.00	300.00
STEELCASE INC	858155203	0.00	16.6	23,408.00	-23,408.00	0.00	0.00	0.00	886.21
STEPAN CO	858586100	305.00	74	22,901.30	527.60	22,570.00	0.00	-858.90	295.62
STERLING CONSTRUCTION CO	859241101	1,495.00	10.89	0.00	20,185.96	16,280.55	0.00	-3,905.41	0.00
STIFEL FINANCIAL CORP	860630102	475.00	41.42	0.00	25,909.62	19,674.50	0.00	-6,235.12	114.00
STONERIDGE INC	86183P102	0.00	15.41	0.00	0.00	0.00	0.00	0.00	0.00
STRATASYS LTD	M85548101	1,145.00	18.01	19,560.80	3,389.64	20,621.45	0.00	-2,328.99	0.00
STRAYER EDUCATION INC	863236105	0.00	86.71	0.00	0.00	0.00	0.00	0.00	0.00
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	2,075.00	9.73	0.00	21,940.79	20,189.75	0.00	-1,751.04	0.00
SUNCOKE ENERGY INC	86722A103	2,305.00	8.55	28,776.00	-1,467.22	19,707.75	0.00	-7,601.03	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
SUNSTONE HOTEL INVESTORS INC	867892101	0.00	14.43	25,042.95	-25,042.95	0.00	0.00	0.00	878.70
SUPERIOR INDS INTL INC	868168105	0.00	19.5	0.00	0.00	0.00	0.00	0.00	0.00
SUPERVALU INC	868536301	0.00	14.23	29,160.00	-29,160.00	0.00	0.00	0.00	0.00
SURMODICS INC	868873100	0.00	24.4	0.00	0.00	0.00	0.00	0.00	0.00
SYKES ENTERPRISES INC	871237103	845.00	24.73	26,575.25	0.00	20,896.85	0.00	-5,678.40	0.00
SYNAPTICS INC	87157D109	570.00	37.21	25,761.30	-3,434.00	21,209.70	0.00	-1,117.60	0.00
SYNOVUS FINL CORP	87161C501	640.00	31.99	0.00	24,151.65	20,473.60	0.00	-3,678.05	0.00
SYNTEL INC	87162H103	0.00	40.59	21,955.45	-21,955.45	0.00	0.00	0.00	0.00
SYSTEMAX INC	871851101	0.00	44.72	24,619.80	-24,619.80	0.00	0.00	0.00	1,827.80
TAILORED BRANDS INC	87403A107	1,230.00	13.64	23,030.65	1,534.03	16,777.20	0.00	-7,787.48	587.70
TARO PHARMACEUTICAL INDUS	M8737E108	250.00	84.64	0.00	24,798.55	21,160.00	0.00	-3,638.55	2,729.88
TCF FINL CORP	872275102	1,040.00	19.49	24,190.00	-2,870.00	20,269.60	0.00	-1,050.40	645.00
TECH DATA CORP	878237106	260.00	81.81	24,982.35	-1,932.68	21,270.60	0.00	-1,779.07	0.00
TEEKAY CORP	Y8564W103	0.00	8.68	0.00	0.00	0.00	0.00	0.00	0.00
TEEKAY TANKERS LTD CLASS A	Y8565N102	0.00	1.17	16,905.00	-16,905.00	0.00	0.00	0.00	452.85
TEGNA INC	87901J105	1,755.00	10.87	0.00	21,710.23	19,076.85	0.00	-2,633.38	0.00
TELEPHONE & DATA	879433829	685.00	32.54	22,240.00	-3,229.32	22,289.90	3,279.22	0.00	536.80
TENET HEALTHCARE CORP	88033G407	1,080.00	17.14	0.00	31,310.75	18,511.20	0.00	-12,799.55	0.00
TERADATA CORP DEL	88076W103	0.00	38.36	26,729.70	-26,729.70	0.00	0.00	0.00	0.00
TERADYNE INC	880770102	0.00	35.27	0.00	0.00	0.00	0.00	0.00	0.00
TEREX CORP NEW	880779103	765.00	27.57	25,074.40	7,729.09	21,091.05	0.00	-11,712.44	237.50
TETRA TECH INC NEW	88162G103	0.00	48.95	23,593.50	-23,593.50	0.00	0.00	0.00	49.00
TEXTAINER GROUP HOLDINGS LTD	G8766E109	0.00	16.95	23,220.00	-23,220.00	0.00	0.00	0.00	0.00
THE BANK OF N.T. BUTTERFIELD &	G0772R208	660.00	31.35	24,858.65	-913.33	20,691.00	0.00	-3,254.32	818.90
THIRD POINT REINSURANCE LTD	G8827U100	0.00	9.64	21,169.25	-21,169.25	0.00	0.00	0.00	0.00
TILLYS INC	886885102	1,545.00	10.86	24,058.80	-3,835.75	16,778.70	0.00	-3,444.35	1,630.00
TIMKEN CO	887389104	0.00	40.15	0.00	0.00	0.00	0.00	0.00	0.00
TITAN INTERNATIONAL INC	88830M102	3,200.00	4.66	0.00	25,948.24	14,912.00	0.00	-11,036.24	17.35
TITAN MACHY INC	88830R101	0.00	17.85	0.00	0.00	0.00	0.00	0.00	0.00
TIVITY HEALTH INC	88870R102	810.00	24.81	24,488.50	2,942.55	20,096.10	0.00	-7,334.95	0.00
TIVO CORP	88870P106	2,205.00	9.41	0.00	21,578.02	20,749.05	0.00	-828.97	0.00
TOWER INTL INC	891826109	0.00	24.7	0.00	0.00	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
TRANSOCEAN LTD	H8817H100	0.00	10.5	0.00	0.00	0.00	0.00	0.00	0.00
TREDEGAR CORPORATION	894650100	970.00	15.86	0.00	21,941.31	15,384.20	0.00	-6,557.11	131.45
TREEHOUSE FOODS INC	89469A104	410.00	50.71	26,213.80	-6,861.16	20,791.10	1,438.46	0.00	0.00
TRICO BANCSHARES	896095106	0.00	38.88	21,201.60	-21,201.60	0.00	0.00	0.00	107.10
TRIMAS CORP	896215209	830.00	27.29	0.00	24,618.08	22,650.70	0.00	-1,967.38	0.00
TRINSEO SA	L9340P101	475.00	45.78	0.00	31,844.63	21,745.50	0.00	-10,099.13	264.00
TRIPLE-S MGMT CORP	896749108	1,145.00	17.39	19,383.00	6,840.64	19,911.55	0.00	-6,312.09	0.00
TRIUMPH BANCORP INC	89679E300	0.00	40.95	20,947.50	-20,947.50	0.00	0.00	0.00	0.00
TRIUMPH GROUP INC NEW	896818101	0.00	19.6	20,400.00	-20,400.00	0.00	0.00	0.00	76.00
TRUEBLUE INC	89785X101	895.00	22.25	23,100.00	1,016.99	19,913.75	0.00	-4,203.24	0.00
TRUSTCO BK CORP N Y	898349105	0.00	9.1	23,368.00	-23,368.00	0.00	0.00	0.00	503.35
TTM TECHNOLOGIES	87305R109	0.00	18.7	24,053.45	-24,053.45	0.00	0.00	0.00	0.00
TUTOR PERINI CORP	901109108	1,300.00	15.97	22,561.50	8,641.75	20,761.00	0.00	-10,442.25	0.00
TWO HBRS INVT CORP	90187B408	1,705.00	12.84	0.00	24,461.01	21,892.20	0.00	-2,568.81	0.00
U S PHYSICAL THERAPY INC	90337L108	215.00	102.35	0.00	20,785.85	22,005.25	1,219.40	0.00	105.80
U S SILICA HLDGS INC	90346E103	0.00	21.19	0.00	0.00	0.00	0.00	0.00	0.00
UNISYS	909214306	1,870.00	11.63	0.00	27,188.30	21,748.10	0.00	-5,440.20	0.00
UNIT CORP	909218109	1,260.00	14.28	28,490.00	-3,534.67	17,992.80	0.00	-6,962.53	0.00
UNITED COMMUNITY BANK	90984P303	0.00	31.93	22,793.40	-22,793.40	0.00	0.00	0.00	178.20
UNITED COMMUNITY FINANCIAL	909839102	1,500.00	8.85	0.00	17,000.51	13,275.00	0.00	-3,725.51	301.00
UNITED FINANCIAL BANCORP INC	910304104	0.00	16.38	17,110.80	-17,110.80	0.00	0.00	0.00	570.60
UNITED NATURAL FOODS INC	911163103	0.00	10.59	25,620.40	-25,620.40	0.00	0.00	0.00	0.00
UNITED STATES CELLULAR CORP	911684108	455.00	51.97	22,201.70	-5,203.77	23,646.35	6,648.42	0.00	0.00
UNITED THERAPEUTICS CORP DEL	91307C102	190.00	108.9	28,850.25	-2,619.35	20,691.00	0.00	-5,539.90	0.00
UNIVERSAL INS HLDGS INC	91359V107	0.00	41.98	26,529.50	-26,529.50	0.00	0.00	0.00	336.00
URBAN OUTFITTERS INC	917047102	480.00	33.2	20,334.80	-3,506.00	15,936.00	0.00	-892.80	0.00
US STEEL CORP	912909108	1,080.00	18.24	28,679.85	4,718.23	19,699.20	0.00	-13,698.88	144.50
USA TRUCK INC	902925106	905.00	14.97	0.00	22,003.76	13,547.85	0.00	-8,455.91	0.00
USANA INC CDT-SHS	90328M107	195.00	117.73	0.00	20,583.18	22,957.35	2,374.17	0.00	0.00
VAALCO ENERGY INC	91851C201	7,200.00	1.47	0.00	17,509.63	10,584.00	0.00	-6,925.63	0.00
VALLEY NATL BANCORP	919794107	0.00	11.81	0.00	0.00	0.00	0.00	0.00	0.00
VECTRUS INC	92242T101	0.00	36	21,286.50	-21,286.50	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
VERA BRADLEY INC	92335C106	2,600.00	8.57	28,196.70	1,269.13	22,282.00	0.00	-7,183.83	0.00
VERIFONE HLDGS INC	92342Y109	0.00	23.01	24,439.80	-24,439.80	0.00	0.00	0.00	0.00
VERITEX HLDGS INC	923451108	0.00	21.38	0.00	0.00	0.00	0.00	0.00	0.00
VERITIV CORP	923454102	750.00	24.97	0.00	26,831.42	18,727.50	0.00	-8,103.92	0.00
VERSO PAPER CORP	92531L207	840.00	22.4	0.00	16,585.93	18,816.00	2,230.07	0.00	0.00
VIAVI 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	0.00	0.00	0.00	0.00	0.00	0.00
VIRTUS INVT PARTNERS INC	92828Q109	270.00	79.43	0.00	29,060.29	21,446.10	0.00	-7,614.19	118.25
VISHAY INTERTECHNOLOGY	928298108	1,255.00	18.01	23,551.25	1,935.66	22,602.55	0.00	-2,884.36	407.57
VISHAY PRECISION GROUP INC	92835K103	670.00	30.23	0.00	24,950.71	20,254.10	0.00	-4,696.61	0.00
VISTEON CORP	92839U206	0.00	130.08	24,402.30	-24,402.30	0.00	0.00	0.00	0.00
VITAMIN SHOPPE INC	92849E101	2,880.00	4.74	0.00	31,768.60	13,651.20	0.00	-18,117.40	0.00
VONAGE HLDGS CORP	92886T201	0.00	10.59	0.00	0.00	0.00	0.00	0.00	0.00
W & T OFFSHORE INC	92922P106	4,490.00	4.12	26,562.75	-5,501.51	18,498.80	0.00	-2,562.44	0.00
WABASH NATL CORP	929566107	1,550.00	13.08	23,870.00	135.56	20,274.00	0.00	-3,731.56	82.50
WADDELL & REED FINL INC CL A	930059100	1,285.00	18.08	28,148.40	-0.24	23,232.80	0.00	-4,915.36	1,243.75
WALKER & DUNLOP INC	93148P102	0.00	47.23	0.00	0.00	0.00	0.00	0.00	210.00
WASHINGTON FEDERAL INC	938824109	865.00	26.71	24,488.75	4,186.31	23,104.15	0.00	-5,570.91	500.50
WASHINGTON PRIME GROUP NEW	93964W108	3,615.00	4.86	0.00	24,961.05	17,568.90	0.00	-7,392.15	1,948.75
WATERSTONE FINL INC MD	94188P101	0.00	17.65	0.00	0.00	0.00	0.00	0.00	0.00
WEIS MKTS INC	948849104	515.00	47.78	0.00	24,761.24	24,606.70	0.00	-154.54	181.35
WELLCARE HEALTH PLANS INC	94946T106	0.00	275.99	23,127.65	-23,127.65	0.00	0.00	0.00	0.00
WESBANCO INC	950810101	0.00	41.21	24,186.75	-24,186.75	0.00	0.00	0.00	154.70
WESCO AIRCRAFT HLDGS INC	950814103	0.00	8.95	22,755.00	-22,755.00	0.00	0.00	0.00	0.00
WESCO INTERNATIONAL INC	95082P105	415.00	48	25,556.25	2,308.36	19,920.00	0.00	-7,944.61	0.00
WESTERN ALLIANCE COMMON STOCK	957638109	540.00	39.49	0.00	21,498.59	21,324.60	0.00	-173.99	0.00
WHITESTONE REIT CL B SHS BEN INT	966084204	0.00	12.54	0.00	0.00	0.00	0.00	0.00	0.00
WHITING PETE CORP NEW	966387102	0.00	6.01	0.00	0.00	0.00	0.00	0.00	0.00
WILEY JOHN & SONS INC CL A	968223206	410.00	46.97	0.00	24,954.50	19,257.70	0.00	-5,696.80	127.05
WILLIAMS SONOMA INC	969904101	300.00	50.45	18,353.50	-3,005.09	15,135.00	0.00	-213.41	572.75
WORLD FUEL SERVICES CORP	981475106	970.00	21.41	24,763.20	325.03	20,767.70	0.00	-4,320.53	226.50
WORTHINGTON INDS INC	981811102	0.00	45.5	0.00	0.00	0.00	0.00	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
XCERRA CORP	98400J108	0.00	13.97	0.00	0.00	0.00	0.00	0.00	0.00
XENIA HOTELS & RESORTS INC	984017103	1,195.00	17.2	24,504.65	1,108.74	20,554.00	0.00	-5,059.39	1,190.76
XOMA CORP DEL	98419J206	0.00	18.73	0.00	0.00	0.00	0.00	0.00	0.00
YRC WORLDWIDE INC	984249607	6,095.00	3.15	27,825.30	18,604.11	19,199.25	0.00	-27,230.16	0.00
ZAGG INC	98884U108	2,060.00	9.78	0.00	33,438.69	20,146.80	0.00	-13,291.89	0.00
ZUMIEZ INC	989817101	945.00	19.17	18,534.25	1,331.47	18,115.65	0.00	-1,750.07	0.00
TOTAL FOR: SYSTEMATIC				7,374,029.50	354,165.24	6,428,310.16	246,613.11	-1,546,497.69	138,983.68
Grand Total:				32,026,013.68	1,306,633.07	29,944,272.16	1,401,513.87	-4,789,888.46	529,704.09

Schedule 4B

Annual Statement of the Franklin Regional Retirement System through the Month Ending December 2018
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
ACUITY BRANDS INC	00508Y102	67.00	06/01/2018	SEIZERT	2.01	8,010.42
ACUITY BRANDS INC	00508Y102	116.00	11/14/2018	SEIZERT	3.48	14,674.58
ACUITY BRANDS INC	00508Y102	190.00	06/12/2018	SEIZERT	5.70	23,085.61
ACUITY BRANDS INC	00508Y102	43.00	06/01/2018	SEIZERT	1.29	5,167.74
ACUITY BRANDS INC	00508Y102	17.00	05/31/2018	SEIZERT	0.51	2,028.53
ACUITY BRANDS INC	00508Y102	26.00	05/31/2018	SEIZERT	0.78	3,109.99
ACUITY BRANDS INC	00508Y102	338.00	05/31/2018	SEIZERT	10.14	40,237.14
ACUITY BRANDS INC	00508Y102	124.00	05/25/2018	SEIZERT	3.72	14,603.94
ACUITY BRANDS INC	00508Y102	169.00	05/30/2018	SEIZERT	5.07	20,204.34
ACUITY BRANDS INC	00508Y102	290.00	05/29/2018	SEIZERT	8.70	34,430.19
ACUITY BRANDS INC	00508Y102	36.00	05/29/2018	SEIZERT	1.08	4,250.88
ACUITY BRANDS INC	00508Y102	21.00	06/13/2018	SEIZERT	0.63	2,561.88
ACUITY BRANDS INC	00508Y102	86.00	05/25/2018	SEIZERT	2.58	10,106.29
ACUITY BRANDS INC	00508Y102	17.00	05/30/2018	SEIZERT	0.51	2,038.30
AMDOCS LTD	G02602103	71.00	05/22/2018	SEIZERT	1.42	4,660.87
BLOCK H & R INC	093671105	142.00	09/27/2018	SEIZERT	4.26	3,624.55
BLOCK H & R INC	093671105	335.00	11/14/2018	SEIZERT	10.05	9,618.42
BLOCK H & R INC	093671105	1,033.00	09/27/2018	SEIZERT	30.99	26,386.64
CHECK POINT SOFTWARE TECH ADR	M22465104	87.00	09/28/2018	SEIZERT	2.61	10,350.28
CHECK POINT SOFTWARE TECH ADR	M22465104	191.00	07/05/2018	SEIZERT	5.73	18,866.03
CHECK POINT SOFTWARE TECH ADR	M22465104	64.00	12/21/2018	SEIZERT	1.92	6,802.65
CHECK POINT SOFTWARE TECH ADR	M22465104	144.00	12/19/2018	SEIZERT	4.32	15,075.20
CHECK POINT SOFTWARE TECH ADR	M22465104	367.00	11/30/2018	SEIZERT	11.01	40,731.24
CHECK POINT SOFTWARE TECH ADR	M22465104	220.00	09/28/2018	SEIZERT	6.60	26,102.21
CHECK POINT SOFTWARE TECH ADR	M22465104	62.00	07/06/2018	SEIZERT	1.86	6,169.62
CHECK POINT SOFTWARE TECH ADR	M22465104	592.00	07/06/2018	SEIZERT	17.76	58,969.12
CHECK POINT SOFTWARE TECH ADR	M22465104	426.00	07/05/2018	SEIZERT	12.78	42,123.09

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CHECK POINT SOFTWARE TECH ADR	M22465104	119.00	09/27/2018	SEIZERT	3.57	14,074.75
CHECK POINT SOFTWARE TECH ADR	M22465104	172.00	07/05/2018	SEIZERT	5.16	16,876.64
CUMMINS INC	231021106	22.00	06/13/2018	SEIZERT	0.66	3,165.15
CUMMINS INC	231021106	235.00	06/12/2018	SEIZERT	7.05	33,718.22
DELUXE CORPORATION	248019101	67.00	04/24/2018	SEIZERT	2.01	5,045.43
DELUXE CORPORATION	248019101	79.00	05/22/2018	SEIZERT	1.58	5,575.02
DELUXE CORPORATION	248019101	216.00	11/14/2018	SEIZERT	6.48	10,632.36
DELUXE CORPORATION	248019101	263.00	11/30/2018	SEIZERT	5.26	13,122.62
DELUXE CORPORATION	248019101	501.00	12/03/2018	SEIZERT	15.03	24,932.21
DELUXE CORPORATION	248019101	166.00	12/05/2018	SEIZERT	4.98	8,326.98
DELUXE CORPORATION	248019101	225.00	06/12/2018	SEIZERT	6.75	15,165.97
DELUXE CORPORATION	248019101	51.00	04/24/2018	SEIZERT	1.53	3,833.53
DELUXE CORPORATION	248019101	47.00	12/04/2018	SEIZERT	1.41	2,339.82
DELUXE CORPORATION	248019101	319.00	03/29/2018	SEIZERT	9.57	23,327.16
DELUXE CORPORATION	248019101	287.00	03/28/2018	SEIZERT	8.61	20,641.70
DELUXE CORPORATION	248019101	262.00	11/14/2018	SEIZERT	7.86	13,033.22
DELUXE CORPORATION	248019101	66.00	03/27/2018	SEIZERT	1.98	4,762.73
DELUXE CORPORATION	248019101	284.00	03/27/2018	SEIZERT	8.52	20,330.25
DELUXE CORPORATION	248019101	313.00	03/26/2018	SEIZERT	9.39	22,823.71
DELUXE CORPORATION	248019101	299.00	03/23/2018	SEIZERT	8.97	22,120.41
DELUXE CORPORATION	248019101	401.00	03/22/2018	SEIZERT	12.03	29,599.86
DELUXE CORPORATION	248019101	52.00	04/23/2018	SEIZERT	1.56	3,912.42
DISCOVER FINL SVCS	254709108	214.00	09/11/2018	SEIZERT	6.42	16,530.43
DISCOVER FINL SVCS	254709108	484.00	12/28/2018	SEIZERT	14.52	26,721.45
DISCOVER FINL SVCS	254709108	126.00	11/14/2018	SEIZERT	3.78	8,872.93
DISCOVER FINL SVCS	254709108	890.00	11/14/2018	SEIZERT	26.70	62,862.39
DISCOVER FINL SVCS	254709108	237.00	10/04/2018	SEIZERT	7.11	18,319.10
DISCOVER FINL SVCS	254709108	651.00	09/13/2018	SEIZERT	19.53	51,479.45
DISCOVER FINL SVCS	254709108	86.00	09/13/2018	SEIZERT	2.58	6,824.53
DISCOVER FINL SVCS	254709108	37.00	09/13/2018	SEIZERT	1.11	2,914.10

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DISCOVER FINL SVCS	254709108	793.00	09/11/2018	SEIZERT	23.79	61,418.48
DISCOVER FINL SVCS	254709108	603.00	09/12/2018	SEIZERT	18.09	47,157.86
DISCOVERY COMMUNICATIONS INC NEW	25470F302	713.00	03/08/2018	SEIZERT	21.39	16,460.96
EDGEWELL PERS CARE CO	28035Q102	145.00	04/06/2018	SEIZERT	4.35	7,011.23
EDGEWELL PERS CARE CO	28035Q102	406.00	06/12/2018	SEIZERT	12.18	19,185.21
EDGEWELL PERS CARE CO	28035Q102	922.00	02/12/2018	SEIZERT	27.66	46,116.69
EDGEWELL PERS CARE CO	28035Q102	366.00	04/05/2018	SEIZERT	10.98	17,627.33
GRAHAM HLDGS CO	384637104	12.00	06/12/2018	SEIZERT	0.36	7,151.08
GRAHAM HLDGS CO	384637104	12.00	11/02/2018	SEIZERT	0.36	6,907.15
GRAHAM HLDGS CO	384637104	125.00	01/26/2018	SEIZERT	3.75	73,880.75
GRAHAM HLDGS CO	384637104	32.00	06/13/2018	SEIZERT	0.96	19,189.28
GRAHAM HLDGS CO	384637104	7.00	04/26/2018	SEIZERT	0.21	4,302.39
GRAHAM HLDGS CO	384637104	4.00	04/25/2018	SEIZERT	0.12	2,453.54
GRAHAM HLDGS CO	384637104	13.00	04/24/2018	SEIZERT	0.39	7,954.73
GRAHAM HLDGS CO	384637104	32.00	04/06/2018	SEIZERT	0.96	19,237.94
GRAHAM HLDGS CO	384637104	20.00	04/05/2018	SEIZERT	0.60	12,002.60
GRAHAM HLDGS CO	384637104	9.00	02/13/2018	SEIZERT	0.27	5,174.47
GRAHAM HLDGS CO	384637104	50.00	02/12/2018	SEIZERT	1.50	29,046.95
GRAHAM HLDGS CO	384637104	3.00	04/23/2018	SEIZERT	0.09	1,829.35
GRAHAM HLDGS CO	384637104	24.00	06/14/2018	SEIZERT	0.72	14,411.00
INVESTORS BANCORP INC NEW	46146L101	1,355.00	01/22/2018	SEIZERT	20.33	19,248.99
INVESTORS BANCORP INC NEW	46146L101	492.00	05/07/2018	SEIZERT	14.76	6,626.90
INVESTORS BANCORP INC NEW	46146L101	921.00	04/24/2018	SEIZERT	27.63	12,517.59
INVESTORS BANCORP INC NEW	46146L101	730.00	04/23/2018	SEIZERT	21.90	9,923.55
INVESTORS BANCORP INC NEW	46146L101	285.00	03/09/2018	SEIZERT	8.55	4,044.63
INVESTORS BANCORP INC NEW	46146L101	190.00	01/24/2018	SEIZERT	3.42	2,734.67
INVESTORS BANCORP INC NEW	46146L101	1,434.00	01/24/2018	SEIZERT	43.02	20,668.39
INVESTORS BANCORP INC NEW	46146L101	1,944.00	01/23/2018	SEIZERT	58.32	27,951.03
INVESTORS BANCORP INC NEW	46146L101	351.00	05/07/2018	SEIZERT	10.53	4,724.88
INVESTORS BANCORP INC NEW	46146L101	2,621.00	04/05/2018	SEIZERT	78.63	35,282.07

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
INVESTORS BANCORP INC NEW	46146L101	221.00	01/23/2018	SEIZERT	3.98	3,180.55
INVESTORS BANCORP INC NEW	46146L101	2,336.00	03/08/2018	SEIZERT	70.08	33,022.63
LIBERTY BROADBAND CORP - C	530307305	40.00	05/02/2018	SEIZERT	1.20	2,818.60
LIBERTY BROADBAND CORP - C	530307305	264.00	05/02/2018	SEIZERT	7.92	18,596.16
LIBERTY MEDIA CORP-LIBERTY SIRIUS GROUP-C	531229607	620.00	03/08/2018	SEIZERT	18.60	26,693.60
LIBERTY MEDIA CORP-LIBERTY SIRIUS GROUP-C	531229607	154.00	03/09/2018	SEIZERT	4.62	6,694.47
PACWEST BANCORP	695263103	88.00	11/30/2018	SEIZERT	2.64	3,519.56
PACWEST BANCORP	695263103	84.00	05/31/2018	SEIZERT	2.52	4,499.17
PACWEST BANCORP	695263103	621.00	06/12/2018	SEIZERT	18.63	34,504.06
PACWEST BANCORP	695263103	244.00	09/27/2018	SEIZERT	7.32	12,277.96
PACWEST BANCORP	695263103	434.00	05/30/2018	SEIZERT	13.02	23,442.08
PACWEST BANCORP	695263103	51.00	05/30/2018	SEIZERT	1.53	2,754.77
PACWEST BANCORP	695263103	51.00	05/29/2018	SEIZERT	1.53	2,760.89
PACWEST BANCORP	695263103	124.00	11/30/2018	SEIZERT	3.72	4,960.45
PACWEST BANCORP	695263103	678.00	05/29/2018	SEIZERT	20.34	36,540.27
PACWEST BANCORP	695263103	41.00	05/25/2018	SEIZERT	1.23	2,235.94
PACWEST BANCORP	695263103	997.00	05/25/2018	SEIZERT	29.91	54,320.25
PACWEST BANCORP	695263103	278.00	05/25/2018	SEIZERT	8.34	15,156.73
PACWEST BANCORP	695263103	176.00	12/03/2018	SEIZERT	5.28	7,014.94
PACWEST BANCORP	695263103	448.00	11/30/2018	SEIZERT	13.44	17,967.13
PACWEST BANCORP	695263103	932.00	09/28/2018	SEIZERT	27.96	46,768.51
QUEST DIAGNOSTICS INC	74834L100	249.00	11/30/2018	SEIZERT	7.47	24,015.90
UNIVERSAL HEALTH SVCS INC CL B	913903100	483.00	03/23/2018	SEIZERT	14.49	60,201.65
UNIVERSAL HEALTH SVCS INC CL B	913903100	176.00	06/12/2018	SEIZERT	5.28	20,256.74
UNIVERSAL HEALTH SVCS INC CL B	913903100	282.00	11/30/2018	SEIZERT	8.46	37,997.07
UNIVERSAL HEALTH SVCS INC CL B	913903100	628.00	03/22/2018	SEIZERT	18.84	77,089.95
UNIVERSAL HEALTH SVCS INC CL B	913903100	80.00	04/23/2018	SEIZERT	2.40	9,721.74
UNIVERSAL HEALTH SVCS INC CL B	913903100	66.00	03/23/2018	SEIZERT	1.98	8,256.27
UNIVERSAL HEALTH SVCS INC CL B	913903100	179.00	05/15/2018	SEIZERT	5.37	21,162.29
UNIVERSAL HEALTH SVCS INC CL B	913903100	70.00	04/23/2018	SEIZERT	2.10	8,505.70

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
WESTERN DIGITAL CORP	958102105	916.00	11/30/2018	SEIZERT	27.48	43,237.31
WESTERN DIGITAL CORP	958102105	341.00	10/04/2018	SEIZERT	10.23	19,717.85
WESTERN DIGITAL CORP	958102105	172.00	03/08/2018	SEIZERT	5.16	16,011.34
WESTERN DIGITAL CORP	958102105	185.00	03/08/2018	SEIZERT	5.55	17,237.02
WESTERN DIGITAL CORP	958102105	192.00	05/04/2018	SEIZERT	5.76	14,892.98
WESTERN DIGITAL CORP	958102105	463.00	11/14/2018	SEIZERT	13.89	21,243.78
WESTERN DIGITAL CORP	958102105	328.00	05/15/2018	SEIZERT	9.84	26,064.42
				TOTAL FOR: SEIZERT	1,193.15	2,313,456.71
DOLLAR GEN CORP NEW	256677105	955.00	02/06/2018	POLEN	14.33	95,635.62
DOLLAR GEN CORP NEW	256677105	220.00	02/06/2018	POLEN	4.40	22,141.55
FACEBOOK INC	30303M102	1,114.00	11/16/2018	POLEN	33.42	160,191.42
FACEBOOK INC	30303M102	201.00	11/16/2018	POLEN	2.01	28,869.73
FACEBOOK INC	30303M102	812.00	11/19/2018	POLEN	24.36	115,328.68
GARTNER INC CL A	366651107	109.00	03/08/2018	POLEN	1.64	13,085.13
GARTNER INC CL A	366651107	51.00	03/09/2018	POLEN	1.53	6,215.44
GARTNER INC CL A	366651107	98.00	03/16/2018	POLEN	2.94	12,053.74
GARTNER INC CL A	366651107	113.00	03/15/2018	POLEN	3.39	14,017.45
GARTNER INC CL A	366651107	81.00	03/14/2018	POLEN	2.43	10,037.03
GARTNER INC CL A	366651107	172.00	03/16/2018	POLEN	5.16	21,168.30
GARTNER INC CL A	366651107	120.00	03/09/2018	POLEN	2.40	14,511.70
GARTNER INC CL A	366651107	45.00	03/19/2018	POLEN	1.35	5,529.31
MICROSOFT CORP	594918104	1,637.00	06/06/2018	POLEN	49.11	166,306.60
MICROSOFT CORP	594918104	2,236.00	01/18/2018	POLEN	67.08	201,211.38
NVIDIA CORP	67066G104	186.00	09/04/2018	POLEN	1.86	51,945.30
NVIDIA CORP	67066G104	295.00	09/04/2018	POLEN	4.43	82,144.08
NVIDIA CORP	67066G104	1,076.00	09/05/2018	POLEN	32.28	301,990.48
STARBUCKS CORP	855244109	626.00	08/13/2018	POLEN	9.39	32,503.49
STARBUCKS CORP	855244109	60.00	08/16/2018	POLEN	1.20	3,141.50
STARBUCKS CORP	855244109	781.00	08/15/2018	POLEN	23.43	40,405.82
STARBUCKS CORP	855244109	1,461.00	08/14/2018	POLEN	43.83	75,202.49

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
STARBUCKS CORP	855244109	737.00	08/16/2018	POLEN	22.11	38,736.50
STARBUCKS CORP	855244109	156.00	08/13/2018	POLEN	3.12	8,073.98
STARBUCKS CORP	855244109	131.00	08/14/2018	POLEN	3.93	6,746.59
ZOETIS INC	98978V103	496.00	01/26/2018	POLEN	9.92	38,688.10
ZOETIS INC	98978V103	1,807.00	01/24/2018	POLEN	36.14	138,904.27
ZOETIS INC	98978V103	397.00	01/25/2018	POLEN	7.94	30,817.16
ZOETIS INC	98978V103	149.00	01/25/2018	POLEN	2.24	11,504.19
ZOETIS INC	98978V103	159.00	01/29/2018	POLEN	3.18	12,581.27
				TOTAL FOR: POLEN	420.55	1,759,688.30
ABBVIE INC	00287Y109	359.00	11/01/2018	O'SHAUGHNESSY	7.18	29,332.56
AFLAC INC	001055102	211.00	04/26/2018	O'SHAUGHNESSY	4.22	9,585.73
ALLY FINL INC	02005N100	110.00	11/30/2018	O'SHAUGHNESSY	2.20	2,847.50
ALLY FINL INC	02005N100	250.00	01/19/2018	O'SHAUGHNESSY	2.50	7,573.93
ALLY FINL INC	02005N100	400.00	01/19/2018	O'SHAUGHNESSY	8.00	12,137.08
ALLY FINL INC	02005N100	247.00	01/22/2018	O'SHAUGHNESSY	4.94	7,525.30
ALLY FINL INC	02005N100	1,717.00	02/23/2018	O'SHAUGHNESSY	34.34	49,443.93
ALLY FINL INC	02005N100	693.00	12/06/2018	O'SHAUGHNESSY	13.86	17,946.21
ALLY FINL INC	02005N100	104.00	12/06/2018	O'SHAUGHNESSY	1.04	2,701.80
ALLY FINL INC	02005N100	179.00	03/12/2018	O'SHAUGHNESSY	1.79	5,033.96
ALLY FINL INC	02005N100	25.00	03/09/2018	O'SHAUGHNESSY	0.25	702.04
ALLY FINL INC	02005N100	92.00	03/07/2018	O'SHAUGHNESSY	0.92	2,531.35
ALLY FINL INC	02005N100	986.00	03/22/2018	O'SHAUGHNESSY	19.72	26,987.81
ALLY FINL INC	02005N100	213.00	03/22/2018	O'SHAUGHNESSY	2.13	5,825.21
ALLY FINL INC	02005N100	372.00	03/23/2018	O'SHAUGHNESSY	7.44	10,270.29
ALLY FINL INC	02005N100	139.00	04/26/2018	O'SHAUGHNESSY	1.39	3,963.95
ALLY FINL INC	02005N100	1,235.00	04/30/2018	O'SHAUGHNESSY	12.35	33,797.75
ALLY FINL INC	02005N100	272.00	11/29/2018	O'SHAUGHNESSY	5.44	7,015.80
ALLY FINL INC	02005N100	172.00	03/08/2018	O'SHAUGHNESSY	1.72	4,830.24
ALLY FINL INC	02005N100	236.00	04/27/2018	O'SHAUGHNESSY	2.36	6,572.91
AMERICAN AIRLS GROUP INC	02376R102	155.00	01/23/2018	O'SHAUGHNESSY	3.10	9,013.54

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AMERICAN AIRLS GROUP INC	02376R102	585.00	01/19/2018	O'SHAUGHNESSY	11.70	34,102.63
AMERICAN AIRLS GROUP INC	02376R102	814.00	03/23/2018	O'SHAUGHNESSY	8.14	44,126.61
AMERICAN AIRLS GROUP INC	02376R102	171.00	03/22/2018	O'SHAUGHNESSY	1.71	9,378.10
AMERICAN AIRLS GROUP INC	02376R102	50.00	03/08/2018	O'SHAUGHNESSY	0.50	2,650.41
AMERICAN AIRLS GROUP INC	02376R102	496.00	03/07/2018	O'SHAUGHNESSY	9.92	26,376.29
AMERICAN AIRLS GROUP INC	02376R102	62.00	03/07/2018	O'SHAUGHNESSY	0.62	3,282.59
AMERICAN AIRLS GROUP INC	02376R102	51.00	02/13/2018	O'SHAUGHNESSY	0.51	2,374.92
AMERICAN AIRLS GROUP INC	02376R102	160.00	02/23/2018	O'SHAUGHNESSY	3.20	8,378.75
AMERICAN AIRLS GROUP INC	02376R102	4.00	03/06/2018	O'SHAUGHNESSY	0.04	209.87
AMERICAN INTL GROUP INC	026874784	178.00	05/24/2018	O'SHAUGHNESSY	1.78	9,806.80
AMERIPRISE FINL INC	03076C106	43.00	08/30/2018	O'SHAUGHNESSY	0.86	6,212.91
AMERIPRISE FINL INC	03076C106	204.00	04/26/2018	O'SHAUGHNESSY	4.08	30,147.75
AMERIPRISE FINL INC	03076C106	209.00	11/01/2018	O'SHAUGHNESSY	4.18	26,128.26
AMERIPRISE FINL INC	03076C106	43.00	05/24/2018	O'SHAUGHNESSY	0.86	6,152.11
AMERIPRISE FINL INC	03076C106	101.00	09/10/2018	O'SHAUGHNESSY	2.02	14,509.22
AMERIPRISE FINL INC	03076C106	205.00	03/22/2018	O'SHAUGHNESSY	4.10	32,186.80
AMERIPRISE FINL INC	03076C106	86.00	08/31/2018	O'SHAUGHNESSY	1.72	12,375.49
AMGEN INC	031162100	172.00	07/26/2018	O'SHAUGHNESSY	3.44	32,887.79
AMGEN INC	031162100	154.00	11/29/2018	O'SHAUGHNESSY	3.08	29,726.25
AMGEN INC	031162100	136.00	11/01/2018	O'SHAUGHNESSY	2.72	25,702.82
AMGEN INC	031162100	309.00	09/27/2018	O'SHAUGHNESSY	6.18	64,290.73
AMGEN INC	031162100	114.00	09/10/2018	O'SHAUGHNESSY	2.28	22,486.55
AMGEN INC	031162100	28.00	07/27/2018	O'SHAUGHNESSY	0.56	5,354.73
AMGEN INC	031162100	245.00	06/28/2018	O'SHAUGHNESSY	2.45	45,367.07
AMGEN INC	031162100	76.00	05/24/2018	O'SHAUGHNESSY	1.52	13,431.15
AMGEN INC	031162100	308.00	08/30/2018	O'SHAUGHNESSY	6.16	61,210.23
ANADARKO PETE CORP	032511107	21.00	10/24/2018	O'SHAUGHNESSY	0.42	1,367.52
ANADARKO PETE CORP	032511107	377.00	07/31/2018	O'SHAUGHNESSY	7.54	27,228.60
ANADARKO PETE CORP	032511107	84.00	07/31/2018	O'SHAUGHNESSY	0.84	6,064.38
ANADARKO PETE CORP	032511107	324.00	08/03/2018	O'SHAUGHNESSY	6.48	22,732.52

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ANADARKO PETE CORP	032511107	292.00	08/30/2018	O'SHAUGHNESSY	5.84	18,842.85
ANADARKO PETE CORP	032511107	47.00	09/04/2018	O'SHAUGHNESSY	0.47	3,021.69
ANADARKO PETE CORP	032511107	101.00	09/06/2018	O'SHAUGHNESSY	2.02	6,465.14
ANADARKO PETE CORP	032511107	489.00	11/01/2018	O'SHAUGHNESSY	4.89	27,274.61
ANADARKO PETE CORP	032511107	153.00	09/10/2018	O'SHAUGHNESSY	3.06	9,837.43
ANADARKO PETE CORP	032511107	102.00	10/15/2018	O'SHAUGHNESSY	2.04	6,784.10
ANADARKO PETE CORP	032511107	3.00	10/02/2018	O'SHAUGHNESSY	0.06	198.96
ANADARKO PETE CORP	032511107	52.00	07/26/2018	O'SHAUGHNESSY	1.04	3,737.74
ANADARKO PETE CORP	032511107	34.00	10/01/2018	O'SHAUGHNESSY	0.34	2,267.29
ANADARKO PETE CORP	032511107	100.00	09/27/2018	O'SHAUGHNESSY	2.00	6,671.67
ANADARKO PETE CORP	032511107	297.00	10/01/2018	O'SHAUGHNESSY	5.94	19,832.59
ANADARKO PETE CORP	032511107	42.00	09/28/2018	O'SHAUGHNESSY	0.84	2,800.77
ANADARKO PETE CORP	032511107	47.00	09/07/2018	O'SHAUGHNESSY	0.94	3,021.65
ANADARKO PETE CORP	032511107	182.00	05/24/2018	O'SHAUGHNESSY	3.64	13,103.69
ANADARKO PETE CORP	032511107	663.00	06/28/2018	O'SHAUGHNESSY	6.63	47,733.48
AON PLC	G0408V102	32.00	05/24/2018	O'SHAUGHNESSY	0.64	4,546.88
AON PLC	G0408V102	141.00	09/27/2018	O'SHAUGHNESSY	2.82	22,064.64
AON PLC	G0408V102	37.00	05/25/2018	O'SHAUGHNESSY	0.37	5,260.31
AON PLC	G0408V102	66.00	07/26/2018	O'SHAUGHNESSY	0.66	9,720.70
BANK OF AMERICA CORP	060505104	339.00	11/01/2018	O'SHAUGHNESSY	6.78	9,085.20
BANK OF AMERICA CORP	060505104	990.00	11/29/2018	O'SHAUGHNESSY	19.80	27,249.75
BB&T CORP	054937107	184.00	05/24/2018	O'SHAUGHNESSY	3.68	10,104.71
BB&T CORP	054937107	252.00	06/28/2018	O'SHAUGHNESSY	5.04	13,008.24
CARDINAL HEALTH INC	14149Y108	50.00	12/04/2018	O'SHAUGHNESSY	1.00	2,711.97
CARDINAL HEALTH INC	14149Y108	38.00	12/06/2018	O'SHAUGHNESSY	0.76	2,074.62
CARDINAL HEALTH INC	14149Y108	115.00	12/10/2018	O'SHAUGHNESSY	2.30	6,208.19
CARDINAL HEALTH INC	14149Y108	129.00	11/29/2018	O'SHAUGHNESSY	2.58	6,886.82
CARDINAL HEALTH INC	14149Y108	115.00	11/30/2018	O'SHAUGHNESSY	2.30	6,216.16
CDK GLOBAL INC	12508E101	733.00	03/22/2018	O'SHAUGHNESSY	7.33	50,306.38
CELANESE CORP DE COM SER A	150870103	25.00	03/26/2018	O'SHAUGHNESSY	0.50	2,505.71

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CELANESE CORP DE COM SER A	150870103	78.00	01/19/2018	O'SHAUGHNESSY	0.78	8,602.10
CELANESE CORP DE COM SER A	150870103	182.00	01/22/2018	O'SHAUGHNESSY	1.82	20,032.56
CELANESE CORP DE COM SER A	150870103	6.00	02/13/2018	O'SHAUGHNESSY	0.06	581.34
CELANESE CORP DE COM SER A	150870103	77.00	05/24/2018	O'SHAUGHNESSY	1.54	8,915.31
CELANESE CORP DE COM SER A	150870103	164.00	03/22/2018	O'SHAUGHNESSY	3.28	16,650.43
CHARTER COMMUNICATIONS INC NEW	16119P108	10.00	12/12/2018	O'SHAUGHNESSY	0.10	3,111.55
CHARTER COMMUNICATIONS INC NEW	16119P108	29.00	11/23/2018	O'SHAUGHNESSY	0.29	8,863.07
CHARTER COMMUNICATIONS INC NEW	16119P108	5.00	12/27/2018	O'SHAUGHNESSY	0.05	1,389.43
CHARTER COMMUNICATIONS INC NEW	16119P108	10.00	12/26/2018	O'SHAUGHNESSY	0.10	2,867.46
CHARTER COMMUNICATIONS INC NEW	16119P108	3.00	12/19/2018	O'SHAUGHNESSY	0.03	924.91
CHARTER COMMUNICATIONS INC NEW	16119P108	3.00	12/24/2018	O'SHAUGHNESSY	0.03	887.24
CHARTER COMMUNICATIONS INC NEW	16119P108	31.00	09/27/2018	O'SHAUGHNESSY	0.62	10,132.38
CHARTER COMMUNICATIONS INC NEW	16119P108	3.00	12/21/2018	O'SHAUGHNESSY	0.03	908.11
CHARTER COMMUNICATIONS INC NEW	16119P108	7.00	11/01/2018	O'SHAUGHNESSY	0.07	2,167.00
CHARTER COMMUNICATIONS INC NEW	16119P108	16.00	12/13/2018	O'SHAUGHNESSY	0.16	4,984.72
CHARTER COMMUNICATIONS INC NEW	16119P108	3.00	12/20/2018	O'SHAUGHNESSY	0.03	918.95
CHARTER COMMUNICATIONS INC NEW	16119P108	2.00	11/29/2018	O'SHAUGHNESSY	0.02	624.31
CISCO SYS INC	17275R102	328.00	07/31/2018	O'SHAUGHNESSY	6.56	14,008.78
CISCO SYS INC	17275R102	667.00	11/29/2018	O'SHAUGHNESSY	13.34	30,337.63
CISCO SYS INC	17275R102	483.00	11/01/2018	O'SHAUGHNESSY	9.66	21,311.02
CISCO SYS INC	17275R102	55.00	08/01/2018	O'SHAUGHNESSY	0.55	2,332.83
CISCO SYS INC	17275R102	732.00	09/10/2018	O'SHAUGHNESSY	14.64	34,715.76
CISCO SYS INC	17275R102	657.00	08/30/2018	O'SHAUGHNESSY	13.14	30,828.81
CISCO SYS INC	17275R102	252.00	07/27/2018	O'SHAUGHNESSY	5.04	10,689.81
CISCO SYS INC	17275R102	166.00	08/01/2018	O'SHAUGHNESSY	3.32	7,033.17
CISCO SYS INC	17275R102	435.00	07/26/2018	O'SHAUGHNESSY	8.70	18,423.25
CISCO SYS INC	17275R102	77.00	12/31/2018	O'SHAUGHNESSY	0.77	3,218.60
CISCO SYS INC	17275R102	25.00	12/26/2018	O'SHAUGHNESSY	0.50	1,078.33
CISCO SYS INC	17275R102	35.00	12/19/2018	O'SHAUGHNESSY	0.35	1,544.42
CISCO SYS INC	17275R102	53.00	12/12/2018	O'SHAUGHNESSY	1.06	2,448.08

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CISCO SYS INC	17275R102	985.00	09/27/2018	O'SHAUGHNESSY	19.70	47,928.72
CITIGROUP INC	172967424	256.00	05/24/2018	O'SHAUGHNESSY	5.12	18,099.71
CITIGROUP INC	172967424	302.00	05/25/2018	O'SHAUGHNESSY	6.04	21,182.25
CITIGROUP INC	172967424	459.00	04/26/2018	O'SHAUGHNESSY	9.18	32,019.84
CITIGROUP INC	172967424	220.00	03/09/2018	O'SHAUGHNESSY	2.20	16,093.48
CITIGROUP INC	172967424	191.00	03/09/2018	O'SHAUGHNESSY	3.82	14,036.84
CITIGROUP INC	172967424	106.00	03/08/2018	O'SHAUGHNESSY	1.06	7,826.29
CITIGROUP INC	172967424	347.00	02/26/2018	O'SHAUGHNESSY	3.47	26,561.15
CITIGROUP INC	172967424	373.00	02/23/2018	O'SHAUGHNESSY	3.73	28,802.87
CITIGROUP INC	172967424	78.00	02/13/2018	O'SHAUGHNESSY	0.78	5,574.63
CITIGROUP INC	172967424	426.00	01/19/2018	O'SHAUGHNESSY	8.52	32,788.92
CITRIX SYS INC	177376100	75.00	09/10/2018	O'SHAUGHNESSY	1.50	8,438.18
CITRIX SYS INC	177376100	403.00	03/22/2018	O'SHAUGHNESSY	8.06	38,176.35
CITRIX SYS INC	177376100	71.00	03/26/2018	O'SHAUGHNESSY	1.42	6,650.17
CITRIX SYS INC	177376100	104.00	02/23/2018	O'SHAUGHNESSY	1.04	9,582.05
CITRIX SYS INC	177376100	270.00	05/24/2018	O'SHAUGHNESSY	5.40	28,652.75
CITRIX SYS INC	177376100	57.00	06/28/2018	O'SHAUGHNESSY	0.57	5,973.60
CITRIX SYS INC	177376100	319.00	06/28/2018	O'SHAUGHNESSY	6.38	33,386.60
CITRIX SYS INC	177376100	403.00	07/26/2018	O'SHAUGHNESSY	4.03	43,575.75
CITRIX SYS INC	177376100	33.00	07/27/2018	O'SHAUGHNESSY	0.33	3,586.29
CITRIX SYS INC	177376100	41.00	03/07/2018	O'SHAUGHNESSY	0.82	3,780.20
CITRIX SYS INC	177376100	46.00	09/06/2018	O'SHAUGHNESSY	0.46	5,206.13
CITRIX SYS INC	177376100	42.00	03/23/2018	O'SHAUGHNESSY	0.84	3,970.36
CITRIX SYS INC	177376100	42.00	09/27/2018	O'SHAUGHNESSY	0.42	4,634.30
CITRIX SYS INC	177376100	6.00	09/28/2018	O'SHAUGHNESSY	0.06	664.35
CITRIX SYS INC	177376100	31.00	10/04/2018	O'SHAUGHNESSY	0.31	3,424.79
CITRIX SYS INC	177376100	62.00	10/09/2018	O'SHAUGHNESSY	0.62	6,788.18
CITRIX SYS INC	177376100	45.00	11/01/2018	O'SHAUGHNESSY	0.90	4,550.36
CITRIX SYS INC	177376100	26.00	11/29/2018	O'SHAUGHNESSY	0.52	2,792.39
CITRIX SYS INC	177376100	45.00	12/04/2018	O'SHAUGHNESSY	0.90	4,875.23

SECURITY NAME	A	B	C	D	E	F
	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CITRIX SYS INC	177376100	11.00	12/06/2018	O'SHAUGHNESSY	0.22	1,192.84
CITRIX SYS INC	177376100	52.00	12/10/2018	O'SHAUGHNESSY	1.04	5,572.13
CITRIX SYS INC	177376100	330.00	08/30/2018	O'SHAUGHNESSY	6.60	37,390.39
CITRIX SYS INC	177376100	482.00	04/26/2018	O'SHAUGHNESSY	9.64	47,094.39
CONAGRA FOODS INC	205887102	633.00	02/23/2018	O'SHAUGHNESSY	12.66	23,069.75
CONAGRA FOODS INC	205887102	1,006.00	01/22/2018	O'SHAUGHNESSY	20.12	37,341.81
CONAGRA FOODS INC	205887102	98.00	03/07/2018	O'SHAUGHNESSY	1.96	3,663.93
CONAGRA FOODS INC	205887102	113.00	03/09/2018	O'SHAUGHNESSY	2.26	4,247.08
CONAGRA FOODS INC	205887102	36.00	03/09/2018	O'SHAUGHNESSY	0.36	1,356.48
CONAGRA FOODS INC	205887102	85.00	03/16/2018	O'SHAUGHNESSY	0.85	3,188.33
CONAGRA FOODS INC	205887102	127.00	03/19/2018	O'SHAUGHNESSY	1.27	4,706.81
CONAGRA FOODS INC	205887102	619.00	03/19/2018	O'SHAUGHNESSY	12.38	22,911.85
CONAGRA FOODS INC	205887102	419.00	04/26/2018	O'SHAUGHNESSY	8.38	15,387.48
CONAGRA FOODS INC	205887102	753.00	07/26/2018	O'SHAUGHNESSY	15.06	26,974.72
CONOCOPHILLIPS	20825C104	141.00	05/25/2018	O'SHAUGHNESSY	2.82	9,751.88
CONOCOPHILLIPS	20825C104	302.00	06/28/2018	O'SHAUGHNESSY	6.04	20,069.98
CONOCOPHILLIPS	20825C104	85.00	07/26/2018	O'SHAUGHNESSY	1.70	6,011.20
CONOCOPHILLIPS	20825C104	93.00	08/30/2018	O'SHAUGHNESSY	0.93	6,782.29
CONOCOPHILLIPS	20825C104	138.00	09/10/2018	O'SHAUGHNESSY	2.76	9,958.08
CONOCOPHILLIPS	20825C104	104.00	03/22/2018	O'SHAUGHNESSY	2.08	5,628.98
CONOCOPHILLIPS	20825C104	32.00	05/24/2018	O'SHAUGHNESSY	0.32	2,259.36
CONOCOPHILLIPS	20825C104	910.00	04/26/2018	O'SHAUGHNESSY	18.20	59,838.78
CONOCOPHILLIPS	20825C104	815.00	05/24/2018	O'SHAUGHNESSY	16.30	57,660.35
CORNING INCORPORATED	219350105	663.00	01/19/2018	O'SHAUGHNESSY	13.26	22,959.69
CSX CORP	126408103	362.00	07/26/2018	O'SHAUGHNESSY	7.24	25,491.21
CSX CORP	126408103	111.00	08/30/2018	O'SHAUGHNESSY	2.22	8,437.88
DAVITA INC	23918K108	146.00	08/30/2018	O'SHAUGHNESSY	2.92	10,545.57
DAVITA INC	23918K108	195.00	09/27/2018	O'SHAUGHNESSY	1.95	13,651.56
DAVITA INC	23918K108	200.00	09/10/2018	O'SHAUGHNESSY	4.00	13,542.46
DELTA AIR LINES INC	247361702	138.00	08/30/2018	O'SHAUGHNESSY	2.76	7,999.86

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DELTA AIR LINES INC	247361702	294.00	09/10/2018	O'SHAUGHNESSY	5.88	16,798.63
DELTA AIR LINES INC	247361702	645.00	05/24/2018	O'SHAUGHNESSY	12.90	35,095.35
DELTA AIR LINES INC	247361702	383.00	04/26/2018	O'SHAUGHNESSY	7.66	21,011.38
DISCOVER FINL SVCS	254709108	457.00	05/24/2018	O'SHAUGHNESSY	9.14	35,849.96
DOVER CORP	260003108	552.00	09/10/2018	O'SHAUGHNESSY	5.52	47,820.42
DOVER CORP	260003108	13.00	09/06/2018	O'SHAUGHNESSY	0.13	1,109.84
DOVER CORP	260003108	278.00	08/30/2018	O'SHAUGHNESSY	2.78	23,697.14
EBAY INC	278642103	211.00	09/27/2018	O'SHAUGHNESSY	4.22	7,096.54
EBAY INC	278642103	711.00	05/24/2018	O'SHAUGHNESSY	14.22	27,309.15
EXPRESS SCRIPTS HLDG CO	30219G108	46.00	02/13/2018	O'SHAUGHNESSY	0.46	3,177.52
EXPRESS SCRIPTS HLDG CO	30219G108	38.00	01/22/2018	O'SHAUGHNESSY	0.76	3,046.47
EXPRESS SCRIPTS HLDG CO	30219G108	423.00	01/19/2018	O'SHAUGHNESSY	8.46	34,186.73
FIFTH THIRD BANCORP COM	316773100	566.00	05/24/2018	O'SHAUGHNESSY	11.32	17,931.16
FIFTH THIRD BANCORP COM	316773100	1,363.00	01/19/2018	O'SHAUGHNESSY	27.26	43,843.62
FIFTH THIRD BANCORP COM	316773100	59.00	06/04/2018	O'SHAUGHNESSY	1.18	1,799.73
FIFTH THIRD BANCORP COM	316773100	308.00	05/07/2018	O'SHAUGHNESSY	6.16	9,913.75
FIFTH THIRD BANCORP COM	316773100	141.00	05/08/2018	O'SHAUGHNESSY	2.82	4,549.89
FIFTH THIRD BANCORP COM	316773100	550.00	09/10/2018	O'SHAUGHNESSY	11.00	16,344.41
FIFTH THIRD BANCORP COM	316773100	934.00	08/30/2018	O'SHAUGHNESSY	18.68	27,875.70
FIFTH THIRD BANCORP COM	316773100	130.00	06/28/2018	O'SHAUGHNESSY	1.30	3,868.89
FIFTH THIRD BANCORP COM	316773100	58.00	02/13/2018	O'SHAUGHNESSY	0.58	1,801.46
FIFTH THIRD BANCORP COM	316773100	94.00	05/09/2018	O'SHAUGHNESSY	1.88	3,075.91
FIFTH THIRD BANCORP COM	316773100	262.00	01/22/2018	O'SHAUGHNESSY	2.62	8,470.75
FIFTH THIRD BANCORP COM	316773100	117.00	06/15/2018	O'SHAUGHNESSY	2.34	3,652.17
FIFTH THIRD BANCORP COM	316773100	58.00	06/14/2018	O'SHAUGHNESSY	0.58	1,810.55
FIFTH THIRD BANCORP COM	316773100	78.00	06/06/2018	O'SHAUGHNESSY	1.56	2,423.60
FIFTH THIRD BANCORP COM	316773100	560.00	05/25/2018	O'SHAUGHNESSY	11.20	17,505.88
FIFTH THIRD BANCORP COM	316773100	59.00	05/29/2018	O'SHAUGHNESSY	1.18	1,836.62
FIFTH THIRD BANCORP COM	316773100	195.00	05/31/2018	O'SHAUGHNESSY	3.90	5,964.97
FIFTH THIRD BANCORP COM	316773100	254.00	06/01/2018	O'SHAUGHNESSY	5.08	7,733.51

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FIFTH THIRD BANCORP COM	316773100	1,078.00	06/28/2018	O'SHAUGHNESSY	21.56	32,130.76
FIFTH THIRD BANCORP COM	316773100	1,024.00	02/26/2018	O'SHAUGHNESSY	20.48	34,196.89
FIFTH THIRD BANCORP COM	316773100	21.00	05/04/2018	O'SHAUGHNESSY	0.21	687.96
FIFTH THIRD BANCORP COM	316773100	103.00	05/03/2018	O'SHAUGHNESSY	2.06	3,392.76
FIFTH THIRD BANCORP COM	316773100	84.00	04/26/2018	O'SHAUGHNESSY	0.84	2,821.14
FIFTH THIRD BANCORP COM	316773100	485.00	04/26/2018	O'SHAUGHNESSY	9.70	16,011.55
FIFTH THIRD BANCORP COM	316773100	1,196.00	03/22/2018	O'SHAUGHNESSY	23.92	40,420.14
FIFTH THIRD BANCORP COM	316773100	168.00	03/22/2018	O'SHAUGHNESSY	1.68	5,679.24
FIFTH THIRD BANCORP COM	316773100	27.00	03/19/2018	O'SHAUGHNESSY	0.27	904.37
FIFTH THIRD BANCORP COM	316773100	9.00	03/16/2018	O'SHAUGHNESSY	0.09	302.59
FIFTH THIRD BANCORP COM	316773100	25.00	03/12/2018	O'SHAUGHNESSY	0.25	830.92
FIFTH THIRD BANCORP COM	316773100	66.00	02/26/2018	O'SHAUGHNESSY	0.66	2,211.33
FIFTH THIRD BANCORP COM	316773100	58.00	02/14/2018	O'SHAUGHNESSY	0.58	1,856.05
FIFTH THIRD BANCORP COM	316773100	623.00	02/23/2018	O'SHAUGHNESSY	12.46	20,911.49
FIFTH THIRD BANCORP COM	316773100	17.00	02/23/2018	O'SHAUGHNESSY	0.17	568.76
FIFTH THIRD BANCORP COM	316773100	94.00	05/04/2018	O'SHAUGHNESSY	1.88	3,078.48
FIFTH THIRD BANCORP COM	316773100	2.00	02/15/2018	O'SHAUGHNESSY	0.02	63.98
FIFTH THIRD BANCORP COM	316773100	13.00	03/08/2018	O'SHAUGHNESSY	0.26	430.30
FRANKLIN RES INC	354613101	55.00	11/07/2018	O'SHAUGHNESSY	0.55	1,684.38
FRANKLIN RES INC	354613101	151.00	11/01/2018	O'SHAUGHNESSY	3.02	4,578.64
FRANKLIN RES INC	354613101	318.00	11/14/2018	O'SHAUGHNESSY	6.36	9,741.99
FRANKLIN RES INC	354613101	44.00	11/02/2018	O'SHAUGHNESSY	0.44	1,345.03
FRANKLIN RES INC	354613101	414.00	11/06/2018	O'SHAUGHNESSY	8.28	12,702.14
FRANKLIN RES INC	354613101	58.00	11/07/2018	O'SHAUGHNESSY	1.16	1,776.17
FRANKLIN RES INC	354613101	1,009.00	11/29/2018	O'SHAUGHNESSY	20.18	33,554.70
GENERAL MILLS INC	370334104	303.00	03/07/2018	O'SHAUGHNESSY	6.06	15,429.28
GENERAL MILLS INC	370334104	574.00	03/22/2018	O'SHAUGHNESSY	11.48	28,906.64
GENERAL MILLS INC	370334104	356.00	04/26/2018	O'SHAUGHNESSY	3.56	15,910.49
HARTFORD FINL SVCS GROUP INC	416515104	200.00	02/13/2018	O'SHAUGHNESSY	2.00	10,563.16
HARTFORD FINL SVCS GROUP INC	416515104	62.00	02/14/2018	O'SHAUGHNESSY	0.62	3,311.42

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HD SUPPLY HLDGS INC.	40416M105	24.00	09/06/2018	O'SHAUGHNESSY	0.48	1,080.12
HD SUPPLY HLDGS INC.	40416M105	532.00	09/10/2018	O'SHAUGHNESSY	5.32	23,446.20
HD SUPPLY HLDGS INC.	40416M105	49.00	09/07/2018	O'SHAUGHNESSY	0.49	2,161.64
HD SUPPLY HLDGS INC.	40416M105	65.00	08/31/2018	O'SHAUGHNESSY	0.65	2,915.59
HD SUPPLY HLDGS INC.	40416M105	767.00	08/30/2018	O'SHAUGHNESSY	7.67	34,424.65
HD SUPPLY HLDGS INC.	40416M105	242.00	07/27/2018	O'SHAUGHNESSY	4.84	10,664.89
HD SUPPLY HLDGS INC.	40416M105	522.00	07/26/2018	O'SHAUGHNESSY	10.44	23,228.95
HD SUPPLY HLDGS INC.	40416M105	538.00	06/28/2018	O'SHAUGHNESSY	5.38	23,281.79
HD SUPPLY HLDGS INC.	40416M105	150.00	09/07/2018	O'SHAUGHNESSY	3.00	6,584.39
JUNIPER NETWORKS INC	48203R104	421.00	06/28/2018	O'SHAUGHNESSY	8.42	11,188.12
JUNIPER NETWORKS INC	48203R104	763.00	09/07/2018	O'SHAUGHNESSY	7.63	21,458.92
JUNIPER NETWORKS INC	48203R104	196.00	07/17/2018	O'SHAUGHNESSY	1.96	5,442.63
JUNIPER NETWORKS INC	48203R104	143.00	07/26/2018	O'SHAUGHNESSY	1.43	4,037.61
JUNIPER NETWORKS INC	48203R104	2,468.00	07/26/2018	O'SHAUGHNESSY	49.36	69,582.79
JUNIPER NETWORKS INC	48203R104	73.00	06/20/2018	O'SHAUGHNESSY	0.73	1,963.50
JUNIPER NETWORKS INC	48203R104	39.00	09/06/2018	O'SHAUGHNESSY	0.39	1,100.26
JUNIPER NETWORKS INC	48203R104	536.00	09/27/2018	O'SHAUGHNESSY	10.72	15,951.36
JUNIPER NETWORKS INC	48203R104	938.00	09/28/2018	O'SHAUGHNESSY	18.76	27,827.55
JUNIPER NETWORKS INC	48203R104	135.00	11/29/2018	O'SHAUGHNESSY	2.70	3,750.44
JUNIPER NETWORKS INC	48203R104	116.00	12/03/2018	O'SHAUGHNESSY	2.32	3,327.73
JUNIPER NETWORKS INC	48203R104	308.00	09/10/2018	O'SHAUGHNESSY	6.16	8,680.27
JUNIPER NETWORKS INC	48203R104	62.00	06/01/2018	O'SHAUGHNESSY	1.24	1,671.28
JUNIPER NETWORKS INC	48203R104	55.00	05/25/2018	O'SHAUGHNESSY	0.55	1,479.23
JUNIPER NETWORKS INC	48203R104	337.00	05/24/2018	O'SHAUGHNESSY	6.74	9,106.75
JUNIPER NETWORKS INC	48203R104	44.00	06/05/2018	O'SHAUGHNESSY	0.44	1,179.11
JUNIPER NETWORKS INC	48203R104	36.00	06/12/2018	O'SHAUGHNESSY	0.72	984.59
JUNIPER NETWORKS INC	48203R104	220.00	08/30/2018	O'SHAUGHNESSY	2.20	6,304.10
JUNIPER NETWORKS INC	48203R104	26.00	06/04/2018	O'SHAUGHNESSY	0.52	694.98
JUNIPER NETWORKS INC	48203R104	60.00	05/24/2018	O'SHAUGHNESSY	0.60	1,620.90
JUNIPER NETWORKS INC	48203R104	63.00	09/04/2018	O'SHAUGHNESSY	0.63	1,809.80

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
JUNIPER NETWORKS INC	48203R104	72.00	09/05/2018	O'SHAUGHNESSY	0.72	2,049.08
JUNIPER NETWORKS INC	48203R104	554.00	08/30/2018	O'SHAUGHNESSY	5.54	15,860.85
KOHL'S CORP	500255104	16.00	04/27/2018	O'SHAUGHNESSY	0.32	944.91
KOHL'S CORP	500255104	30.00	05/09/2018	O'SHAUGHNESSY	0.60	1,798.03
KOHL'S CORP	500255104	20.00	05/11/2018	O'SHAUGHNESSY	0.40	1,198.69
KOHL'S CORP	500255104	369.00	05/24/2018	O'SHAUGHNESSY	3.69	23,650.17
KOHL'S CORP	500255104	347.00	04/26/2018	O'SHAUGHNESSY	6.94	20,760.28
KROGER CO	501044101	49.00	12/03/2018	O'SHAUGHNESSY	0.49	1,487.44
KROGER CO	501044101	547.00	07/26/2018	O'SHAUGHNESSY	10.94	15,556.63
KROGER CO	501044101	1,216.00	12/04/2018	O'SHAUGHNESSY	12.16	36,142.68
KROGER CO	501044101	197.00	11/30/2018	O'SHAUGHNESSY	1.97	5,931.43
KROGER CO	501044101	1,428.00	02/07/2018	O'SHAUGHNESSY	14.28	40,802.53
KROGER CO	501044101	229.00	03/22/2018	O'SHAUGHNESSY	4.58	5,339.57
KROGER CO	501044101	43.00	11/29/2018	O'SHAUGHNESSY	0.43	1,275.93
KROGER CO	501044101	87.00	09/27/2018	O'SHAUGHNESSY	0.87	2,553.02
KROGER CO	501044101	1,461.00	09/27/2018	O'SHAUGHNESSY	29.22	43,085.33
KROGER CO	501044101	443.00	03/07/2018	O'SHAUGHNESSY	4.43	12,285.14
LOWE'S COS INC	548661107	224.00	03/22/2018	O'SHAUGHNESSY	4.48	19,330.53
LOWE'S COS INC	548661107	100.00	03/07/2018	O'SHAUGHNESSY	2.00	8,645.65
LOWE'S COS INC	548661107	229.00	04/26/2018	O'SHAUGHNESSY	2.29	19,355.31
MARATHON PETE CORP	56585A102	226.00	01/19/2018	O'SHAUGHNESSY	4.52	16,090.91
MARATHON PETE CORP	56585A102	237.00	07/27/2018	O'SHAUGHNESSY	4.74	17,525.11
MARATHON PETE CORP	56585A102	225.00	08/30/2018	O'SHAUGHNESSY	4.50	18,887.78
MARATHON PETE CORP	56585A102	455.00	05/02/2018	O'SHAUGHNESSY	4.55	34,609.07
MARATHON PETE CORP	56585A102	386.00	11/01/2018	O'SHAUGHNESSY	7.72	26,074.30
MARATHON PETE CORP	56585A102	35.00	02/23/2018	O'SHAUGHNESSY	0.35	2,338.88
MARATHON PETE CORP	56585A102	847.00	02/23/2018	O'SHAUGHNESSY	16.94	56,301.19
MARATHON PETE CORP	56585A102	757.00	04/26/2018	O'SHAUGHNESSY	7.57	60,427.60
MARATHON PETE CORP	56585A102	43.00	01/22/2018	O'SHAUGHNESSY	0.86	3,064.75
MARATHON PETE CORP	56585A102	311.00	07/26/2018	O'SHAUGHNESSY	6.22	22,929.25

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MARATHON PETE CORP	56585A102	316.00	06/28/2018	O'SHAUGHNESSY	6.32	22,221.97
MARATHON PETE CORP	56585A102	49.00	09/04/2018	O'SHAUGHNESSY	0.49	4,078.04
MARATHON PETE CORP	56585A102	20.00	03/22/2018	O'SHAUGHNESSY	0.40	1,394.40
MARATHON PETE CORP	56585A102	47.00	08/31/2018	O'SHAUGHNESSY	0.47	3,917.92
MARATHON PETE CORP	56585A102	313.00	04/27/2018	O'SHAUGHNESSY	3.13	24,741.30
MARATHON PETE CORP	56585A102	221.00	01/23/2018	O'SHAUGHNESSY	2.21	15,768.44
MARRIOTT INTL INC NEW CL A	571903202	355.00	09/27/2018	O'SHAUGHNESSY	7.10	46,180.81
MARRIOTT INTL INC NEW CL A	571903202	47.00	09/10/2018	O'SHAUGHNESSY	0.94	5,877.27
MARRIOTT INTL INC NEW CL A	571903202	49.00	08/30/2018	O'SHAUGHNESSY	0.98	6,106.65
MARRIOTT INTL INC NEW CL A	571903202	308.00	07/26/2018	O'SHAUGHNESSY	6.16	40,382.16
MARRIOTT INTL INC NEW CL A	571903202	264.00	04/26/2018	O'SHAUGHNESSY	5.28	36,704.55
MCKESSON CORP	58155Q103	23.00	03/07/2018	O'SHAUGHNESSY	0.23	3,415.55
METLIFE INC	59156R108	593.00	08/30/2018	O'SHAUGHNESSY	11.86	28,024.94
METLIFE INC	59156R108	8.00	05/24/2018	O'SHAUGHNESSY	0.16	385.43
METLIFE INC	59156R108	577.00	04/26/2018	O'SHAUGHNESSY	11.54	27,434.73
METLIFE INC	59156R108	42.00	03/26/2018	O'SHAUGHNESSY	0.42	1,933.05
METLIFE INC	59156R108	583.00	03/26/2018	O'SHAUGHNESSY	11.66	27,061.17
METLIFE INC	59156R108	208.00	03/23/2018	O'SHAUGHNESSY	4.16	9,863.32
METLIFE INC	59156R108	440.00	03/22/2018	O'SHAUGHNESSY	8.80	20,838.71
METLIFE INC	59156R108	734.00	11/01/2018	O'SHAUGHNESSY	14.68	29,639.87
METLIFE INC	59156R108	39.00	03/14/2018	O'SHAUGHNESSY	0.39	1,836.83
METLIFE INC	59156R108	22.00	03/07/2018	O'SHAUGHNESSY	0.22	1,013.87
METLIFE INC	59156R108	719.00	02/23/2018	O'SHAUGHNESSY	14.38	33,982.46
METLIFE INC	59156R108	84.00	02/23/2018	O'SHAUGHNESSY	0.84	3,990.42
METLIFE INC	59156R108	62.00	04/30/2018	O'SHAUGHNESSY	1.24	2,957.67
METLIFE INC	59156R108	123.00	05/01/2018	O'SHAUGHNESSY	2.46	5,885.12
METLIFE INC	59156R108	206.00	04/27/2018	O'SHAUGHNESSY	4.12	9,777.48
METLIFE INC	59156R108	63.00	05/03/2018	O'SHAUGHNESSY	1.26	2,962.80
METLIFE INC	59156R108	157.00	05/25/2018	O'SHAUGHNESSY	3.14	7,547.76
METLIFE INC	59156R108	132.00	05/29/2018	O'SHAUGHNESSY	2.64	6,336.28

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
METLIFE INC	59156R108	249.00	05/29/2018	O'SHAUGHNESSY	2.49	11,928.20
METLIFE INC	59156R108	47.00	05/30/2018	O'SHAUGHNESSY	0.47	2,248.72
METLIFE INC	59156R108	194.00	05/30/2018	O'SHAUGHNESSY	3.88	9,228.64
METLIFE INC	59156R108	241.00	05/31/2018	O'SHAUGHNESSY	4.82	11,019.75
METLIFE INC	59156R108	923.00	06/28/2018	O'SHAUGHNESSY	18.46	41,680.37
METLIFE INC	59156R108	313.00	09/10/2018	O'SHAUGHNESSY	6.26	14,466.67
METLIFE INC	59156R108	438.00	11/01/2018	O'SHAUGHNESSY	4.38	17,655.56
METLIFE INC	59156R108	185.00	02/01/2018	O'SHAUGHNESSY	3.70	9,259.55
METLIFE INC	59156R108	536.00	01/19/2018	O'SHAUGHNESSY	10.72	28,030.12
METLIFE INC	59156R108	33.00	05/02/2018	O'SHAUGHNESSY	0.66	1,581.97
MICHAEL KORS HOLDINGS LTD	G60754101	191.00	01/19/2018	O'SHAUGHNESSY	1.91	12,210.74
MICHAEL KORS HOLDINGS LTD	G60754101	342.00	02/07/2018	O'SHAUGHNESSY	3.42	22,012.66
PHILLIPS 66	718546104	65.00	09/28/2018	O'SHAUGHNESSY	1.30	7,385.41
PHILLIPS 66	718546104	232.00	05/24/2018	O'SHAUGHNESSY	4.64	28,107.06
PHILLIPS 66	718546104	227.00	06/28/2018	O'SHAUGHNESSY	4.54	25,149.24
PHILLIPS 66	718546104	104.00	07/26/2018	O'SHAUGHNESSY	2.08	11,554.93
PHILLIPS 66	718546104	120.00	08/15/2018	O'SHAUGHNESSY	2.40	14,787.50
PHILLIPS 66	718546104	320.00	08/30/2018	O'SHAUGHNESSY	6.40	38,512.86
PHILLIPS 66	718546104	30.00	09/05/2018	O'SHAUGHNESSY	0.30	3,523.85
PHILLIPS 66	718546104	24.00	09/07/2018	O'SHAUGHNESSY	0.48	2,819.80
PHILLIPS 66	718546104	196.00	09/27/2018	O'SHAUGHNESSY	3.92	22,542.76
PHILLIPS 66	718546104	77.00	10/01/2018	O'SHAUGHNESSY	1.54	8,756.61
PHILLIPS 66	718546104	159.00	11/29/2018	O'SHAUGHNESSY	3.18	14,583.48
PHILLIPS 66	718546104	145.00	09/10/2018	O'SHAUGHNESSY	2.90	17,045.20
PULTE HOMES INC	745867101	993.00	05/24/2018	O'SHAUGHNESSY	19.86	29,333.02
PULTE HOMES INC	745867101	355.00	09/10/2018	O'SHAUGHNESSY	7.10	9,968.68
PULTE HOMES INC	745867101	1,623.00	07/26/2018	O'SHAUGHNESSY	32.46	49,842.98
QUALCOMM INC	747525103	578.00	11/29/2018	O'SHAUGHNESSY	11.56	32,175.41
REGIONS FINL CORP	7591EP100	356.00	03/08/2018	O'SHAUGHNESSY	7.12	7,000.74
REGIONS FINL CORP	7591EP100	297.00	05/31/2018	O'SHAUGHNESSY	5.94	5,505.70

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
REGIONS FINL CORP	7591EP100	111.00	05/30/2018	O'SHAUGHNESSY	2.22	2,112.62
REGIONS FINL CORP	7591EP100	691.00	05/29/2018	O'SHAUGHNESSY	13.82	13,150.28
REGIONS FINL CORP	7591EP100	409.00	05/25/2018	O'SHAUGHNESSY	4.09	7,834.89
REGIONS FINL CORP	7591EP100	1,541.00	02/26/2018	O'SHAUGHNESSY	30.82	30,063.06
REGIONS FINL CORP	7591EP100	70.00	03/09/2018	O'SHAUGHNESSY	0.70	1,389.45
REGIONS FINL CORP	7591EP100	258.00	03/09/2018	O'SHAUGHNESSY	5.16	5,099.47
REGIONS FINL CORP	7591EP100	300.00	03/12/2018	O'SHAUGHNESSY	6.00	5,890.41
REGIONS FINL CORP	7591EP100	1,751.00	04/26/2018	O'SHAUGHNESSY	35.02	33,292.46
REGIONS FINL CORP	7591EP100	49.00	04/27/2018	O'SHAUGHNESSY	0.98	921.16
REGIONS FINL CORP	7591EP100	182.00	04/30/2018	O'SHAUGHNESSY	3.64	3,431.86
REGIONS FINL CORP	7591EP100	49.00	04/30/2018	O'SHAUGHNESSY	0.49	922.92
REGIONS FINL CORP	7591EP100	555.00	05/24/2018	O'SHAUGHNESSY	11.10	10,724.88
REGIONS FINL CORP	7591EP100	61.00	05/25/2018	O'SHAUGHNESSY	1.22	1,173.95
REGIONS FINL CORP	7591EP100	1,091.00	02/23/2018	O'SHAUGHNESSY	21.82	21,430.29
SEAGATE TECHNOLOGY	G7945M107	49.00	05/31/2018	O'SHAUGHNESSY	0.49	2,806.88
SEAGATE TECHNOLOGY	G7945M107	404.00	02/23/2018	O'SHAUGHNESSY	4.04	21,102.98
SEAGATE TECHNOLOGY	G7945M107	16.00	03/07/2018	O'SHAUGHNESSY	0.16	876.65
SEAGATE TECHNOLOGY	G7945M107	861.00	03/22/2018	O'SHAUGHNESSY	8.61	51,730.86
SEAGATE TECHNOLOGY	G7945M107	690.00	04/26/2018	O'SHAUGHNESSY	6.90	40,455.05
SEAGATE TECHNOLOGY	G7945M107	325.00	06/04/2018	O'SHAUGHNESSY	3.25	18,383.40
SEAGATE TECHNOLOGY	G7945M107	82.00	06/06/2018	O'SHAUGHNESSY	0.82	4,662.88
SEAGATE TECHNOLOGY	G7945M107	337.00	06/11/2018	O'SHAUGHNESSY	3.37	19,351.45
SEAGATE TECHNOLOGY	G7945M107	246.00	06/28/2018	O'SHAUGHNESSY	2.46	13,821.98
SEAGATE TECHNOLOGY	G7945M107	265.00	06/29/2018	O'SHAUGHNESSY	2.65	14,859.32
SEAGATE TECHNOLOGY	G7945M107	10.00	05/25/2018	O'SHAUGHNESSY	0.10	575.08
SEAGATE TECHNOLOGY	G7945M107	4.00	05/24/2018	O'SHAUGHNESSY	0.04	229.96
SEALED AIR CORP NEW	81211K100	91.00	03/08/2018	O'SHAUGHNESSY	1.82	3,970.70
SEALED AIR CORP NEW	81211K100	50.00	07/27/2018	O'SHAUGHNESSY	0.50	2,117.83
SEALED AIR CORP NEW	81211K100	360.00	07/26/2018	O'SHAUGHNESSY	3.60	15,204.71
SEALED AIR CORP NEW	81211K100	994.00	04/26/2018	O'SHAUGHNESSY	9.94	43,877.05

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SEALED AIR CORP NEW	81211K100	68.00	03/09/2018	O'SHAUGHNESSY	1.36	2,995.77
SEALED AIR CORP NEW	81211K100	302.00	03/07/2018	O'SHAUGHNESSY	6.04	13,158.47
SEALED AIR CORP NEW	81211K100	1,070.00	01/19/2018	O'SHAUGHNESSY	10.70	52,096.59
SEALED AIR CORP NEW	81211K100	964.00	03/22/2018	O'SHAUGHNESSY	9.64	42,294.25
SPIRIT AEROSYSTEMS HLDGS INC	848574109	450.00	11/23/2018	O'SHAUGHNESSY	4.50	35,439.30
SPIRIT AEROSYSTEMS HLDGS INC	848574109	139.00	09/27/2018	O'SHAUGHNESSY	2.78	12,939.80
SPIRIT AEROSYSTEMS HLDGS INC	848574109	3.00	11/01/2018	O'SHAUGHNESSY	0.03	239.34
SPIRIT AEROSYSTEMS HLDGS INC	848574109	67.00	11/20/2018	O'SHAUGHNESSY	0.67	5,550.57
SPIRIT AEROSYSTEMS HLDGS INC	848574109	311.00	11/29/2018	O'SHAUGHNESSY	3.11	24,743.00
SPIRIT AEROSYSTEMS HLDGS INC	848574109	160.00	12/06/2018	O'SHAUGHNESSY	1.60	12,885.89
SPIRIT AEROSYSTEMS HLDGS INC	848574109	41.00	12/03/2018	O'SHAUGHNESSY	0.41	3,332.48
STARBUCKS CORP	855244109	308.00	09/27/2018	O'SHAUGHNESSY	6.16	17,569.89
SUNTRUST BANKS INC	867914103	134.00	02/23/2018	O'SHAUGHNESSY	2.68	9,645.48
SUNTRUST BANKS INC	867914103	36.00	04/27/2018	O'SHAUGHNESSY	0.72	2,411.69
SUNTRUST BANKS INC	867914103	70.00	04/26/2018	O'SHAUGHNESSY	1.40	4,807.77
SUNTRUST BANKS INC	867914103	213.00	03/22/2018	O'SHAUGHNESSY	4.26	15,221.09
SYNCHRONY FINL	87165B103	70.00	05/29/2018	O'SHAUGHNESSY	1.40	2,489.17
SYNCHRONY FINL	87165B103	184.00	03/22/2018	O'SHAUGHNESSY	1.84	6,514.92
SYNCHRONY FINL	87165B103	957.00	03/22/2018	O'SHAUGHNESSY	19.14	33,899.91
SYNCHRONY FINL	87165B103	187.00	03/23/2018	O'SHAUGHNESSY	3.74	6,631.84
SYNCHRONY FINL	87165B103	261.00	03/26/2018	O'SHAUGHNESSY	5.22	8,960.55
SYNCHRONY FINL	87165B103	253.00	03/26/2018	O'SHAUGHNESSY	2.53	8,699.43
SYNCHRONY FINL	87165B103	1,739.00	04/26/2018	O'SHAUGHNESSY	34.78	60,813.00
SYNCHRONY FINL	87165B103	95.00	05/24/2018	O'SHAUGHNESSY	1.90	3,413.60
SYNCHRONY FINL	87165B103	12.00	05/25/2018	O'SHAUGHNESSY	0.24	428.62
SYSCO	871829107	148.00	04/26/2018	O'SHAUGHNESSY	1.48	9,154.97
SYSCO	871829107	84.00	03/22/2018	O'SHAUGHNESSY	0.84	5,071.56
SYSCO	871829107	341.00	01/19/2018	O'SHAUGHNESSY	6.82	21,187.11
TEXTRON INC	883203101	296.00	11/01/2018	O'SHAUGHNESSY	5.92	15,520.85
TEXTRON INC	883203101	207.00	11/14/2018	O'SHAUGHNESSY	4.14	11,576.41

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
UNION PACIFIC CORP	907818108	53.00	05/24/2018	O'SHAUGHNESSY	0.53	7,709.63
UNION PACIFIC CORP	907818108	135.00	07/26/2018	O'SHAUGHNESSY	2.70	19,681.95
UNION PACIFIC CORP	907818108	286.00	08/30/2018	O'SHAUGHNESSY	5.72	43,665.62
UNION PACIFIC CORP	907818108	57.00	08/30/2018	O'SHAUGHNESSY	0.57	8,660.76
UNION PACIFIC CORP	907818108	320.00	09/27/2018	O'SHAUGHNESSY	6.40	52,339.39
UNION PACIFIC CORP	907818108	135.00	11/01/2018	O'SHAUGHNESSY	2.70	19,240.59
UNION PACIFIC CORP	907818108	58.00	11/14/2018	O'SHAUGHNESSY	1.16	8,658.74
UNION PACIFIC CORP	907818108	70.00	03/22/2018	O'SHAUGHNESSY	0.70	9,618.70
UNITED CONTL HLDGS INC	910047109	66.00	11/01/2018	O'SHAUGHNESSY	0.66	5,592.93
UNITED CONTL HLDGS INC	910047109	210.00	12/06/2018	O'SHAUGHNESSY	2.10	19,463.56
UNITED CONTL HLDGS INC	910047109	34.00	11/29/2018	O'SHAUGHNESSY	0.34	3,146.96
UNITED CONTL HLDGS INC	910047109	56.00	11/02/2018	O'SHAUGHNESSY	0.56	4,861.09
VOYA FINL INC	929089100	138.00	03/02/2018	O'SHAUGHNESSY	2.76	7,056.60
VOYA FINL INC	929089100	414.00	04/26/2018	O'SHAUGHNESSY	4.14	22,037.59
VOYA FINL INC	929089100	558.00	03/22/2018	O'SHAUGHNESSY	11.16	29,899.93
VOYA FINL INC	929089100	59.00	03/09/2018	O'SHAUGHNESSY	1.18	3,039.96
VOYA FINL INC	929089100	222.00	03/05/2018	O'SHAUGHNESSY	4.44	11,222.63
VOYA FINL INC	929089100	303.00	03/05/2018	O'SHAUGHNESSY	3.03	15,291.20
VOYA FINL INC	929089100	129.00	02/27/2018	O'SHAUGHNESSY	2.58	6,530.37
VOYA FINL INC	929089100	292.00	02/23/2018	O'SHAUGHNESSY	5.84	14,848.70
VOYA FINL INC	929089100	111.00	04/30/2018	O'SHAUGHNESSY	2.22	5,879.48
VOYA FINL INC	929089100	59.00	04/27/2018	O'SHAUGHNESSY	1.18	3,112.17
VOYA FINL INC	929089100	433.00	04/26/2018	O'SHAUGHNESSY	8.66	23,090.72
VOYA FINL INC	929089100	409.00	01/19/2018	O'SHAUGHNESSY	8.18	21,801.17
VOYA FINL INC	929089100	77.00	02/26/2018	O'SHAUGHNESSY	0.77	3,909.86
VOYA FINL INC	929089100	160.00	05/24/2018	O'SHAUGHNESSY	1.60	8,654.98
VOYA FINL INC	929089100	190.00	09/10/2018	O'SHAUGHNESSY	3.80	9,466.22
VOYA FINL INC	929089100	1,002.00	06/28/2018	O'SHAUGHNESSY	20.04	49,223.35
VOYA FINL INC	929089100	225.00	05/29/2018	O'SHAUGHNESSY	2.25	11,991.02
VOYA FINL INC	929089100	364.00	05/25/2018	O'SHAUGHNESSY	3.64	19,420.38

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
VOYA FINL INC	929089100	256.00	01/22/2018	O'SHAUGHNESSY	5.12	13,603.33
VOYA FINL INC	929089100	497.00	03/23/2018	O'SHAUGHNESSY	9.94	26,621.41
WALGREENS BOOTS ALLIANCE INC	931427108	205.00	11/29/2018	O'SHAUGHNESSY	4.10	16,748.89
WALGREENS BOOTS ALLIANCE INC	931427108	292.00	11/01/2018	O'SHAUGHNESSY	5.84	22,524.88
WALGREENS BOOTS ALLIANCE INC	931427108	111.00	12/06/2018	O'SHAUGHNESSY	1.11	9,193.59
WALT DISNEY CO	254687106	244.00	04/26/2018	O'SHAUGHNESSY	4.88	24,575.68
WALT DISNEY CO	254687106	110.00	06/28/2018	O'SHAUGHNESSY	1.10	11,513.70
WALT DISNEY CO	254687106	454.00	07/26/2018	O'SHAUGHNESSY	9.08	50,625.68
WALT DISNEY CO	254687106	384.00	09/27/2018	O'SHAUGHNESSY	7.68	43,561.73
WESTERN UN CO	959802109	899.00	03/08/2018	O'SHAUGHNESSY	17.98	17,842.45
WESTERN UN CO	959802109	211.00	02/13/2018	O'SHAUGHNESSY	2.11	4,011.11
WESTERN UN CO	959802109	857.00	03/07/2018	O'SHAUGHNESSY	17.14	17,003.14
WESTERN UN CO	959802109	1,574.00	01/19/2018	O'SHAUGHNESSY	31.48	31,780.16
YUM! BRANDS INC	988498101	13.00	11/01/2018	O'SHAUGHNESSY	0.13	1,118.36
YUM! BRANDS INC	988498101	130.00	03/23/2018	O'SHAUGHNESSY	2.60	10,786.28
YUM! BRANDS INC	988498101	32.00	10/04/2018	O'SHAUGHNESSY	0.64	2,880.62
YUM! BRANDS INC	988498101	548.00	04/26/2018	O'SHAUGHNESSY	10.96	47,238.59
YUM! BRANDS INC	988498101	114.00	10/05/2018	O'SHAUGHNESSY	2.28	10,262.66
YUM! BRANDS INC	988498101	265.00	08/30/2018	O'SHAUGHNESSY	5.30	22,494.50
YUM! BRANDS INC	988498101	23.00	11/29/2018	O'SHAUGHNESSY	0.46	2,031.93
YUM! BRANDS INC	988498101	529.00	07/26/2018	O'SHAUGHNESSY	10.58	41,754.71
YUM! BRANDS INC	988498101	70.00	09/10/2018	O'SHAUGHNESSY	0.70	6,124.55
YUM! BRANDS INC	988498101	113.00	10/09/2018	O'SHAUGHNESSY	2.26	10,098.83
YUM! BRANDS INC	988498101	115.00	03/22/2018	O'SHAUGHNESSY	2.30	9,489.78
YUM! BRANDS INC	988498101	72.00	12/24/2018	O'SHAUGHNESSY	1.44	6,348.62
YUM! BRANDS INC	988498101	33.00	09/27/2018	O'SHAUGHNESSY	0.33	2,961.09
YUM! BRANDS INC	988498101	334.00	09/27/2018	O'SHAUGHNESSY	6.68	30,003.52
YUM! BRANDS INC	988498101	12.00	10/01/2018	O'SHAUGHNESSY	0.24	1,075.56
YUM! BRANDS INC	988498101	43.00	11/01/2018	O'SHAUGHNESSY	0.86	3,693.63
TOTAL FOR: O'SHAUGHNESSY					2,281.71	6,842,552.70

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AARON'S INC	002535300	505.00	06/15/2018	SYSTEMATIC	4.55	22,148.40
ABERCROMBIE & FITCH CO CL A	002896207	225.00	10/09/2018	SYSTEMATIC	2.03	4,492.63
ACADIA HEALTHCARE CO INC	00404A109	645.00	08/28/2018	SYSTEMATIC	5.81	25,762.56
ACADIA HEALTHCARE CO INC	00404A109	205.00	12/20/2018	SYSTEMATIC	2.26	5,712.31
ACCO BRANDS CORP	00081T108	350.00	12/20/2018	SYSTEMATIC	3.85	2,376.96
ACCO BRANDS CORP	00081T108	805.00	11/14/2018	SYSTEMATIC	8.86	6,857.13
ACCO BRANDS CORP	00081T108	315.00	08/28/2018	SYSTEMATIC	2.84	3,946.27
ACCO BRANDS CORP	00081T108	225.00	05/04/2018	SYSTEMATIC	2.03	2,667.95
ACCURAY INC DEL	004397105	1,940.00	06/15/2018	SYSTEMATIC	17.46	8,867.16
ACCURAY INC DEL	004397105	1,445.00	06/19/2018	SYSTEMATIC	13.01	6,775.32
ACCURAY INC DEL	004397105	950.00	07/20/2018	SYSTEMATIC	8.55	3,765.42
ACCURAY INC DEL	004397105	785.00	07/23/2018	SYSTEMATIC	7.07	3,106.17
ACCURAY INC DEL	004397105	725.00	12/20/2018	SYSTEMATIC	7.98	2,661.34
ACCURAY INC DEL	004397105	1,170.00	06/18/2018	SYSTEMATIC	10.53	5,457.82
ACETO CORPORATION	004446100	975.00	02/20/2018	SYSTEMATIC	8.78	7,084.84
ACORDA THERAPEUTICS INC	00484M106	805.00	06/15/2018	SYSTEMATIC	7.25	25,475.44
ACORDA THERAPEUTICS INC	00484M106	465.00	10/09/2018	SYSTEMATIC	4.19	8,837.38
ADDUS HOMECARE CORP	006739106	50.00	05/04/2018	SYSTEMATIC	0.45	2,626.46
ADVANCED ENERGY INDS INC	007973100	405.00	05/04/2018	SYSTEMATIC	3.65	24,989.27
AECOM TECHNOLOGY CORP DELAWARE	00766T100	90.00	08/28/2018	SYSTEMATIC	0.81	3,019.41
AEGION CORP	00770F104	95.00	05/04/2018	SYSTEMATIC	0.86	2,166.86
AEGION CORP	00770F104	360.00	11/14/2018	SYSTEMATIC	3.96	7,261.76
AGCO CORP	001084102	365.00	04/02/2018	SYSTEMATIC	3.29	23,471.80
AGCO CORP	001084102	40.00	07/20/2018	SYSTEMATIC	0.36	2,394.06
AGCO CORP	001084102	10.00	07/23/2018	SYSTEMATIC	0.09	602.90
ALLETE INC	018522300	45.00	01/11/2018	SYSTEMATIC	0.41	3,305.12
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	570.00	11/14/2018	SYSTEMATIC	6.27	6,009.65
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	260.00	04/02/2018	SYSTEMATIC	2.34	3,204.81
AMAG PHARMACEUTICALS INC	00163U106	220.00	11/14/2018	SYSTEMATIC	2.42	3,975.59
AMBAC FINL GROUP INC	023139884	535.00	08/29/2018	SYSTEMATIC	4.82	11,647.48

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AMBAC FINL GROUP INC	023139884	645.00	08/28/2018	SYSTEMATIC	5.81	14,071.94
AMBAC FINL GROUP INC	023139884	160.00	12/20/2018	SYSTEMATIC	1.76	2,546.94
AMC NETWORKS INC	00164V103	405.00	11/14/2018	SYSTEMATIC	4.46	24,253.52
AMERICAN EAGLE OUTFITTERS	02553E106	135.00	10/09/2018	SYSTEMATIC	1.22	3,058.97
AMERICAN PUB ED INC	02913V103	135.00	02/20/2018	SYSTEMATIC	1.22	3,498.42
AMERICAN PUB ED INC	02913V103	160.00	08/28/2018	SYSTEMATIC	1.44	5,740.41
AMKOR TECHNOLOGY INC	031652100	490.00	10/09/2018	SYSTEMATIC	4.41	3,593.81
AMKOR TECHNOLOGY INC	031652100	615.00	05/04/2018	SYSTEMATIC	5.54	5,288.78
AMN HEALTHCARE SVCS INC	001744101	60.00	10/09/2018	SYSTEMATIC	0.54	3,139.10
AMN HEALTHCARE SVCS INC	001744101	95.00	06/15/2018	SYSTEMATIC	0.86	5,399.11
AMNEAL PHARMACEUTICALS INC	03168L105	1,235.00	05/04/2018	SYSTEMATIC	11.12	24,621.16
AMTECH SYS INC	032332504	445.00	02/20/2018	SYSTEMATIC	4.01	3,634.35
ANIKA THERAPEUTICS INC	035255108	140.00	10/10/2018	SYSTEMATIC	1.26	5,979.88
ANIKA THERAPEUTICS INC	035255108	100.00	12/20/2018	SYSTEMATIC	1.10	3,201.86
ANIKA THERAPEUTICS INC	035255108	445.00	10/09/2018	SYSTEMATIC	4.01	18,947.97
ANIXTER INTERNATIONAL INC	035290105	90.00	05/04/2018	SYSTEMATIC	0.81	5,448.23
APPLE HOSPITALITY REIT INC	03784Y200	140.00	08/28/2018	SYSTEMATIC	1.26	2,466.84
ARCBEST CORP	03937C105	75.00	05/04/2018	SYSTEMATIC	0.68	2,449.99
ARCBEST CORP	03937C105	70.00	11/14/2018	SYSTEMATIC	0.77	2,819.09
ARCH COAL INC	039380407	45.00	05/04/2018	SYSTEMATIC	0.41	3,510.87
ARES COML REAL ESTATE CORP	04013V108	850.00	02/22/2018	SYSTEMATIC	7.65	10,763.75
ARES COML REAL ESTATE CORP	04013V108	440.00	02/21/2018	SYSTEMATIC	3.96	5,562.06
ARES COML REAL ESTATE CORP	04013V108	175.00	02/20/2018	SYSTEMATIC	1.58	2,180.91
ARMOUR RESIDENTIAL REIT INC	042315507	130.00	06/15/2018	SYSTEMATIC	1.17	3,003.34
ARMOUR RESIDENTIAL REIT INC	042315507	100.00	01/11/2018	SYSTEMATIC	0.90	2,537.44
ARRIS INTERNATIONAL PLC	G0551A103	965.00	06/15/2018	SYSTEMATIC	8.69	25,592.96
ARRIS INTERNATIONAL PLC	G0551A103	950.00	01/11/2018	SYSTEMATIC	8.55	24,806.50
ARTISAN PARTNERS ASSET MGMT INC	04316A108	110.00	11/14/2018	SYSTEMATIC	1.21	2,966.24
ARTISAN PARTNERS ASSET MGMT INC	04316A108	780.00	06/15/2018	SYSTEMATIC	7.02	25,553.50
ASBURY AUTOMOTIVE GROUP	043436104	235.00	01/11/2018	SYSTEMATIC	2.12	16,620.69

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ASBURY AUTOMOTIVE GROUP	043436104	50.00	01/12/2018	SYSTEMATIC	0.45	3,565.50
ASCENA RETAIL GROUP INC	04351G101	660.00	10/09/2018	SYSTEMATIC	5.94	2,753.59
ASCENA RETAIL GROUP INC	04351G101	2,055.00	12/20/2018	SYSTEMATIC	22.61	5,630.29
ASCENA RETAIL GROUP INC	04351G101	150.00	07/23/2018	SYSTEMATIC	1.35	553.91
ASCENA RETAIL GROUP INC	04351G101	810.00	07/20/2018	SYSTEMATIC	7.29	2,891.70
ASCENA RETAIL GROUP INC	04351G101	1,235.00	02/20/2018	SYSTEMATIC	11.12	2,653.49
ASHFORD HOSPITALITY TRUST	044103109	2,325.00	01/12/2018	SYSTEMATIC	20.93	15,545.42
ASHFORD HOSPITALITY TRUST	044103109	1,440.00	01/11/2018	SYSTEMATIC	12.96	9,619.78
ASSERTIO THERAPEUTICS INC	04545L107	590.00	08/28/2018	SYSTEMATIC	5.31	4,214.54
ASSERTIO THERAPEUTICS INC	04545L107	735.00	10/09/2018	SYSTEMATIC	6.62	4,164.22
ASSERTIO THERAPEUTICS INC	04545L107	30.00	10/10/2018	SYSTEMATIC	0.27	169.95
ASSERTIO THERAPEUTICS INC	04545L107	1,160.00	12/20/2018	SYSTEMATIC	12.76	4,705.08
ASSURED GUARANTY LTD	G0585R106	100.00	01/11/2018	SYSTEMATIC	0.90	3,315.72
ATENTO SA	L0427L105	650.00	02/21/2018	SYSTEMATIC	5.85	6,503.58
ATENTO SA	L0427L105	1,180.00	02/20/2018	SYSTEMATIC	10.62	11,669.16
ATENTO SA	L0427L105	330.00	04/02/2018	SYSTEMATIC	2.97	2,689.60
ATENTO SA	L0427L105	95.00	04/03/2018	SYSTEMATIC	0.86	754.77
AVIS BUDGET GROUP INC	053774105	495.00	04/02/2018	SYSTEMATIC	4.46	23,411.43
AVIS BUDGET GROUP INC	053774105	100.00	06/15/2018	SYSTEMATIC	0.90	4,226.39
AVIS BUDGET GROUP INC	053774105	145.00	07/20/2018	SYSTEMATIC	1.31	4,694.71
AVIS BUDGET GROUP INC	053774105	20.00	07/23/2018	SYSTEMATIC	0.18	651.21
AVNET INC	053807103	65.00	06/15/2018	SYSTEMATIC	0.59	2,575.37
AVON PRODS INC	054303102	895.00	05/04/2018	SYSTEMATIC	8.06	2,321.32
AVX CORP NEW	002444107	185.00	02/20/2018	SYSTEMATIC	1.67	3,196.01
AVX CORP NEW	002444107	400.00	11/14/2018	SYSTEMATIC	4.40	6,760.21
AVX CORP NEW	002444107	1,030.00	11/14/2018	SYSTEMATIC	11.33	16,820.04
AXOS FINANCIAL INC	05465C100	605.00	10/09/2018	SYSTEMATIC	5.45	21,857.02
AXOS FINANCIAL INC	05465C100	80.00	10/10/2018	SYSTEMATIC	0.72	2,880.76
AXOS FINANCIAL INC	05465C100	125.00	11/14/2018	SYSTEMATIC	1.38	3,701.97
BANCORP INC/THE	05969A105	5.00	02/20/2018	SYSTEMATIC	0.05	52.75

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
BANK OF THE OZARKS INC	063904106	55.00	06/15/2018	SYSTEMATIC	0.50	2,705.34
BANK OZK	06417N103	110.00	08/28/2018	SYSTEMATIC	0.99	4,488.08
BANK OZK	06417N103	265.00	11/14/2018	SYSTEMATIC	2.92	7,131.48
BANKUNITED INC COM	06652K103	80.00	10/09/2018	SYSTEMATIC	0.72	2,843.76
BASSETT FURNITURE INDS INC	070203104	260.00	02/21/2018	SYSTEMATIC	2.34	8,809.37
BASSETT FURNITURE INDS INC	070203104	80.00	05/04/2018	SYSTEMATIC	0.72	2,325.47
BASSETT FURNITURE INDS INC	070203104	120.00	07/20/2018	SYSTEMATIC	1.08	3,160.85
BASSETT FURNITURE INDS INC	070203104	65.00	02/20/2018	SYSTEMATIC	0.59	2,144.92
BASSETT FURNITURE INDS INC	070203104	235.00	02/22/2018	SYSTEMATIC	2.12	7,956.91
BAUSCH HEALTH COS INC	071734107	135.00	08/28/2018	SYSTEMATIC	1.22	3,166.97
BED BATH & BEYOND INC	075896100	330.00	10/09/2018	SYSTEMATIC	2.97	4,670.19
BED BATH & BEYOND INC	075896100	140.00	04/02/2018	SYSTEMATIC	1.26	2,887.56
BED BATH & BEYOND INC	075896100	110.00	05/04/2018	SYSTEMATIC	0.99	1,921.59
BELDEN CDT INC	077454106	70.00	12/20/2018	SYSTEMATIC	0.77	2,994.95
BELDEN CDT INC	077454106	95.00	11/14/2018	SYSTEMATIC	1.05	5,193.32
BELDEN CDT INC	077454106	45.00	06/15/2018	SYSTEMATIC	0.41	2,712.64
BELDEN CDT INC	077454106	35.00	02/20/2018	SYSTEMATIC	0.32	2,596.92
BELDEN CDT INC	077454106	55.00	05/04/2018	SYSTEMATIC	0.50	3,526.29
BENCHMARK ELECTRONICS INC	08160H101	125.00	01/11/2018	SYSTEMATIC	1.13	3,791.34
BENCHMARK ELECTRONICS INC	08160H101	80.00	05/04/2018	SYSTEMATIC	0.72	2,139.62
BIG LOTS INC	089302103	60.00	06/15/2018	SYSTEMATIC	0.54	2,530.42
BIG LOTS INC	089302103	130.00	04/02/2018	SYSTEMATIC	1.17	5,556.03
BLACK HILLS CORP	092113109	35.00	08/29/2018	SYSTEMATIC	0.32	2,111.34
BLACK HILLS CORP	092113109	385.00	08/28/2018	SYSTEMATIC	3.47	23,298.51
BMC STK HLDGS INC	05591B109	1,125.00	10/09/2018	SYSTEMATIC	10.13	20,808.79
BMC STK HLDGS INC	05591B109	205.00	10/10/2018	SYSTEMATIC	1.85	3,754.48
BOFI HLDG INC	05566U108	650.00	02/20/2018	SYSTEMATIC	5.85	24,158.36
BOISE CASCADE CO DEL	09739D100	65.00	04/02/2018	SYSTEMATIC	0.59	2,482.24
BOISE CASCADE CO DEL	09739D100	165.00	10/09/2018	SYSTEMATIC	1.49	5,616.85
BOISE CASCADE CO DEL	09739D100	105.00	11/14/2018	SYSTEMATIC	1.16	3,014.17

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
BOISE CASCADE CO DEL	09739D100	115.00	12/20/2018	SYSTEMATIC	1.27	2,752.69
BONANZA CREEK ENERGY INC	097793400	115.00	06/18/2018	SYSTEMATIC	1.04	3,894.86
BONANZA CREEK ENERGY INC	097793400	630.00	06/15/2018	SYSTEMATIC	5.67	21,609.95
BRAEMAR HOTELS & RESORTS INC	10482B101	1,150.00	06/19/2018	SYSTEMATIC	10.35	12,380.67
BRAEMAR HOTELS & RESORTS INC	10482B101	700.00	06/15/2018	SYSTEMATIC	6.30	7,317.45
BRAEMAR HOTELS & RESORTS INC	10482B101	480.00	06/18/2018	SYSTEMATIC	4.32	5,085.02
BRIDGEPOINT ED INC	10807M105	825.00	05/04/2018	SYSTEMATIC	7.43	4,474.77
BRINKER INTL INC	109641100	60.00	08/28/2018	SYSTEMATIC	0.54	2,637.54
BRISTOW GROUP INC	110394103	1,135.00	04/02/2018	SYSTEMATIC	10.22	14,681.23
BRISTOW GROUP INC	110394103	635.00	04/03/2018	SYSTEMATIC	5.72	8,218.75
BRIXMOR PPTY GROUP INC	11120U105	1,570.00	04/02/2018	SYSTEMATIC	14.13	24,028.22
BRIXMOR PPTY GROUP INC	11120U105	1,515.00	11/14/2018	SYSTEMATIC	16.67	24,665.67
BROOKDALE SR LIVING INC	112463104	825.00	04/02/2018	SYSTEMATIC	7.43	5,696.22
BROOKDALE SR LIVING INC	112463104	210.00	01/12/2018	SYSTEMATIC	1.89	1,912.07
BROOKDALE SR LIVING INC	112463104	80.00	01/11/2018	SYSTEMATIC	0.72	749.18
BRUKER BIOSCIENCES CORP	116794108	95.00	04/02/2018	SYSTEMATIC	0.86	2,822.41
CABOT CORP	127055101	50.00	04/02/2018	SYSTEMATIC	0.45	2,743.23
CADENCE BANCORPORATION	12739A100	165.00	11/14/2018	SYSTEMATIC	1.82	3,630.19
CADENCE BANCORPORATION	12739A100	845.00	06/15/2018	SYSTEMATIC	7.61	25,580.01
CADENCE BANCORPORATION	12739A100	95.00	10/09/2018	SYSTEMATIC	0.86	2,493.66
CAESAR STONE SDOT YAM LTD	M20598104	290.00	06/15/2018	SYSTEMATIC	2.61	4,818.58
CAESAR STONE SDOT YAM LTD	M20598104	255.00	04/02/2018	SYSTEMATIC	2.30	4,868.47
CAESAR STONE SDOT YAM LTD	M20598104	315.00	01/12/2018	SYSTEMATIC	2.84	7,914.07
CAESAR STONE SDOT YAM LTD	M20598104	670.00	01/11/2018	SYSTEMATIC	6.03	17,306.57
CAL MAINE FOODS INC	128030202	80.00	06/18/2018	SYSTEMATIC	0.72	4,056.52
CAL MAINE FOODS INC	128030202	435.00	06/15/2018	SYSTEMATIC	3.92	21,812.04
CALERES INC	129500104	70.00	07/23/2018	SYSTEMATIC	0.63	2,533.80
CALERES INC	129500104	520.00	07/20/2018	SYSTEMATIC	4.68	18,296.30
CAMBREX CORP	132011107	110.00	11/14/2018	SYSTEMATIC	1.21	5,713.68
CAMBREX CORP	132011107	110.00	06/15/2018	SYSTEMATIC	0.99	5,120.16

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CAMBREX CORP	132011107	440.00	05/04/2018	SYSTEMATIC	3.96	23,769.77
CARDTRONICS PLC-A	G1991C105	90.00	10/09/2018	SYSTEMATIC	0.81	2,859.49
CARDTRONICS PLC-A	G1991C105	885.00	07/20/2018	SYSTEMATIC	7.97	24,030.32
CARDTRONICS PLC-A	G1991C105	150.00	12/20/2018	SYSTEMATIC	1.65	4,035.95
CATHAY BANCORP INC	149150104	55.00	08/28/2018	SYSTEMATIC	0.50	2,356.15
CATO CORP NEW CL A	149205106	210.00	08/28/2018	SYSTEMATIC	1.89	4,464.97
CATO CORP NEW CL A	149205106	255.00	01/11/2018	SYSTEMATIC	2.30	3,307.28
CATO CORP NEW CL A	149205106	250.00	02/20/2018	SYSTEMATIC	2.25	2,798.49
CBL & ASSOC PPTYS INC	124830100	995.00	02/20/2018	SYSTEMATIC	8.96	4,621.23
CBL & ASSOC PPTYS INC	124830100	1,255.00	12/20/2018	SYSTEMATIC	13.81	2,749.46
CBL & ASSOC PPTYS INC	124830100	240.00	11/14/2018	SYSTEMATIC	2.64	741.91
CBL & ASSOC PPTYS INC	124830100	1,170.00	11/14/2018	SYSTEMATIC	12.87	3,618.55
CBL & ASSOC PPTYS INC	124830100	1,265.00	08/28/2018	SYSTEMATIC	11.39	5,695.60
CBL & ASSOC PPTYS INC	124830100	865.00	10/09/2018	SYSTEMATIC	7.79	3,192.11
CECO ENVIRONMENTAL CORP	125141101	625.00	02/21/2018	SYSTEMATIC	5.63	2,831.36
CECO ENVIRONMENTAL CORP	125141101	250.00	02/20/2018	SYSTEMATIC	2.25	1,110.81
CEDAR SHOPPING CTRS INC	150602209	1,440.00	04/02/2018	SYSTEMATIC	12.96	5,613.84
CEDAR SHOPPING CTRS INC	150602209	4,325.00	04/03/2018	SYSTEMATIC	38.93	17,065.59
CENTRAL PACIFIC FINANCIAL CO	154760409	85.00	06/15/2018	SYSTEMATIC	0.77	2,496.51
CERAGON NETWORKS LTD	M22013102	1,285.00	12/20/2018	SYSTEMATIC	14.14	4,713.64
CERAGON NETWORKS LTD	M22013102	1,210.00	12/21/2018	SYSTEMATIC	13.31	4,544.52
CERAGON NETWORKS LTD	M22013102	1,570.00	12/24/2018	SYSTEMATIC	17.27	5,730.34
CERAGON NETWORKS LTD	M22013102	1,490.00	12/26/2018	SYSTEMATIC	16.39	5,502.27
CHATHAM LODGING TR	16208T102	130.00	05/04/2018	SYSTEMATIC	1.17	2,465.26
CHEFS WHSE INC HOLDINGS LLC	163086101	165.00	02/20/2018	SYSTEMATIC	1.49	3,283.74
CHESAPEAKE LODGING TR	165240102	800.00	12/20/2018	SYSTEMATIC	8.80	21,837.20
CHICOS FAS INC	168615102	315.00	10/09/2018	SYSTEMATIC	2.84	2,545.33
CHICOS FAS INC	168615102	415.00	12/20/2018	SYSTEMATIC	4.57	2,459.09
CHICOS FAS INC	168615102	380.00	06/15/2018	SYSTEMATIC	3.42	3,269.06
CHILDRENS PLACE RETAIL STS INC	168905107	30.00	04/02/2018	SYSTEMATIC	0.27	3,974.92

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CIENA CORP	171779309	1,030.00	06/15/2018	SYSTEMATIC	9.27	25,628.87
CINEMARK HLDGS INC COM	17243V102	630.00	10/09/2018	SYSTEMATIC	5.67	24,690.20
CIRRUS LOGIC INC	172755100	65.00	01/11/2018	SYSTEMATIC	0.59	3,455.89
CIRRUS LOGIC INC	172755100	100.00	02/20/2018	SYSTEMATIC	0.90	4,234.40
CIRRUS LOGIC INC	172755100	70.00	05/04/2018	SYSTEMATIC	0.63	2,698.29
CLEAN ENERGY FUELS CORP	184499101	3,305.00	02/20/2018	SYSTEMATIC	29.75	4,987.32
CLEAN ENERGY FUELS CORP	184499101	1,200.00	02/21/2018	SYSTEMATIC	10.80	1,825.24
CLEARWAY ENERGY INC -C	18539C204	335.00	12/21/2018	SYSTEMATIC	3.69	5,779.63
CLEARWAY ENERGY INC -C	18539C204	880.00	12/20/2018	SYSTEMATIC	9.68	15,489.76
CLOUD PEAK ENERGY INC	18911Q102	80.00	04/03/2018	SYSTEMATIC	0.72	232.11
CLOUD PEAK ENERGY INC	18911Q102	135.00	07/23/2018	SYSTEMATIC	1.22	444.55
CLOUD PEAK ENERGY INC	18911Q102	1,005.00	04/02/2018	SYSTEMATIC	9.05	3,285.15
CLOUD PEAK ENERGY INC	18911Q102	1,010.00	07/20/2018	SYSTEMATIC	9.09	3,305.02
CLOUD PEAK ENERGY INC	18911Q102	2,025.00	08/28/2018	SYSTEMATIC	18.23	5,061.43
CLOUD PEAK ENERGY INC	18911Q102	3,010.00	11/14/2018	SYSTEMATIC	33.11	4,635.52
CLOUD PEAK ENERGY INC	18911Q102	770.00	02/20/2018	SYSTEMATIC	6.93	3,241.62
CNO FINL GROUP INC	12621E103	160.00	05/04/2018	SYSTEMATIC	1.44	3,294.28
CNO FINL GROUP INC	12621E103	160.00	06/15/2018	SYSTEMATIC	1.44	3,177.33
CNX RES CORP	12653C108	220.00	12/20/2018	SYSTEMATIC	2.42	2,600.60
CNX RES CORP	12653C108	405.00	11/14/2018	SYSTEMATIC	4.46	6,307.11
CNX RES CORP	12653C108	1,170.00	11/14/2018	SYSTEMATIC	12.87	18,236.40
COHU INC	192576106	210.00	01/12/2018	SYSTEMATIC	1.89	4,780.90
COHU INC	192576106	90.00	11/14/2018	SYSTEMATIC	0.99	1,635.26
COHU INC	192576106	270.00	11/14/2018	SYSTEMATIC	2.97	5,025.11
COHU INC	192576106	845.00	01/11/2018	SYSTEMATIC	7.61	19,775.20
COLFAX CORP	194014106	100.00	11/14/2018	SYSTEMATIC	1.10	2,804.89
COLFAX CORP	194014106	675.00	04/02/2018	SYSTEMATIC	6.08	20,995.61
COLFAX CORP	194014106	70.00	04/03/2018	SYSTEMATIC	0.63	2,229.81
COLFAX CORP	194014106	205.00	12/20/2018	SYSTEMATIC	2.26	4,330.02
COMMERCIAL VEHICLE GROUP INC	202608105	685.00	05/07/2018	SYSTEMATIC	6.17	4,607.77

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
COMMERCIAL VEHICLE GROUP INC	202608105	1,620.00	05/04/2018	SYSTEMATIC	14.58	11,121.53
COMMERCIAL VEHICLE GROUP INC	202608105	285.00	11/14/2018	SYSTEMATIC	3.14	1,999.64
COMMERCIAL VEHICLE GROUP INC	202608105	210.00	11/14/2018	SYSTEMATIC	2.31	1,453.53
COMMERCIAL VEHICLE GROUP INC	202608105	105.00	07/23/2018	SYSTEMATIC	0.95	770.51
COMMERCIAL VEHICLE GROUP INC	202608105	440.00	07/20/2018	SYSTEMATIC	3.96	3,139.27
COMMERCIAL VEHICLE GROUP INC	202608105	10.00	05/08/2018	SYSTEMATIC	0.09	86.69
COMMUNITY HEALTH SYS INC NEW	203668108	1,915.00	10/09/2018	SYSTEMATIC	17.24	5,180.85
COMMUNITY HEALTH SYS INC NEW	203668108	3,280.00	07/20/2018	SYSTEMATIC	29.52	9,068.22
COMMUNITY HEALTH SYS INC NEW	203668108	1,355.00	04/02/2018	SYSTEMATIC	12.20	5,624.34
COMMUNITY HEALTH SYS INC NEW	203668108	280.00	01/11/2018	SYSTEMATIC	2.52	1,112.44
COMMUNITY HEALTH SYS INC NEW	203668108	470.00	01/12/2018	SYSTEMATIC	4.23	1,892.64
COMMUNITY TRUST BANCORPORATION	204149108	25.00	04/03/2018	SYSTEMATIC	0.23	1,142.18
COMMUNITY TRUST BANCORPORATION	204149108	75.00	04/02/2018	SYSTEMATIC	0.68	3,410.35
COMMUNITY TRUST BANCORPORATION	204149108	55.00	10/09/2018	SYSTEMATIC	0.50	2,539.28
COMMVault SYS INC	204166102	405.00	11/14/2018	SYSTEMATIC	4.46	24,104.39
COMMVault SYS INC	204166102	400.00	02/20/2018	SYSTEMATIC	3.60	21,036.88
COMMVault SYS INC	204166102	55.00	02/21/2018	SYSTEMATIC	0.50	2,904.50
COMPUTER PROGRAMS & SYS INC	205306103	255.00	10/10/2018	SYSTEMATIC	2.30	6,831.02
COMPUTER PROGRAMS & SYS INC	205306103	670.00	10/09/2018	SYSTEMATIC	6.03	17,938.98
COMTECH TELECOMMUNICATIONS	205826209	145.00	11/14/2018	SYSTEMATIC	1.60	4,113.26
COMTECH TELECOMMUNICATIONS	205826209	275.00	06/18/2018	SYSTEMATIC	2.48	8,949.22
COMTECH TELECOMMUNICATIONS	205826209	525.00	06/15/2018	SYSTEMATIC	4.73	16,944.49
CONCERT PHARMACEUTICALS INC	206022105	180.00	05/04/2018	SYSTEMATIC	1.62	3,340.80
CONCERT PHARMACEUTICALS INC	206022105	1,115.00	02/20/2018	SYSTEMATIC	10.04	24,273.87
CONDUENT INC	206787103	785.00	08/28/2018	SYSTEMATIC	7.07	16,905.84
CONDUENT INC	206787103	410.00	08/29/2018	SYSTEMATIC	3.69	8,923.41
CONDUENT INC	206787103	615.00	11/14/2018	SYSTEMATIC	6.77	7,906.67
CONMED CORP	207410101	330.00	08/28/2018	SYSTEMATIC	2.97	25,579.77
CORECIVIC INC ADR	21871N101	155.00	04/02/2018	SYSTEMATIC	1.40	3,075.79
CORECIVIC INC ADR	21871N101	105.00	11/14/2018	SYSTEMATIC	1.16	2,321.66

SECURITY NAME	A	B	C	D	E	F
	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
COSAN LTD CL A	G25343107	1,905.00	08/28/2018	SYSTEMATIC	17.15	12,744.42
COSAN LTD CL A	G25343107	1,335.00	08/29/2018	SYSTEMATIC	12.02	9,177.40
COSAN LTD CL A	G25343107	535.00	08/30/2018	SYSTEMATIC	4.82	3,613.04
COSTAMARE INC	Y1771G102	880.00	10/09/2018	SYSTEMATIC	7.92	5,354.27
COVENANT TRANSPORT INC CL A	22284P105	660.00	12/20/2018	SYSTEMATIC	7.26	12,735.43
COVENANT TRANSPORT INC CL A	22284P105	315.00	12/21/2018	SYSTEMATIC	3.47	6,098.50
COVENANT TRANSPORT INC CL A	22284P105	90.00	12/24/2018	SYSTEMATIC	0.99	1,727.46
COWEN GROUP INC NEW CLASS A	223622606	985.00	06/18/2018	SYSTEMATIC	8.87	15,108.13
COWEN GROUP INC NEW CLASS A	223622606	150.00	11/14/2018	SYSTEMATIC	1.65	2,394.71
COWEN GROUP INC NEW CLASS A	223622606	725.00	06/15/2018	SYSTEMATIC	6.53	11,027.11
CRA INTL INC	12618T105	70.00	01/16/2018	SYSTEMATIC	0.63	3,367.76
CRA INTL INC	12618T105	65.00	05/04/2018	SYSTEMATIC	0.59	3,675.31
CRA INTL INC	12618T105	255.00	01/12/2018	SYSTEMATIC	2.30	11,862.40
CRA INTL INC	12618T105	80.00	01/11/2018	SYSTEMATIC	0.72	3,720.81
CROSS COUNTRY HEALTHCARE INC	227483104	340.00	07/20/2018	SYSTEMATIC	3.06	4,045.39
CROSS COUNTRY HEALTHCARE INC	227483104	530.00	06/18/2018	SYSTEMATIC	4.77	6,552.23
CROSS COUNTRY HEALTHCARE INC	227483104	415.00	08/28/2018	SYSTEMATIC	3.74	4,211.82
CROSS COUNTRY HEALTHCARE INC	227483104	1,190.00	06/15/2018	SYSTEMATIC	10.71	14,332.00
CSG SYSTEMS INTL INC	126349109	90.00	06/15/2018	SYSTEMATIC	0.81	3,829.33
CSG SYSTEMS INTL INC	126349109	90.00	08/28/2018	SYSTEMATIC	0.81	3,309.93
CTS CORP	126501105	165.00	01/16/2018	SYSTEMATIC	1.49	4,525.33
CTS CORP	126501105	300.00	01/12/2018	SYSTEMATIC	2.70	8,005.68
CTS CORP	126501105	135.00	02/20/2018	SYSTEMATIC	1.22	3,510.87
CTS CORP	126501105	90.00	06/15/2018	SYSTEMATIC	0.81	3,003.13
CTS CORP	126501105	70.00	08/28/2018	SYSTEMATIC	0.63	2,439.64
CTS CORP	126501105	125.00	11/14/2018	SYSTEMATIC	1.38	3,549.74
CTS CORP	126501105	240.00	01/11/2018	SYSTEMATIC	2.16	6,414.53
CUSTOMERS BANCORP INC	23204G100	170.00	08/28/2018	SYSTEMATIC	1.53	4,318.35
CUSTOMERS BANCORP INC	23204G100	175.00	11/14/2018	SYSTEMATIC	1.93	3,583.96
CUSTOMERS BANCORP INC	23204G100	85.00	06/15/2018	SYSTEMATIC	0.77	2,609.41

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DAKTRONICS INC	234264109	445.00	06/15/2018	SYSTEMATIC	4.01	3,783.44
DAKTRONICS INC	234264109	515.00	02/20/2018	SYSTEMATIC	4.64	4,818.89
DAKTRONICS INC	234264109	930.00	02/21/2018	SYSTEMATIC	8.37	8,847.05
DAKTRONICS INC	234264109	360.00	08/28/2018	SYSTEMATIC	3.24	2,685.36
DAKTRONICS INC	234264109	490.00	02/22/2018	SYSTEMATIC	4.41	4,520.61
DEAN FOODS CO	242370203	860.00	12/20/2018	SYSTEMATIC	9.46	3,663.60
DEAN FOODS CO	242370203	315.00	05/04/2018	SYSTEMATIC	2.84	2,689.79
DEAN FOODS CO	242370203	985.00	08/28/2018	SYSTEMATIC	8.87	7,616.70
DEAN FOODS CO	242370203	790.00	11/14/2018	SYSTEMATIC	8.69	4,650.90
DEAN FOODS CO	242370203	475.00	02/20/2018	SYSTEMATIC	4.28	4,641.90
DEPOMED INC	249908104	480.00	04/02/2018	SYSTEMATIC	4.32	3,161.57
DHI GROUP INC	23331S100	2,435.00	05/04/2018	SYSTEMATIC	21.92	3,121.09
DHI GROUP INC	23331S100	555.00	10/09/2018	SYSTEMATIC	5.00	1,068.77
DHI GROUP INC	23331S100	1,665.00	07/20/2018	SYSTEMATIC	14.99	3,648.85
DHI GROUP INC	23331S100	735.00	10/10/2018	SYSTEMATIC	6.62	1,404.00
DHI GROUP INC	23331S100	604.00	01/11/2018	SYSTEMATIC	5.44	1,077.72
DHI GROUP INC	23331S100	1,781.00	01/12/2018	SYSTEMATIC	16.03	3,241.06
DICKS SPORTING GOODS INC	253393102	580.00	05/04/2018	SYSTEMATIC	5.22	19,090.07
DIME CMNTY BANCORP INC	253922108	195.00	02/20/2018	SYSTEMATIC	1.76	3,618.79
DIME CMNTY BANCORP INC	253922108	265.00	08/28/2018	SYSTEMATIC	2.39	4,917.48
DIODES INC	254543101	75.00	05/04/2018	SYSTEMATIC	0.68	2,193.28
DIODES INC	254543101	750.00	04/02/2018	SYSTEMATIC	6.75	22,706.18
DOMTAR CORP	257559203	60.00	04/02/2018	SYSTEMATIC	0.54	2,552.29
DOMTAR CORP	257559203	75.00	12/20/2018	SYSTEMATIC	0.83	2,830.04
DSW INC COMMON STOCK CL A	23334L102	100.00	11/14/2018	SYSTEMATIC	1.10	2,758.16
DXP ENTERPRISES INC	233377407	90.00	02/20/2018	SYSTEMATIC	0.81	2,769.95
DYNEX CAP INC	26817Q506	765.00	10/09/2018	SYSTEMATIC	6.89	4,673.62
DYNEX CAP INC	26817Q506	230.00	01/11/2018	SYSTEMATIC	2.07	1,593.74
DYNEX CAP INC	26817Q506	435.00	08/28/2018	SYSTEMATIC	3.92	2,781.98
DYNEX CAP INC	26817Q506	335.00	01/12/2018	SYSTEMATIC	3.02	2,313.85

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
EAGLE BANCORP INC MD	268948106	195.00	01/11/2018	SYSTEMATIC	1.76	11,750.41
EAGLE BANCORP INC MD	268948106	220.00	01/12/2018	SYSTEMATIC	1.98	13,405.13
EAGLE BANCORP INC MD	268948106	55.00	08/28/2018	SYSTEMATIC	0.50	2,995.53
EAGLE PHARMACEUTICALS INC	269796108	55.00	04/02/2018	SYSTEMATIC	0.50	2,896.07
ECHO GLOBAL LOGISTICS INC	27875T101	180.00	12/20/2018	SYSTEMATIC	1.98	3,883.70
ECHO GLOBAL LOGISTICS INC	27875T101	655.00	06/15/2018	SYSTEMATIC	5.90	20,243.44
ECHO GLOBAL LOGISTICS INC	27875T101	190.00	06/18/2018	SYSTEMATIC	1.71	5,811.91
EDGEWELL PERS CARE CO	28035Q102	75.00	04/02/2018	SYSTEMATIC	0.68	3,619.45
EDGEWELL PERS CARE CO	28035Q102	60.00	05/04/2018	SYSTEMATIC	0.54	2,528.70
EDGEWELL PERS CARE CO	28035Q102	65.00	10/09/2018	SYSTEMATIC	0.59	2,977.11
ELECTRO SCIENTIFIC INDS INC	285229100	340.00	10/09/2018	SYSTEMATIC	3.06	5,621.49
ELECTRO SCIENTIFIC INDS INC	285229100	1,215.00	01/11/2018	SYSTEMATIC	10.94	25,079.06
ELECTRO SCIENTIFIC INDS INC	285229100	115.00	05/04/2018	SYSTEMATIC	1.04	2,124.84
ELECTRO SCIENTIFIC INDS INC	285229100	150.00	02/20/2018	SYSTEMATIC	1.35	2,656.49
ELECTRONICS FOR IMAGING INC	286082102	745.00	08/28/2018	SYSTEMATIC	6.71	25,894.95
EMCOR GROUP INC	29084Q100	40.00	12/20/2018	SYSTEMATIC	0.44	2,521.92
ENCORE CAPITAL GROUP INC	292554102	295.00	11/14/2018	SYSTEMATIC	3.25	7,592.97
ENCORE CAPITAL GROUP INC	292554102	710.00	11/14/2018	SYSTEMATIC	7.81	17,775.09
ENDO INTERNATIONAL PLC	G30401106	445.00	12/20/2018	SYSTEMATIC	4.90	4,187.77
ENDO INTERNATIONAL PLC	G30401106	385.00	11/14/2018	SYSTEMATIC	4.24	5,014.67
ENDO INTERNATIONAL PLC	G30401106	465.00	04/02/2018	SYSTEMATIC	4.19	2,740.02
ENDO INTERNATIONAL PLC	G30401106	415.00	02/20/2018	SYSTEMATIC	3.74	2,803.50
ENNIS INC	293389102	205.00	07/20/2018	SYSTEMATIC	1.85	4,545.04
ENNIS INC	293389102	125.00	05/04/2018	SYSTEMATIC	1.13	2,269.88
ENPRO INDUSTRIES INC	29355X107	95.00	08/28/2018	SYSTEMATIC	0.86	7,162.44
ENPRO INDUSTRIES INC	29355X107	245.00	08/29/2018	SYSTEMATIC	2.21	18,542.89
ENSCO PLC	G3157S106	1,230.00	02/20/2018	SYSTEMATIC	11.07	6,054.82
ENSIGN GROUP INC	29358P101	420.00	08/29/2018	SYSTEMATIC	3.78	16,262.90
ENSIGN GROUP INC	29358P101	245.00	08/28/2018	SYSTEMATIC	2.21	9,474.35
ENTERPRISE FINL SVCS CORP	293712105	60.00	01/11/2018	SYSTEMATIC	0.54	2,743.45

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ENTRAVISION COMMUNICATIONS CORP	29382R107	355.00	11/14/2018	SYSTEMATIC	3.91	1,373.67
ENTRAVISION COMMUNICATIONS CORP	29382R107	3,880.00	11/14/2018	SYSTEMATIC	42.68	15,800.45
ENVISION HEALTHCARE CORP	29414D100	610.00	04/02/2018	SYSTEMATIC	5.49	23,770.60
EPLUS INC	294268107	100.00	06/18/2018	SYSTEMATIC	0.90	9,582.78
EPLUS INC	294268107	175.00	06/15/2018	SYSTEMATIC	1.58	16,464.50
ESSENDANT INC	296689102	95.00	04/03/2018	SYSTEMATIC	0.86	736.81
ESSENDANT INC	296689102	645.00	04/02/2018	SYSTEMATIC	5.81	4,941.48
ETHAN ALLEN INTERIORS INC	297602104	40.00	01/11/2018	SYSTEMATIC	0.36	1,123.59
ETHAN ALLEN INTERIORS INC	297602104	155.00	10/09/2018	SYSTEMATIC	1.40	3,219.45
ETHAN ALLEN INTERIORS INC	297602104	165.00	04/02/2018	SYSTEMATIC	1.49	3,778.67
ETHAN ALLEN INTERIORS INC	297602104	70.00	01/12/2018	SYSTEMATIC	0.63	1,917.53
EVERTEC INC	30040P103	1,030.00	08/28/2018	SYSTEMATIC	9.27	25,781.04
EXPRESS INC	30219E103	895.00	12/20/2018	SYSTEMATIC	9.85	4,993.03
EXPRESS INC	30219E103	735.00	02/20/2018	SYSTEMATIC	6.62	5,114.08
FABRINET	G3323L100	300.00	05/07/2018	SYSTEMATIC	2.70	9,195.49
FABRINET	G3323L100	510.00	05/04/2018	SYSTEMATIC	4.59	15,640.24
FCB FINL HLDGS INC - CL A	30255G103	460.00	04/02/2018	SYSTEMATIC	4.14	23,270.16
FCB FINL HLDGS INC - CL A	30255G103	70.00	08/28/2018	SYSTEMATIC	0.63	3,669.75
FCB FINL HLDGS INC - CL A	30255G103	415.00	07/20/2018	SYSTEMATIC	3.74	24,407.65
FIRST AMERN FINL CORP	31847R102	490.00	12/20/2018	SYSTEMATIC	5.39	21,698.28
FIRST DEFIANCE FINL CORP	32006W106	90.00	11/14/2018	SYSTEMATIC	0.99	2,509.60
FIRST DEFIANCE FINL CORP	32006W106	75.00	05/08/2018	SYSTEMATIC	0.68	4,599.71
FIRST DEFIANCE FINL CORP	32006W106	120.00	05/07/2018	SYSTEMATIC	1.08	7,302.75
FIRST DEFIANCE FINL CORP	32006W106	110.00	05/04/2018	SYSTEMATIC	0.99	6,701.78
FIRST FINANCIAL CORP IND	320218100	60.00	01/11/2018	SYSTEMATIC	0.54	2,711.49
FIRST FINL BANCORP	320209109	845.00	02/20/2018	SYSTEMATIC	7.61	24,066.92
FIRST INTERNET BANCORP	320557101	525.00	07/20/2018	SYSTEMATIC	4.73	17,784.38
FIRST INTERNET BANCORP	320557101	185.00	07/23/2018	SYSTEMATIC	1.67	6,270.73
FIRST LONG IS CORP	320734106	595.00	07/23/2018	SYSTEMATIC	5.36	15,181.07
FIRST LONG IS CORP	320734106	130.00	08/28/2018	SYSTEMATIC	1.17	2,843.80

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FIRST LONG IS CORP	320734106	225.00	07/20/2018	SYSTEMATIC	2.03	5,639.79
FIRST MERCHANTS CORP	320817109	450.00	10/09/2018	SYSTEMATIC	4.05	20,484.32
FIRST MERCHANTS CORP	320817109	95.00	10/10/2018	SYSTEMATIC	0.86	4,313.44
FIRST MID ILL BANCSHARES INC	320866106	315.00	07/20/2018	SYSTEMATIC	2.84	12,782.17
FIRST MID ILL BANCSHARES INC	320866106	190.00	07/23/2018	SYSTEMATIC	1.71	7,754.85
FIRST SOURCE CORP	336901103	75.00	01/11/2018	SYSTEMATIC	0.68	3,810.77
FIRST SOURCE CORP	336901103	30.00	01/12/2018	SYSTEMATIC	0.27	1,533.04
FIRST SOURCE CORP	336901103	115.00	11/14/2018	SYSTEMATIC	1.27	5,605.33
FLAGSTAR BANCORP INC	337930705	90.00	10/09/2018	SYSTEMATIC	0.81	2,792.61
FLOWERS FOODS INC	343498101	195.00	10/09/2018	SYSTEMATIC	1.76	3,642.12
FORMFACTOR INC	346375108	415.00	05/04/2018	SYSTEMATIC	3.74	4,898.34
FORMFACTOR INC	346375108	305.00	02/20/2018	SYSTEMATIC	2.75	3,873.23
FOSSIL GROUP INC	34988V106	295.00	10/09/2018	SYSTEMATIC	2.66	6,163.15
FOSSIL GROUP INC	34988V106	175.00	12/20/2018	SYSTEMATIC	1.93	2,882.08
FOSSIL GROUP INC	34988V106	880.00	06/15/2018	SYSTEMATIC	7.92	25,401.73
FRANCESCAS HLDGS CORP	351793104	995.00	04/02/2018	SYSTEMATIC	8.96	4,942.37
FRANCESCAS HLDGS CORP	351793104	965.00	01/11/2018	SYSTEMATIC	8.69	5,361.83
FRANKLIN FINL NETWORK INC	35352P104	130.00	02/20/2018	SYSTEMATIC	1.17	4,089.81
FRANKLIN FINL NETWORK INC	35352P104	115.00	07/20/2018	SYSTEMATIC	1.04	4,181.07
FRANKLIN STR PPTYS CORP COMMON	35471R106	465.00	02/20/2018	SYSTEMATIC	4.19	3,915.18
FRANKLIN STR PPTYS CORP COMMON	35471R106	490.00	06/15/2018	SYSTEMATIC	4.41	3,838.76
FRANKLIN STR PPTYS CORP COMMON	35471R106	465.00	10/09/2018	SYSTEMATIC	4.19	3,496.94
FREIGHTCAR AMER INC	357023100	175.00	01/11/2018	SYSTEMATIC	1.58	2,897.18
FREIGHTCAR AMER INC	357023100	195.00	04/02/2018	SYSTEMATIC	1.76	2,542.34
FREIGHTCAR AMER INC	357023100	60.00	04/03/2018	SYSTEMATIC	0.54	801.02
GAMESTOP CORP NEW CL A	36467W109	250.00	04/02/2018	SYSTEMATIC	2.25	3,537.85
GAMESTOP CORP NEW CL A	36467W109	1,315.00	12/20/2018	SYSTEMATIC	14.47	16,882.11
GAMESTOP CORP NEW CL A	36467W109	295.00	02/20/2018	SYSTEMATIC	2.66	4,823.14
GANNETT SPINCO INC	36473H104	2,405.00	10/09/2018	SYSTEMATIC	21.65	24,934.32
GENCO SHIPPING & TRADING LTD	Y2685T131	1,005.00	07/20/2018	SYSTEMATIC	9.05	15,706.55

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
GENCO SHIPPING & TRADING LTD	Y2685T131	640.00	07/23/2018	SYSTEMATIC	5.76	10,021.38
GENESCO INC	371532102	535.00	06/15/2018	SYSTEMATIC	4.82	21,844.59
GENWORTH FINL INC CL A	37247D106	310.00	01/11/2018	SYSTEMATIC	2.79	986.92
GENWORTH FINL INC CL A	37247D106	885.00	01/12/2018	SYSTEMATIC	7.97	2,778.37
GENWORTH FINL INC CL A	37247D106	840.00	05/04/2018	SYSTEMATIC	7.56	2,401.56
GLOBAL BRASS & COPPER HLDGS INC	37953G103	285.00	06/15/2018	SYSTEMATIC	2.57	9,489.74
GLOBAL BRASS & COPPER HLDGS INC	37953G103	100.00	06/19/2018	SYSTEMATIC	0.90	3,300.22
GLOBAL BRASS & COPPER HLDGS INC	37953G103	350.00	06/18/2018	SYSTEMATIC	3.15	11,761.33
GOVERNMENT PPTYS INCOME TR	38376A103	970.00	10/09/2018	SYSTEMATIC	8.73	9,269.13
GOVERNMENT PPTYS INCOME TR	38376A103	370.00	04/02/2018	SYSTEMATIC	3.33	5,060.49
GOVERNMENT PPTYS INCOME TR	38376A103	390.00	12/20/2018	SYSTEMATIC	4.29	2,787.02
GOVERNMENT PPTYS INCOME TR	38376A103	50.00	01/11/2018	SYSTEMATIC	0.45	899.54
GOVERNMENT PPTYS INCOME TR	38376A103	100.00	01/12/2018	SYSTEMATIC	0.90	1,780.39
GRANITE CONSTRUCTION INC	387328107	405.00	04/02/2018	SYSTEMATIC	3.65	21,543.98
GRANITE CONSTRUCTION INC	387328107	35.00	04/03/2018	SYSTEMATIC	0.32	1,941.95
GREAT SOUTHERN BANCORP INC	390905107	55.00	05/04/2018	SYSTEMATIC	0.50	2,973.40
GREAT SOUTHERN BANCORP INC	390905107	190.00	05/07/2018	SYSTEMATIC	1.71	10,270.33
GREAT SOUTHERN BANCORP INC	390905107	60.00	05/08/2018	SYSTEMATIC	0.54	3,312.48
GREAT SOUTHERN BANCORP INC	390905107	40.00	05/09/2018	SYSTEMATIC	0.36	2,210.48
GREEN BANCORP INC	39260X100	1,030.00	02/20/2018	SYSTEMATIC	9.27	23,919.34
GREEN PLAINS RENEWABLE ENERGY IN	393222104	1,410.00	08/28/2018	SYSTEMATIC	12.69	25,398.36
GREENLIGHT CAPITAL RE LTD - A	G4095J109	175.00	01/11/2018	SYSTEMATIC	1.58	3,622.87
GREENLIGHT CAPITAL RE LTD - A	G4095J109	170.00	02/20/2018	SYSTEMATIC	1.53	2,990.62
GREIF INC CL A	397624107	50.00	07/20/2018	SYSTEMATIC	0.45	2,646.57
GREIF INC CL A	397624107	15.00	07/23/2018	SYSTEMATIC	0.14	807.89
GREIF INC CL A	397624107	55.00	04/02/2018	SYSTEMATIC	0.50	2,793.31
GUESS INC	401617105	980.00	06/15/2018	SYSTEMATIC	8.82	21,745.51
GULFPORT ENERGY CORP	402635304	2,360.00	06/15/2018	SYSTEMATIC	21.24	26,398.02
GULFPORT ENERGY CORP	402635304	445.00	11/14/2018	SYSTEMATIC	4.90	4,323.48
HALCON RES CORP	40537Q605	1,700.00	04/02/2018	SYSTEMATIC	15.30	8,236.67

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HALCON RES CORP	40537Q605	1,090.00	06/15/2018	SYSTEMATIC	9.81	4,696.81
HANMI FINANCIAL CORP	410495204	105.00	05/04/2018	SYSTEMATIC	0.95	2,930.45
HANMI FINANCIAL CORP	410495204	95.00	08/28/2018	SYSTEMATIC	0.86	2,512.18
HANMI FINANCIAL CORP	410495204	170.00	11/14/2018	SYSTEMATIC	1.87	3,631.71
HAVERTY FURNITURE COS INC	419596101	210.00	04/02/2018	SYSTEMATIC	1.89	4,095.08
HAVERTY FURNITURE COS INC	419596101	175.00	01/11/2018	SYSTEMATIC	1.58	3,906.65
HAWAIIAN ELECTRIC INDS INC	419870100	110.00	06/15/2018	SYSTEMATIC	0.99	3,606.49
HEALTHSTREAM INC	42222N103	160.00	06/15/2018	SYSTEMATIC	1.44	4,611.49
HEIDRICK & STRUGGLES INTL	422819102	365.00	10/09/2018	SYSTEMATIC	3.29	11,648.51
HEIDRICK & STRUGGLES INTL	422819102	415.00	10/10/2018	SYSTEMATIC	3.74	13,034.12
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	3,335.00	06/15/2018	SYSTEMATIC	30.02	25,361.68
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	545.00	11/14/2018	SYSTEMATIC	6.00	4,427.86
HERITAGE-CRYSTAL CLEAN INC	42726M106	160.00	02/20/2018	SYSTEMATIC	1.44	3,268.52
HERITAGE-CRYSTAL CLEAN INC	42726M106	55.00	02/21/2018	SYSTEMATIC	0.50	1,150.36
HERSHA HOSPITALITY TR	427825500	245.00	11/14/2018	SYSTEMATIC	2.70	4,430.85
HIBBETT SPORTS INC	428567101	140.00	04/02/2018	SYSTEMATIC	1.26	3,261.30
HIBBETT SPORTS INC	428567101	205.00	06/15/2018	SYSTEMATIC	1.85	4,958.46
HIBBETT SPORTS INC	428567101	375.00	10/09/2018	SYSTEMATIC	3.38	6,923.89
HILLTOP HLDGS INC	432748101	205.00	08/28/2018	SYSTEMATIC	1.85	4,324.30
HOLLYSYS AUTOMATION TECHNOLOGIES	G45667105	955.00	02/20/2018	SYSTEMATIC	8.60	24,405.41
HOLLYSYS AUTOMATION TECHNOLOGIES	G45667105	125.00	05/04/2018	SYSTEMATIC	1.13	2,769.22
HOLLYSYS AUTOMATION TECHNOLOGIES	G45667105	190.00	11/14/2018	SYSTEMATIC	2.09	3,629.86
HOME BANCSHARES INC	436893200	1,270.00	12/20/2018	SYSTEMATIC	13.97	21,466.68
HOMESTREET INC	43785V102	590.00	02/20/2018	SYSTEMATIC	5.31	17,258.85
HOMESTREET INC	43785V102	230.00	02/21/2018	SYSTEMATIC	2.07	6,834.75
HOPE BANCORP INC	43940T109	110.00	05/04/2018	SYSTEMATIC	0.99	1,927.09
HOPE BANCORP INC	43940T109	220.00	11/14/2018	SYSTEMATIC	2.42	3,340.99
HORIZON BANCORP IND COM	440407104	205.00	05/10/2018	SYSTEMATIC	1.85	6,098.24
HORIZON BANCORP IND COM	440407104	55.00	05/08/2018	SYSTEMATIC	0.50	1,622.79
HORIZON BANCORP IND COM	440407104	40.00	05/04/2018	SYSTEMATIC	0.36	1,172.54

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HORIZON BANCORP IND COM	440407104	195.00	05/07/2018	SYSTEMATIC	1.76	5,692.19
HORIZON BANCORP IND COM	440407104	140.00	05/09/2018	SYSTEMATIC	1.26	4,142.67
HORIZON PHARMA PLC	G4617B105	1,550.00	04/02/2018	SYSTEMATIC	13.95	21,958.39
HORIZON PHARMA PLC	G4617B105	115.00	04/03/2018	SYSTEMATIC	1.04	1,625.47
HOSPITALITY PROPERTIES TRUST	44106M102	955.00	05/04/2018	SYSTEMATIC	8.60	24,028.18
HUB GROUP INC CL A	443320106	600.00	12/20/2018	SYSTEMATIC	6.60	21,946.92
HUDBAY MINERALS INC	443628102	550.00	08/28/2018	SYSTEMATIC	4.95	2,766.35
HUDBAY MINERALS INC	443628102	855.00	07/20/2018	SYSTEMATIC	7.70	4,492.60
HUDBAY MINERALS INC	443628102	510.00	06/15/2018	SYSTEMATIC	4.59	3,464.63
HUDBAY MINERALS INC	443628102	665.00	04/02/2018	SYSTEMATIC	5.99	4,516.55
HUNTSMAN CORP	447011107	1,180.00	12/20/2018	SYSTEMATIC	12.98	22,115.68
HYSTER-YALE MATLS HANDLING INC	449172105	150.00	07/20/2018	SYSTEMATIC	1.35	9,856.61
HYSTER-YALE MATLS HANDLING INC	449172105	230.00	07/23/2018	SYSTEMATIC	2.07	15,403.61
IBERIABANK CORP	450828108	300.00	04/02/2018	SYSTEMATIC	2.70	23,272.26
ICON PLC	G4705A100	25.00	02/20/2018	SYSTEMATIC	0.23	2,787.73
IMAX CORP	45245E109	1,220.00	11/14/2018	SYSTEMATIC	13.42	23,636.01
IMMERSION CORP	452521107	1,520.00	06/15/2018	SYSTEMATIC	13.68	26,549.38
IMMERSION CORP	452521107	665.00	08/28/2018	SYSTEMATIC	5.99	7,723.56
INDEPENDENT BANK CORP	453838609	125.00	11/14/2018	SYSTEMATIC	1.38	2,907.93
INDEPENDENT BANK CORP	453838609	135.00	05/04/2018	SYSTEMATIC	1.22	3,258.38
INDEPENDENT BANK CORP	453838609	185.00	01/16/2018	SYSTEMATIC	1.67	4,446.28
INDEPENDENT BANK CORP	453838609	460.00	01/12/2018	SYSTEMATIC	4.14	10,856.83
INDEPENDENT BANK CORP	453838609	360.00	01/11/2018	SYSTEMATIC	3.24	8,285.80
INDEPENDENT BK GROUP INC	45384B106	290.00	07/20/2018	SYSTEMATIC	2.61	19,921.06
INDEPENDENT BK GROUP INC	45384B106	70.00	07/23/2018	SYSTEMATIC	0.63	4,833.84
INNERWORKINGS INC	45773Y105	4,445.00	12/20/2018	SYSTEMATIC	48.90	17,222.16
INNOVIVA INC	45781M101	170.00	08/28/2018	SYSTEMATIC	1.53	2,399.49
INNOVIVA INC	45781M101	230.00	05/04/2018	SYSTEMATIC	2.07	3,344.63
INSIGHT ENTERPRISES INC	45765U103	160.00	06/18/2018	SYSTEMATIC	1.44	8,015.28
INSIGHT ENTERPRISES INC	45765U103	355.00	06/15/2018	SYSTEMATIC	3.20	17,607.19

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
INTEGER HLDGS CORP	45826H109	390.00	01/11/2018	SYSTEMATIC	3.51	18,749.84
INTEGER HLDGS CORP	45826H109	150.00	01/12/2018	SYSTEMATIC	1.35	7,213.07
INTERFACE INC CL A	458665304	745.00	05/04/2018	SYSTEMATIC	6.71	16,820.99
INTERFACE INC CL A	458665304	345.00	05/07/2018	SYSTEMATIC	3.11	7,799.36
INTERFACE INC CL A	458665304	340.00	11/14/2018	SYSTEMATIC	3.74	5,748.10
INVESCO MORTGAGE CAPITAL INC	46131B100	885.00	11/14/2018	SYSTEMATIC	9.74	13,592.91
INVESCO MORTGAGE CAPITAL INC	46131B100	720.00	11/14/2018	SYSTEMATIC	7.92	10,989.58
INVESCO MORTGAGE CAPITAL INC	46131B100	170.00	02/20/2018	SYSTEMATIC	1.53	2,694.29
ION GEOPHYSICAL CORP	462044207	115.00	08/29/2018	SYSTEMATIC	1.04	1,999.13
ION GEOPHYSICAL CORP	462044207	395.00	08/28/2018	SYSTEMATIC	3.56	6,890.92
ION GEOPHYSICAL CORP	462044207	130.00	06/19/2018	SYSTEMATIC	1.17	2,990.39
ION GEOPHYSICAL CORP	462044207	530.00	06/18/2018	SYSTEMATIC	4.77	12,692.02
ION GEOPHYSICAL CORP	462044207	435.00	06/15/2018	SYSTEMATIC	3.92	10,317.81
JABIL CIRCUIT INC	466313103	140.00	12/20/2018	SYSTEMATIC	1.54	3,094.14
JANUS HENDERSON GROUP PLC	G4474Y214	1,085.00	12/20/2018	SYSTEMATIC	11.94	21,510.02
K12 INC	48273U102	205.00	10/09/2018	SYSTEMATIC	1.85	3,500.03
K12 INC	48273U102	175.00	04/02/2018	SYSTEMATIC	1.58	2,520.53
KELLY SERVICES INC CL A	488152208	485.00	10/09/2018	SYSTEMATIC	4.37	11,083.13
KELLY SERVICES INC CL A	488152208	85.00	10/10/2018	SYSTEMATIC	0.77	1,944.46
KELLY SERVICES INC CL A	488152208	520.00	10/10/2018	SYSTEMATIC	4.68	12,011.22
KFORCE INC	493732101	530.00	10/09/2018	SYSTEMATIC	4.77	19,388.14
KFORCE INC	493732101	85.00	11/14/2018	SYSTEMATIC	0.94	2,680.87
KFORCE INC	493732101	140.00	10/10/2018	SYSTEMATIC	1.26	5,006.95
KIRKLAND'S INC	497498105	310.00	05/04/2018	SYSTEMATIC	2.79	3,347.66
KIRKLAND'S INC	497498105	540.00	05/11/2018	SYSTEMATIC	4.86	5,943.01
KIRKLAND'S INC	497498105	235.00	05/10/2018	SYSTEMATIC	2.12	2,587.98
KIRKLAND'S INC	497498105	320.00	05/09/2018	SYSTEMATIC	2.88	3,482.03
KIRKLAND'S INC	497498105	155.00	05/08/2018	SYSTEMATIC	1.40	1,691.47
KIRKLAND'S INC	497498105	240.00	05/07/2018	SYSTEMATIC	2.16	2,594.81
KITE REALTY GROUP TR	49803T300	455.00	02/20/2018	SYSTEMATIC	4.10	6,778.21

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
KRATON PERFORMANCE POLYMERS INC	50077C106	185.00	05/07/2018	SYSTEMATIC	1.67	8,525.94
KRATON PERFORMANCE POLYMERS INC	50077C106	345.00	05/04/2018	SYSTEMATIC	3.11	16,039.62
KRATON PERFORMANCE POLYMERS INC	50077C106	130.00	12/20/2018	SYSTEMATIC	1.43	2,922.17
KRATON PERFORMANCE POLYMERS INC	50077C106	325.00	11/14/2018	SYSTEMATIC	3.58	8,961.88
KULICKE & SOFFA INDS INC	501242101	140.00	11/14/2018	SYSTEMATIC	1.54	2,920.89
KULICKE & SOFFA INDS INC	501242101	100.00	05/04/2018	SYSTEMATIC	0.90	2,301.34
KULICKE & SOFFA INDS INC	501242101	130.00	08/28/2018	SYSTEMATIC	1.17	3,337.76
LAKELAND BANCORP INC	511637100	905.00	11/14/2018	SYSTEMATIC	9.96	14,894.28
LAKELAND BANCORP INC	511637100	270.00	11/14/2018	SYSTEMATIC	2.97	4,428.27
LAREDO PETE HLDGS INC	516806106	770.00	06/15/2018	SYSTEMATIC	6.93	6,715.02
LAREDO PETE HLDGS INC	516806106	1,425.00	12/20/2018	SYSTEMATIC	15.68	5,461.60
LAREDO PETE HLDGS INC	516806106	2,695.00	04/02/2018	SYSTEMATIC	24.26	23,425.48
LAREDO PETE HLDGS INC	516806106	1,120.00	11/14/2018	SYSTEMATIC	12.32	6,307.13
LAREDO PETE HLDGS INC	516806106	485.00	08/28/2018	SYSTEMATIC	4.37	4,125.40
LEGG MASON INC	524901105	120.00	06/15/2018	SYSTEMATIC	1.08	4,278.14
LEGG MASON INC	524901105	105.00	08/28/2018	SYSTEMATIC	0.95	3,318.91
LHC GROUP INC	50187A107	65.00	01/11/2018	SYSTEMATIC	0.59	4,055.75
LOUISIANA PAC CORP	546347105	95.00	10/09/2018	SYSTEMATIC	0.86	2,391.06
LUMINEX CORP DEL	55027E102	180.00	08/28/2018	SYSTEMATIC	1.62	5,029.78
LUMINEX CORP DEL	55027E102	150.00	01/11/2018	SYSTEMATIC	1.35	3,117.99
MADDEN STEVEN LTD	556269108	490.00	04/02/2018	SYSTEMATIC	4.41	21,243.41
MADDEN STEVEN LTD	556269108	50.00	04/03/2018	SYSTEMATIC	0.45	2,194.45
MAGELLAN HEALTH SVCS INC	559079207	40.00	11/14/2018	SYSTEMATIC	0.44	2,527.95
MAGELLAN HEALTH SVCS INC	559079207	65.00	08/28/2018	SYSTEMATIC	0.59	4,874.63
MAGELLAN HEALTH SVCS INC	559079207	55.00	05/04/2018	SYSTEMATIC	0.50	4,821.82
MALLINCKRODT PLC	G5785G107	360.00	12/20/2018	SYSTEMATIC	3.96	6,793.60
MALLINCKRODT PLC	G5785G107	715.00	08/28/2018	SYSTEMATIC	6.44	25,468.03
MALLINCKRODT PLC	G5785G107	80.00	10/09/2018	SYSTEMATIC	0.72	2,372.72
MANHATTAN ASSOCS INC	562750109	40.00	04/03/2018	SYSTEMATIC	0.36	1,679.12
MANHATTAN ASSOCS INC	562750109	520.00	04/02/2018	SYSTEMATIC	4.68	21,465.65

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MANPOWER INC WIS	56418H100	50.00	05/04/2018	SYSTEMATIC	0.45	4,862.51
MANPOWER INC WIS	56418H100	25.00	07/20/2018	SYSTEMATIC	0.23	2,158.07
MANPOWER INC WIS	56418H100	10.00	07/23/2018	SYSTEMATIC	0.09	860.87
MANPOWER INC WIS	56418H100	35.00	12/20/2018	SYSTEMATIC	0.39	2,401.80
MATRIX SVC CO	576853105	385.00	06/19/2018	SYSTEMATIC	3.47	7,392.27
MATRIX SVC CO	576853105	580.00	06/15/2018	SYSTEMATIC	5.22	11,108.74
MATRIX SVC CO	576853105	380.00	06/18/2018	SYSTEMATIC	3.42	7,337.04
MATRIX SVC CO	576853105	185.00	12/20/2018	SYSTEMATIC	2.04	3,355.39
MAXIMUS INC	577933104	40.00	06/15/2018	SYSTEMATIC	0.36	2,489.13
MCDERMOTT INTERNATIONAL INC	580037703	155.00	06/15/2018	SYSTEMATIC	1.40	3,204.85
MDU RESOURCES GROUP INC	552690109	105.00	01/11/2018	SYSTEMATIC	0.95	2,782.35
MDU RESOURCES GROUP INC	552690109	120.00	10/09/2018	SYSTEMATIC	1.08	3,076.27
MEDEQUITIES REALTY TRUST, INC	58409L306	270.00	11/14/2018	SYSTEMATIC	2.97	2,354.89
MEDEQUITIES REALTY TRUST, INC	58409L306	180.00	06/15/2018	SYSTEMATIC	1.62	1,856.18
MEDEQUITIES REALTY TRUST, INC	58409L306	75.00	06/18/2018	SYSTEMATIC	0.68	772.21
MEDICAL PPTYS TR INC COMMON	58463J304	240.00	02/20/2018	SYSTEMATIC	2.16	2,995.63
MEDIFAST INC COM	58470H101	45.00	11/14/2018	SYSTEMATIC	0.50	7,059.55
MEDNAX INC	58502B106	70.00	11/14/2018	SYSTEMATIC	0.77	2,855.66
MEDNAX INC	58502B106	75.00	05/04/2018	SYSTEMATIC	0.68	3,474.55
MEDPACE HLDGS INC	58506Q109	175.00	04/03/2018	SYSTEMATIC	1.58	6,278.90
MEDPACE HLDGS INC	58506Q109	470.00	04/02/2018	SYSTEMATIC	4.23	16,959.62
MELLANOX TECHNOLOGIES LTD	M51363113	320.00	10/09/2018	SYSTEMATIC	2.88	24,325.63
MERCER INTL INC SBI NEW	588056101	1,350.00	07/20/2018	SYSTEMATIC	12.15	23,875.43
MERCER INTL INC SBI NEW	588056101	165.00	10/09/2018	SYSTEMATIC	1.49	2,962.68
MERCER INTL INC SBI NEW	588056101	175.00	11/14/2018	SYSTEMATIC	1.93	2,416.78
MERIDIAN BIOSCIENCE INC	589584101	140.00	01/12/2018	SYSTEMATIC	1.26	2,104.37
MERIDIAN BIOSCIENCE INC	589584101	85.00	01/11/2018	SYSTEMATIC	0.77	1,256.69
MERITOR INC	59001K100	910.00	02/20/2018	SYSTEMATIC	8.19	23,510.68
MERITOR INC	59001K100	195.00	04/02/2018	SYSTEMATIC	1.76	4,047.31
MERITOR INC	59001K100	120.00	05/04/2018	SYSTEMATIC	1.08	2,334.69

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MERITOR INC	59001K100	145.00	11/14/2018	SYSTEMATIC	1.60	2,485.71
METHANEX CORP	59151K108	60.00	12/20/2018	SYSTEMATIC	0.66	2,987.70
METHANEX CORP	59151K108	60.00	11/14/2018	SYSTEMATIC	0.66	3,851.55
MGIC INVT CORP WIS	552848103	1,445.00	01/11/2018	SYSTEMATIC	13.01	21,247.72
MGIC INVT CORP WIS	552848103	545.00	05/04/2018	SYSTEMATIC	4.91	5,694.48
MGIC INVT CORP WIS	552848103	280.00	01/12/2018	SYSTEMATIC	2.52	4,124.85
MILLER HERMAN INC	600544100	705.00	04/02/2018	SYSTEMATIC	6.35	21,865.23
MILLER HERMAN INC	600544100	65.00	04/03/2018	SYSTEMATIC	0.59	2,075.27
MILLER HERMAN INC	600544100	70.00	11/14/2018	SYSTEMATIC	0.77	2,365.13
MKS INSTRUMENTS INC	55306N104	30.00	05/04/2018	SYSTEMATIC	0.27	3,203.69
MKS INSTRUMENTS INC	55306N104	50.00	08/28/2018	SYSTEMATIC	0.45	4,507.95
MKS INSTRUMENTS INC	55306N104	40.00	11/14/2018	SYSTEMATIC	0.44	2,912.17
MODINE MFG CO	607828100	1,400.00	05/04/2018	SYSTEMATIC	12.60	24,224.65
MODINE MFG CO	607828100	205.00	10/09/2018	SYSTEMATIC	1.85	3,090.26
MORTGAGE INVESTMENT CORP	55378A105	50.00	01/11/2018	SYSTEMATIC	0.45	911.84
MORTGAGE INVESTMENT CORP	55378A105	120.00	01/12/2018	SYSTEMATIC	1.08	2,179.57
MOVADO GROUP INC	624580106	125.00	10/09/2018	SYSTEMATIC	1.13	4,834.46
MSG NETWORK INC	553573106	925.00	10/09/2018	SYSTEMATIC	8.33	24,845.23
MURPHY OIL CORP	626717102	910.00	04/02/2018	SYSTEMATIC	8.19	23,327.94
MYERS INDS INC	628464109	630.00	06/15/2018	SYSTEMATIC	5.67	12,961.18
MYERS INDS INC	628464109	395.00	06/18/2018	SYSTEMATIC	3.56	8,190.29
MYERS INDS INC	628464109	235.00	06/19/2018	SYSTEMATIC	2.12	4,791.89
MYERS INDS INC	628464109	255.00	11/14/2018	SYSTEMATIC	2.81	4,206.18
MYRIAD GENETICS INC	62855J104	100.00	04/02/2018	SYSTEMATIC	0.90	2,981.45
MYRIAD GENETICS INC	62855J104	75.00	05/04/2018	SYSTEMATIC	0.68	2,138.18
MYRIAD GENETICS INC	62855J104	185.00	11/14/2018	SYSTEMATIC	2.04	5,796.70
NACCO IND INC CL A	629579103	100.00	01/19/2018	SYSTEMATIC	0.90	4,203.81
NACCO IND INC CL A	629579103	235.00	01/19/2018	SYSTEMATIC	2.12	9,833.13
NACCO IND INC CL A	629579103	145.00	01/19/2018	SYSTEMATIC	1.31	5,845.77
NANOMETRICS INC	630077105	360.00	08/29/2018	SYSTEMATIC	3.24	16,336.16

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NANOMETRICS INC	630077105	90.00	10/09/2018	SYSTEMATIC	0.81	3,003.89
NANOMETRICS INC	630077105	235.00	08/28/2018	SYSTEMATIC	2.12	10,303.95
NATIONAL FUEL GAS CO N J	636180101	55.00	01/11/2018	SYSTEMATIC	0.50	3,096.99
NATIONAL FUEL GAS CO N J	636180101	50.00	06/15/2018	SYSTEMATIC	0.45	2,631.41
NATIONAL HEALTHCARE CORP	635906100	25.00	02/20/2018	SYSTEMATIC	0.23	1,534.45
NATIONAL HEALTHCARE CORP	635906100	55.00	02/21/2018	SYSTEMATIC	0.50	3,453.95
NATIONAL HEALTHCARE CORP	635906100	40.00	10/09/2018	SYSTEMATIC	0.36	2,981.72
NATURAL GROCERS BY VITAMIN COTTA	63888U108	920.00	07/20/2018	SYSTEMATIC	8.28	14,189.44
NATURAL GROCERS BY VITAMIN COTTA	63888U108	385.00	07/23/2018	SYSTEMATIC	3.47	5,910.45
NATURAL GROCERS BY VITAMIN COTTA	63888U108	250.00	10/09/2018	SYSTEMATIC	2.25	3,884.95
NATUS MEDICAL INC	639050103	85.00	11/14/2018	SYSTEMATIC	0.94	2,578.60
NATUS MEDICAL INC	639050103	215.00	01/11/2018	SYSTEMATIC	1.94	6,341.24
NAVIENT CORP	63938C108	400.00	12/20/2018	SYSTEMATIC	4.40	3,693.84
NAVIENT CORP	63938C108	210.00	08/28/2018	SYSTEMATIC	1.89	2,803.29
NCI	628852204	1,425.00	02/20/2018	SYSTEMATIC	12.83	24,110.04
NCI	628852204	600.00	08/28/2018	SYSTEMATIC	5.40	9,217.61
NCI	628852204	540.00	08/29/2018	SYSTEMATIC	4.86	8,420.18
NCI	628852204	535.00	08/30/2018	SYSTEMATIC	4.82	8,426.66
NCI	628852204	175.00	11/14/2018	SYSTEMATIC	1.93	2,290.91
NCI	628852204	355.00	12/20/2018	SYSTEMATIC	3.91	3,523.34
NCR CORP NEW	62886E108	135.00	08/28/2018	SYSTEMATIC	1.22	3,835.22
NELNET INC CL A	64031N108	425.00	12/20/2018	SYSTEMATIC	4.68	21,518.18
NEW YORK MTG TR INC	649604501	3,105.00	02/20/2018	SYSTEMATIC	27.95	17,714.09
NEW YORK MTG TR INC	649604501	1,140.00	02/21/2018	SYSTEMATIC	10.26	6,541.41
NEWS CORP NEW	65249B109	1,780.00	12/20/2018	SYSTEMATIC	19.58	21,408.24
NEXEO SOLUTIONS INC	65342H102	655.00	08/31/2018	SYSTEMATIC	5.90	6,640.65
NEXEO SOLUTIONS INC	65342H102	420.00	08/30/2018	SYSTEMATIC	3.78	4,266.13
NEXEO SOLUTIONS INC	65342H102	495.00	08/29/2018	SYSTEMATIC	4.46	5,026.31
NEXEO SOLUTIONS INC	65342H102	925.00	08/28/2018	SYSTEMATIC	8.33	9,365.37
NEXTGEN HEALTHCARE INC. COM	65343C102	145.00	11/14/2018	SYSTEMATIC	1.60	2,274.62

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NEXTGEN HEALTHCARE INC. COM	65343C102	160.00	11/14/2018	SYSTEMATIC	1.76	2,505.29
NIC INC	62914B100	225.00	11/14/2018	SYSTEMATIC	2.48	3,107.79
NIC INC	62914B100	345.00	02/20/2018	SYSTEMATIC	3.11	4,860.58
NOBLE CORP PLC	G65431101	5,325.00	05/04/2018	SYSTEMATIC	47.93	23,637.04
NOBLE CORP PLC	G65431101	1,600.00	11/14/2018	SYSTEMATIC	17.60	7,372.99
NOBLE CORP PLC	G65431101	1,890.00	12/20/2018	SYSTEMATIC	20.79	5,708.93
NORTHWESTERN CORP	668074305	485.00	06/15/2018	SYSTEMATIC	4.37	25,790.90
NOVA MEASURING INSTRUMENTS LTD	M7516K103	95.00	01/11/2018	SYSTEMATIC	0.86	2,645.71
OCEANEERING INTL INC	675232102	230.00	02/20/2018	SYSTEMATIC	2.07	4,166.81
OCWEN FINANCIAL CORP	675746309	5,455.00	06/15/2018	SYSTEMATIC	49.10	24,316.21
OCWEN FINANCIAL CORP	675746309	5,945.00	12/20/2018	SYSTEMATIC	65.40	8,825.36
OCWEN FINANCIAL CORP	675746309	790.00	11/14/2018	SYSTEMATIC	8.69	2,240.01
OCWEN FINANCIAL CORP	675746309	2,150.00	11/14/2018	SYSTEMATIC	23.65	6,188.67
OFFICE DEPOT INC	676220106	185.00	01/11/2018	SYSTEMATIC	1.67	614.93
OFFICE DEPOT INC	676220106	630.00	01/12/2018	SYSTEMATIC	5.67	2,117.18
OFFICE DEPOT INC	676220106	6,415.00	12/20/2018	SYSTEMATIC	70.57	17,068.40
OLIN CORP COM PAR \$1	680665205	1,150.00	11/14/2018	SYSTEMATIC	12.65	23,827.36
ORASURE TECHNOLOGIES INC	68554V108	190.00	06/15/2018	SYSTEMATIC	1.71	3,304.04
ORASURE TECHNOLOGIES INC	68554V108	410.00	11/14/2018	SYSTEMATIC	4.51	5,498.72
ORITANI FINL CORP DEL	68633D103	285.00	06/15/2018	SYSTEMATIC	2.57	4,696.78
ORITANI FINL CORP DEL	68633D103	135.00	01/11/2018	SYSTEMATIC	1.22	2,216.99
ORITANI FINL CORP DEL	68633D103	20.00	01/12/2018	SYSTEMATIC	0.18	327.15
ORTHOFIX INTL N V	N6748L102	40.00	05/04/2018	SYSTEMATIC	0.36	2,134.06
OSI SYS INC	671044105	135.00	11/14/2018	SYSTEMATIC	1.49	9,993.54
OSI SYS INC	671044105	190.00	11/14/2018	SYSTEMATIC	2.09	14,147.10
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	1,165.00	02/20/2018	SYSTEMATIC	10.49	2,283.96
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	830.00	02/21/2018	SYSTEMATIC	7.47	1,667.57
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	595.00	02/22/2018	SYSTEMATIC	5.36	1,201.02
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	1,240.00	07/20/2018	SYSTEMATIC	11.16	4,422.96
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	210.00	07/23/2018	SYSTEMATIC	1.89	760.43

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
OWENS & MINOR INC	690732102	640.00	12/20/2018	SYSTEMATIC	7.04	4,337.22
OWENS & MINOR INC	690732102	1,225.00	11/14/2018	SYSTEMATIC	13.48	11,267.82
OWENS & MINOR INC	690732102	255.00	02/20/2018	SYSTEMATIC	2.30	3,943.66
OWENS ILL INC	690768403	260.00	06/15/2018	SYSTEMATIC	2.34	4,759.25
OWENS ILL INC	690768403	130.00	02/20/2018	SYSTEMATIC	1.17	2,781.87
PACIFIC CITY FINL	69406T408	400.00	10/10/2018	SYSTEMATIC	3.60	7,772.12
PACIFIC CITY FINL	69406T408	605.00	10/09/2018	SYSTEMATIC	5.45	11,820.37
PACIFIC CITY FINL	69406T408	40.00	10/10/2018	SYSTEMATIC	0.36	776.96
PACIFIC ETHANOL INC	69423U305	5,035.00	07/20/2018	SYSTEMATIC	45.32	13,423.82
PACIFIC ETHANOL INC	69423U305	1,670.00	08/28/2018	SYSTEMATIC	15.03	3,352.69
PACIFIC ETHANOL INC	69423U305	1,455.00	08/29/2018	SYSTEMATIC	13.10	2,850.35
PACIFIC ETHANOL INC	69423U305	3,205.00	07/23/2018	SYSTEMATIC	28.85	9,409.56
PACIFIC ETHANOL INC	69423U305	1,740.00	11/14/2018	SYSTEMATIC	19.14	3,038.11
PAR PETE CORP	69888T207	155.00	02/20/2018	SYSTEMATIC	1.40	2,761.89
PATTERSON COS INC	703395103	320.00	04/02/2018	SYSTEMATIC	2.88	7,200.51
PATTERSON COS INC	703395103	160.00	02/20/2018	SYSTEMATIC	1.44	4,951.40
PBF ENERGY INC	69318G106	790.00	02/20/2018	SYSTEMATIC	7.11	23,968.21
PBF ENERGY INC	69318G106	125.00	11/14/2018	SYSTEMATIC	1.38	5,007.74
PBF ENERGY INC	69318G106	100.00	12/20/2018	SYSTEMATIC	1.10	3,224.75
PC CONNECTION INC	69318J100	160.00	12/21/2018	SYSTEMATIC	1.76	4,868.10
PC CONNECTION INC	69318J100	215.00	12/24/2018	SYSTEMATIC	2.37	6,305.27
PC CONNECTION INC	69318J100	290.00	12/20/2018	SYSTEMATIC	3.19	8,687.39
PC MALL INC	69323K100	655.00	12/20/2018	SYSTEMATIC	7.21	12,047.62
PC MALL INC	69323K100	245.00	12/21/2018	SYSTEMATIC	2.70	4,486.98
PDL BIOPHARMA INC	69329Y104	1,010.00	08/28/2018	SYSTEMATIC	9.09	2,366.35
PDL BIOPHARMA INC	69329Y104	1,395.00	02/20/2018	SYSTEMATIC	12.56	3,467.15
PDL BIOPHARMA INC	69329Y104	1,305.00	06/15/2018	SYSTEMATIC	11.75	3,548.82
PDL BIOPHARMA INC	69329Y104	600.00	08/29/2018	SYSTEMATIC	5.40	1,411.45
PEABODY ENERGY CORP NEW	704551100	75.00	10/09/2018	SYSTEMATIC	0.68	2,659.92
PEABODY ENERGY CORP NEW	704551100	60.00	08/28/2018	SYSTEMATIC	0.54	2,545.14

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PEABODY ENERGY CORP NEW	704551100	620.00	04/02/2018	SYSTEMATIC	5.58	22,908.44
PEAPACK GLADSTONE FINL CORP	704699107	145.00	06/15/2018	SYSTEMATIC	1.31	4,982.90
PEAPACK GLADSTONE FINL CORP	704699107	95.00	01/11/2018	SYSTEMATIC	0.86	3,398.54
PEAPACK GLADSTONE FINL CORP	704699107	10.00	06/18/2018	SYSTEMATIC	0.09	342.31
PEAPACK GLADSTONE FINL CORP	704699107	25.00	01/12/2018	SYSTEMATIC	0.23	899.08
PENNYMAC FINL SERVICES, INC	70932M107	155.00	11/14/2018	SYSTEMATIC	1.71	3,228.51
PENNYMAC FINL SVCS INC	70932B101	920.00	07/23/2018	SYSTEMATIC	8.28	18,354.83
PENNYMAC FINL SVCS INC	70932B101	330.00	07/20/2018	SYSTEMATIC	2.97	6,509.32
PEOPLES BANCORP INC	709789101	190.00	06/18/2018	SYSTEMATIC	1.71	7,233.03
PEOPLES BANCORP INC	709789101	180.00	06/19/2018	SYSTEMATIC	1.62	6,908.78
PEOPLES BANCORP INC	709789101	165.00	06/15/2018	SYSTEMATIC	1.49	6,275.38
PERFICIENT INC	71375U101	135.00	02/20/2018	SYSTEMATIC	1.22	2,580.46
PIEDMONT OFFICE RLTY TR INC CL A	720190206	875.00	08/29/2018	SYSTEMATIC	7.88	17,439.03
PIEDMONT OFFICE RLTY TR INC CL A	720190206	405.00	08/28/2018	SYSTEMATIC	3.65	8,057.72
PIER #1 INC	720279108	2,610.00	05/04/2018	SYSTEMATIC	23.49	6,173.90
PIER #1 INC	720279108	65.00	02/21/2018	SYSTEMATIC	0.59	218.23
PIER #1 INC	720279108	1,635.00	02/20/2018	SYSTEMATIC	14.72	5,346.24
PIER #1 INC	720279108	200.00	01/11/2018	SYSTEMATIC	1.80	838.48
PIER #1 INC	720279108	410.00	01/12/2018	SYSTEMATIC	3.69	1,707.81
PITNEY BOWES INC	724479100	3,230.00	08/28/2018	SYSTEMATIC	29.07	26,020.14
PLANTRONICS INC NEW	727493108	70.00	08/28/2018	SYSTEMATIC	0.63	4,702.54
POINTS INTL LTD	730843208	845.00	07/20/2018	SYSTEMATIC	7.61	14,407.51
POINTS INTL LTD	730843208	570.00	07/23/2018	SYSTEMATIC	5.13	9,731.27
PORTLAND GEN ELEC CO PP	736508847	65.00	01/11/2018	SYSTEMATIC	0.59	2,824.24
PORTLAND GEN ELEC CO PP	736508847	70.00	06/15/2018	SYSTEMATIC	0.63	2,830.62
PRECISION DRILLING CORP	74022D308	4,680.00	06/15/2018	SYSTEMATIC	42.12	16,283.59
PRECISION DRILLING CORP	74022D308	2,540.00	12/20/2018	SYSTEMATIC	27.94	4,625.85
PRECISION DRILLING CORP	74022D308	2,980.00	06/18/2018	SYSTEMATIC	26.82	10,384.41
PRECISION DRILLING CORP	74022D308	2,325.00	11/14/2018	SYSTEMATIC	25.58	6,059.95
PREFERRED BK LOS ANGELES CA	740367404	180.00	02/20/2018	SYSTEMATIC	1.62	11,399.87

SECURITY NAME	A CUSIP	B SHARES	C Date Acquired	D Manager	E COMMISSION	F Cost Basis
PREFERRED BK LOS ANGELES CA	740367404	125.00	02/21/2018	SYSTEMATIC	1.13	8,100.82
PREFERRED BK LOS ANGELES CA	740367404	80.00	02/22/2018	SYSTEMATIC	0.72	5,243.49
PREFERRED BK LOS ANGELES CA	740367404	75.00	11/14/2018	SYSTEMATIC	0.83	3,970.89
PREMIER INC	74051N102	40.00	06/18/2018	SYSTEMATIC	0.36	1,413.06
PREMIER INC	74051N102	685.00	06/15/2018	SYSTEMATIC	6.17	24,330.66
PRESTIGE BRANDS HLDGS INC	74112D101	95.00	06/18/2018	SYSTEMATIC	0.86	3,342.52
PRESTIGE BRANDS HLDGS INC	74112D101	625.00	06/15/2018	SYSTEMATIC	5.63	22,248.94
PRIMORIS SVCS CORP	74164F103	115.00	08/28/2018	SYSTEMATIC	1.04	2,887.19
PROASSURANCE CORPORATION	74267C106	390.00	12/20/2018	SYSTEMATIC	4.29	15,238.78
PROASSURANCE CORPORATION	74267C106	165.00	12/21/2018	SYSTEMATIC	1.82	6,460.38
PROGRESS SOFTWARE CORP	743312100	600.00	04/02/2018	SYSTEMATIC	5.40	23,122.02
PROGRESS SOFTWARE CORP	743312100	105.00	10/09/2018	SYSTEMATIC	0.95	3,674.77
PROSPERITY BANCSHARES INC	743606105	315.00	07/20/2018	SYSTEMATIC	2.84	21,670.24
PROSPERITY BANCSHARES INC	743606105	40.00	07/23/2018	SYSTEMATIC	0.36	2,769.50
PROVIDENCE SVC CORP	743815102	40.00	08/28/2018	SYSTEMATIC	0.36	2,682.83
QCR HLDGS INC	74727A104	190.00	05/07/2018	SYSTEMATIC	1.71	8,753.72
QCR HLDGS INC	74727A104	70.00	01/11/2018	SYSTEMATIC	0.63	3,022.08
QCR HLDGS INC	74727A104	295.00	05/04/2018	SYSTEMATIC	2.66	13,499.17
QCR HLDGS INC	74727A104	110.00	08/28/2018	SYSTEMATIC	0.99	4,879.00
QCR HLDGS INC	74727A104	35.00	08/29/2018	SYSTEMATIC	0.32	1,559.47
QEP RES INC	74733V100	460.00	02/20/2018	SYSTEMATIC	4.14	3,820.59
QUAD / GRAPHICS INC CL A	747301109	345.00	06/15/2018	SYSTEMATIC	3.11	6,908.25
QUAD / GRAPHICS INC CL A	747301109	155.00	10/09/2018	SYSTEMATIC	1.40	3,020.21
QUAD / GRAPHICS INC CL A	747301109	190.00	11/14/2018	SYSTEMATIC	2.09	3,238.10
QUAD / GRAPHICS INC CL A	747301109	250.00	12/20/2018	SYSTEMATIC	2.75	3,345.75
QUALITY SYS INC	747582104	345.00	02/20/2018	SYSTEMATIC	3.11	4,402.73
QUANEX BUILDING PRODUCTS	747619104	735.00	07/23/2018	SYSTEMATIC	6.62	13,664.61
QUANEX BUILDING PRODUCTS	747619104	635.00	07/20/2018	SYSTEMATIC	5.72	11,525.38
QUANTUM CORPORATION	747906501	680.00	02/21/2018	SYSTEMATIC	6.12	2,895.08
QUANTUM CORPORATION	747906501	630.00	02/20/2018	SYSTEMATIC	5.67	2,499.69

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
QUINSTREET INC	74874Q100	500.00	01/11/2018	SYSTEMATIC	4.50	4,680.30
QUINSTREET INC	74874Q100	295.00	05/04/2018	SYSTEMATIC	2.66	3,547.72
RADIAN GROUP INC	750236101	345.00	05/04/2018	SYSTEMATIC	3.11	5,334.56
RALPH LAUREN CORP	751212101	35.00	12/20/2018	SYSTEMATIC	0.39	3,587.73
RAMBUS INC	750917106	1,720.00	04/02/2018	SYSTEMATIC	15.48	23,127.81
RAMCO-GERSHENSON PROPERTIES TR	751452202	290.00	02/20/2018	SYSTEMATIC	2.61	3,409.98
RBB BANCORP	74930B105	160.00	11/14/2018	SYSTEMATIC	1.76	3,536.87
RBB BANCORP	74930B105	100.00	08/28/2018	SYSTEMATIC	0.90	2,874.65
RBB BANCORP	74930B105	625.00	07/20/2018	SYSTEMATIC	5.63	20,377.38
RED ROBIN GOURMET BURGERS INC	75689M101	140.00	08/28/2018	SYSTEMATIC	1.26	5,754.44
RED ROBIN GOURMET BURGERS INC	75689M101	75.00	11/14/2018	SYSTEMATIC	0.83	2,597.97
RED ROBIN GOURMET BURGERS INC	75689M101	50.00	06/18/2018	SYSTEMATIC	0.45	2,658.89
RED ROBIN GOURMET BURGERS INC	75689M101	430.00	06/15/2018	SYSTEMATIC	3.87	22,883.44
REGAL BELOIT CORP WISCONSIN	758750103	40.00	05/04/2018	SYSTEMATIC	0.36	2,852.36
RENEWABLE ENERGY GROUP INC	75972A301	225.00	07/23/2018	SYSTEMATIC	2.03	3,837.47
RENEWABLE ENERGY GROUP INC	75972A301	100.00	11/14/2018	SYSTEMATIC	1.10	2,547.50
RENEWABLE ENERGY GROUP INC	75972A301	1,230.00	07/20/2018	SYSTEMATIC	11.07	20,864.12
RESOLUTE FST PRODS INC	76117W109	290.00	06/15/2018	SYSTEMATIC	2.61	2,958.90
RESOLUTE FST PRODS INC	76117W109	2,940.00	02/20/2018	SYSTEMATIC	26.46	23,926.93
RESOLUTE FST PRODS INC	76117W109	780.00	12/20/2018	SYSTEMATIC	8.58	6,677.35
RESOURCE CAP CORP	76120W708	1,095.00	01/12/2018	SYSTEMATIC	9.86	10,439.41
RESOURCE CAP CORP	76120W708	455.00	01/16/2018	SYSTEMATIC	4.10	4,431.80
RESOURCE CAP CORP	76120W708	915.00	01/11/2018	SYSTEMATIC	8.24	8,680.79
RETAIL PPTYS AMER INC REIT	76131V202	1,930.00	06/15/2018	SYSTEMATIC	17.37	25,303.46
REXNORD CORP NEW	76169B102	840.00	06/15/2018	SYSTEMATIC	7.56	25,315.25
RLJ LODGING TR COM	74965L101	1,170.00	08/28/2018	SYSTEMATIC	10.53	25,503.18
ROGERS CORP	775133101	185.00	04/02/2018	SYSTEMATIC	1.67	21,983.09
ROGERS CORP	775133101	30.00	05/04/2018	SYSTEMATIC	0.27	3,318.27
ROWAN COMPANIES PLC	G7665A101	210.00	08/28/2018	SYSTEMATIC	1.89	2,946.09
ROWAN COMPANIES PLC	G7665A101	435.00	02/20/2018	SYSTEMATIC	3.92	5,395.78

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
RPX CORP	74972G103	335.00	04/02/2018	SYSTEMATIC	3.02	3,603.83
RPX CORP	74972G103	220.00	02/20/2018	SYSTEMATIC	1.98	2,855.84
RPX CORP	74972G103	40.00	04/03/2018	SYSTEMATIC	0.36	427.44
RR DONNELLEY & SONS CO	257867200	125.00	07/23/2018	SYSTEMATIC	1.13	708.38
RR DONNELLEY & SONS CO	257867200	940.00	12/20/2018	SYSTEMATIC	10.34	4,506.45
RR DONNELLEY & SONS CO	257867200	300.00	08/28/2018	SYSTEMATIC	2.70	1,565.09
RR DONNELLEY & SONS CO	257867200	615.00	07/20/2018	SYSTEMATIC	5.54	3,452.06
RR DONNELLEY & SONS CO	257867200	60.00	06/18/2018	SYSTEMATIC	0.54	408.46
RR DONNELLEY & SONS CO	257867200	1,000.00	06/15/2018	SYSTEMATIC	9.00	6,768.50
RR DONNELLEY & SONS CO	257867200	870.00	02/20/2018	SYSTEMATIC	7.83	6,049.76
RR DONNELLEY & SONS CO	257867200	200.00	08/29/2018	SYSTEMATIC	1.80	1,046.25
RUSH ENTERPRISES INC CL A	781846209	95.00	04/02/2018	SYSTEMATIC	0.86	3,897.88
RUSH ENTERPRISES INC CL A	781846209	65.00	11/14/2018	SYSTEMATIC	0.72	2,528.56
S & T BANCORP INC	783859101	50.00	01/16/2018	SYSTEMATIC	0.45	2,074.50
S & T BANCORP INC	783859101	175.00	01/11/2018	SYSTEMATIC	1.58	7,133.69
S & T BANCORP INC	783859101	405.00	01/12/2018	SYSTEMATIC	3.65	16,709.78
SABRA HEALTH CARE REIT INC	78573L106	230.00	02/20/2018	SYSTEMATIC	2.07	3,771.40
SALLY BEAUTY HLDGS INC	79546E104	1,450.00	08/28/2018	SYSTEMATIC	13.05	21,988.64
SANDERSON FARMS INC	800013104	25.00	05/04/2018	SYSTEMATIC	0.23	2,840.73
SANDERSON FARMS INC	800013104	40.00	06/15/2018	SYSTEMATIC	0.36	4,140.59
SANDERSON FARMS INC	800013104	25.00	01/11/2018	SYSTEMATIC	0.23	3,350.19
SANDRIDGE ENERGY INC	80007P869	700.00	01/11/2018	SYSTEMATIC	6.30	14,833.63
SANDRIDGE ENERGY INC	80007P869	490.00	01/12/2018	SYSTEMATIC	4.41	10,370.70
SANMINA CORP	801056102	120.00	10/09/2018	SYSTEMATIC	1.08	3,203.21
SANMINA CORP	801056102	200.00	02/20/2018	SYSTEMATIC	1.80	5,385.89
SCANSOURCE INC	806037107	580.00	11/14/2018	SYSTEMATIC	6.38	24,145.39
SCHNITZER STEEL INDS INC CL A	806882106	170.00	05/04/2018	SYSTEMATIC	1.53	4,962.23
SCHNITZER STEEL INDS INC CL A	806882106	295.00	08/28/2018	SYSTEMATIC	2.66	7,628.95
SEACOR HOLDINGS INC	811904101	95.00	12/20/2018	SYSTEMATIC	1.05	3,665.07
SEACOR HOLDINGS INC	811904101	210.00	07/23/2018	SYSTEMATIC	1.89	11,441.66

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SEACOR HOLDINGS INC	811904101	245.00	07/20/2018	SYSTEMATIC	2.21	13,229.20
SELECT INCOME REIT	81618T100	165.00	02/20/2018	SYSTEMATIC	1.49	3,340.47
SELECT INCOME REIT	81618T100	200.00	10/09/2018	SYSTEMATIC	1.80	3,704.22
SELECT MED HLDGS CORP	81619Q105	1,305.00	12/20/2018	SYSTEMATIC	14.36	22,133.20
SENIOR HOUSING PROP TRUST	81721M109	1,050.00	08/28/2018	SYSTEMATIC	9.45	19,757.93
SENIOR HOUSING PROP TRUST	81721M109	300.00	08/29/2018	SYSTEMATIC	2.70	5,633.64
SENIOR HOUSING PROP TRUST	81721M109	165.00	11/14/2018	SYSTEMATIC	1.82	2,686.86
SENIOR HOUSING PROP TRUST	81721M109	195.00	12/20/2018	SYSTEMATIC	2.15	2,475.08
SHOE CARNIVAL INC	824889109	145.00	02/20/2018	SYSTEMATIC	1.31	3,464.30
SIGNET JEWELERS LTD	G81276100	345.00	07/20/2018	SYSTEMATIC	3.11	20,275.59
SIGNET JEWELERS LTD	G81276100	190.00	12/20/2018	SYSTEMATIC	2.09	5,981.69
SINCLAIR BROADCAST GROUP CL A	829226109	780.00	12/20/2018	SYSTEMATIC	8.58	21,674.56
SLEEP NUMBER CORP	83125X103	125.00	05/04/2018	SYSTEMATIC	1.13	3,563.30
SM ENERGY CO	78454L100	285.00	12/20/2018	SYSTEMATIC	3.14	4,540.60
SM ENERGY CO	78454L100	1,030.00	06/15/2018	SYSTEMATIC	9.27	25,639.58
SM ENERGY CO	78454L100	295.00	11/14/2018	SYSTEMATIC	3.25	6,661.39
SOUTHWESTERN ENERGY CO	845467109	375.00	01/12/2018	SYSTEMATIC	3.38	2,097.49
SOUTHWESTERN ENERGY CO	845467109	2,125.00	02/20/2018	SYSTEMATIC	19.13	7,631.43
SOUTHWESTERN ENERGY CO	845467109	130.00	01/11/2018	SYSTEMATIC	1.17	748.11
SOUTHWESTERN ENERGY CO	845467109	1,680.00	12/20/2018	SYSTEMATIC	18.48	6,222.05
SP PLUS CORP	78469C103	70.00	06/15/2018	SYSTEMATIC	0.63	2,656.66
SPARTANNASH CO	847215100	90.00	10/10/2018	SYSTEMATIC	0.81	1,694.25
SPARTANNASH CO	847215100	170.00	12/20/2018	SYSTEMATIC	1.87	3,005.53
SPARTANNASH CO	847215100	1,210.00	10/09/2018	SYSTEMATIC	10.89	22,894.17
SPIRIT RLTY CAP INC NEW	84860W102	3,125.00	02/20/2018	SYSTEMATIC	28.13	24,128.01
SPOK HLDGS INC	84863T106	185.00	01/11/2018	SYSTEMATIC	1.67	2,846.86
SPOK HLDGS INC	84863T106	200.00	06/15/2018	SYSTEMATIC	1.80	2,880.40
STATE BK FINL CORP	856190103	105.00	01/11/2018	SYSTEMATIC	0.95	3,228.73
STEELCASE INC	858155203	245.00	05/04/2018	SYSTEMATIC	2.21	3,341.67
STEPAN CO	858586100	40.00	02/20/2018	SYSTEMATIC	0.36	2,904.30

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
STEPAN CO	858586100	55.00	05/04/2018	SYSTEMATIC	0.50	3,940.90
STERLING CONSTRUCTION CO	859241101	120.00	11/14/2018	SYSTEMATIC	1.32	1,551.20
STERLING CONSTRUCTION CO	859241101	305.00	11/14/2018	SYSTEMATIC	3.36	3,971.09
STERLING CONSTRUCTION CO	859241101	1,330.00	11/15/2018	SYSTEMATIC	14.63	18,037.67
STIFEL FINANCIAL CORP	860630102	475.00	08/28/2018	SYSTEMATIC	4.28	25,909.62
STRATASYS LTD	M85548101	75.00	01/11/2018	SYSTEMATIC	0.68	1,592.61
STRATASYS LTD	M85548101	110.00	01/12/2018	SYSTEMATIC	0.99	2,354.63
STRATASYS LTD	M85548101	130.00	12/20/2018	SYSTEMATIC	1.43	2,436.40
SUMMIT HOTEL PPTYS INC COM	866082100	650.00	12/21/2018	SYSTEMATIC	7.15	6,851.46
SUMMIT HOTEL PPTYS INC COM	866082100	1,425.00	12/20/2018	SYSTEMATIC	15.68	15,089.33
SUNCOKE ENERGY INC	86722A103	95.00	08/29/2018	SYSTEMATIC	0.86	1,090.47
SUNCOKE ENERGY INC	86722A103	385.00	08/28/2018	SYSTEMATIC	3.47	4,336.56
SYNAPTICS INC	87157D109	185.00	11/14/2018	SYSTEMATIC	2.04	6,950.40
SYNOVUS FINL CORP	87161C501	640.00	11/14/2018	SYSTEMATIC	7.04	24,151.65
SYNTEL INC	87162H103	120.00	02/20/2018	SYSTEMATIC	1.08	2,970.29
TAILORED BRANDS INC	87403A107	40.00	07/23/2018	SYSTEMATIC	0.36	926.40
TAILORED BRANDS INC	87403A107	320.00	12/20/2018	SYSTEMATIC	3.52	4,526.27
TAILORED BRANDS INC	87403A107	255.00	07/20/2018	SYSTEMATIC	2.30	5,686.56
TARO PHARMACEUTICAL INDUS	M8737E108	40.00	04/03/2018	SYSTEMATIC	0.36	3,973.94
TARO PHARMACEUTICAL INDUS	M8737E108	35.00	10/09/2018	SYSTEMATIC	0.32	3,484.19
TARO PHARMACEUTICAL INDUS	M8737E108	200.00	04/02/2018	SYSTEMATIC	1.80	19,817.62
TECH DATA CORP	878237106	55.00	05/04/2018	SYSTEMATIC	0.50	4,310.22
TECH DATA CORP	878237106	55.00	10/09/2018	SYSTEMATIC	0.50	4,043.95
TEEKAY TANKERS LTD CLASS A	Y8565N102	3,300.00	01/12/2018	SYSTEMATIC	29.70	4,442.46
TEEKAY TANKERS LTD CLASS A	Y8565N102	2,130.00	01/11/2018	SYSTEMATIC	19.17	2,820.12
TEGNA INC	87901J105	1,755.00	12/20/2018	SYSTEMATIC	19.31	21,710.23
TELEPHONE & DATA	879433829	90.00	01/11/2018	SYSTEMATIC	0.81	2,469.68
TENET HEALTHCARE CORP	88033G407	820.00	05/04/2018	SYSTEMATIC	7.38	25,460.55
TENET HEALTHCARE CORP	88033G407	115.00	11/14/2018	SYSTEMATIC	1.27	3,047.77
TENET HEALTHCARE CORP	88033G407	165.00	12/20/2018	SYSTEMATIC	1.82	3,297.22

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TENET HEALTHCARE CORP	88033G407	125.00	08/28/2018	SYSTEMATIC	1.13	4,007.38
TERADATA CORP DEL	88076W103	70.00	10/09/2018	SYSTEMATIC	0.63	2,611.99
TEREX CORP NEW	880779103	110.00	04/02/2018	SYSTEMATIC	0.99	4,033.02
TEREX CORP NEW	880779103	115.00	08/28/2018	SYSTEMATIC	1.04	4,391.52
TEREX CORP NEW	880779103	95.00	11/14/2018	SYSTEMATIC	1.05	2,921.05
TEXTAINER GROUP HOLDINGS LTD	G8766E109	275.00	04/02/2018	SYSTEMATIC	2.48	4,675.75
THE BANK OF N.T. BUTTERFIELD &	G0772R208	60.00	11/14/2018	SYSTEMATIC	0.66	2,479.77
THE BANK OF N.T. BUTTERFIELD &	G0772R208	80.00	12/20/2018	SYSTEMATIC	0.88	2,594.75
THIRD POINT REINSURANCE LTD	G8827U100	145.00	01/11/2018	SYSTEMATIC	1.31	2,021.31
THIRD POINT REINSURANCE LTD	G8827U100	175.00	01/12/2018	SYSTEMATIC	1.58	2,424.74
THIRD POINT REINSURANCE LTD	G8827U100	315.00	11/14/2018	SYSTEMATIC	3.47	3,625.08
TILLYS INC	886885102	290.00	05/04/2018	SYSTEMATIC	2.61	3,246.24
TILLYS INC	886885102	420.00	12/20/2018	SYSTEMATIC	4.62	4,652.21
TIMKEN CO	887389104	215.00	08/29/2018	SYSTEMATIC	1.94	10,475.92
TIMKEN CO	887389104	325.00	08/28/2018	SYSTEMATIC	2.93	15,466.86
TITAN INTERNATIONAL INC	88830M102	670.00	12/20/2018	SYSTEMATIC	7.37	3,603.66
TITAN INTERNATIONAL INC	88830M102	1,310.00	07/20/2018	SYSTEMATIC	11.79	13,611.69
TITAN INTERNATIONAL INC	88830M102	650.00	07/23/2018	SYSTEMATIC	5.85	6,909.96
TITAN INTERNATIONAL INC	88830M102	360.00	08/28/2018	SYSTEMATIC	3.24	2,723.30
TITAN INTERNATIONAL INC	88830M102	1,150.00	08/29/2018	SYSTEMATIC	10.35	8,866.80
TIVITY HEALTH INC	88870R102	180.00	12/20/2018	SYSTEMATIC	1.98	4,674.64
TIVITY HEALTH INC	88870R102	75.00	05/04/2018	SYSTEMATIC	0.68	2,687.61
TIVITY HEALTH INC	88870R102	90.00	06/15/2018	SYSTEMATIC	0.81	3,073.05
TIVO CORP	88870P106	1,775.00	12/20/2018	SYSTEMATIC	19.53	17,432.99
TIVO CORP	88870P106	430.00	12/21/2018	SYSTEMATIC	4.73	4,145.03
TREDEGAR CORPORATION	894650100	270.00	08/29/2018	SYSTEMATIC	2.43	6,014.52
TREDEGAR CORPORATION	894650100	210.00	08/28/2018	SYSTEMATIC	1.89	4,516.45
TREDEGAR CORPORATION	894650100	305.00	08/30/2018	SYSTEMATIC	2.75	6,840.25
TREDEGAR CORPORATION	894650100	410.00	08/31/2018	SYSTEMATIC	3.69	9,420.68
TREEHOUSE FOODS INC	89469A104	80.00	04/02/2018	SYSTEMATIC	0.72	3,030.84

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TRICO BANCSHARES	896095106	235.00	05/04/2018	SYSTEMATIC	2.12	8,858.60
TRICO BANCSHARES	896095106	255.00	05/07/2018	SYSTEMATIC	2.30	9,587.55
TRICO BANCSHARES	896095106	140.00	06/15/2018	SYSTEMATIC	1.26	5,365.98
TRIMAS CORP	896215209	475.00	07/20/2018	SYSTEMATIC	4.28	13,989.23
TRIMAS CORP	896215209	355.00	07/23/2018	SYSTEMATIC	3.20	10,628.85
TRINSEO SA	L9340P101	330.00	05/04/2018	SYSTEMATIC	2.97	24,437.54
TRINSEO SA	L9340P101	90.00	11/14/2018	SYSTEMATIC	0.99	4,924.67
TRINSEO SA	L9340P101	55.00	12/20/2018	SYSTEMATIC	0.61	2,482.42
TRIPLE-S MGMT CORP	896749108	230.00	01/11/2018	SYSTEMATIC	2.07	5,621.61
TRIPLE-S MGMT CORP	896749108	435.00	08/28/2018	SYSTEMATIC	3.92	9,714.17
TRIPLE-S MGMT CORP	896749108	30.00	08/29/2018	SYSTEMATIC	0.27	679.61
TRIPLE-S MGMT CORP	896749108	170.00	10/09/2018	SYSTEMATIC	1.53	3,250.25
TRIUMPH GROUP INC NEW	896818101	120.00	05/04/2018	SYSTEMATIC	1.08	2,864.81
TRIUMPH GROUP INC NEW	896818101	140.00	01/11/2018	SYSTEMATIC	1.26	3,952.48
TRUEBLUE INC	89785X101	145.00	05/04/2018	SYSTEMATIC	1.31	3,491.99
TRUSTCO BK CORP N Y	898349105	475.00	05/04/2018	SYSTEMATIC	4.28	4,112.76
TTM TECHNOLOGIES	87305R109	140.00	05/04/2018	SYSTEMATIC	1.26	2,028.26
TUTOR PERINI CORP	901109108	155.00	02/20/2018	SYSTEMATIC	1.40	3,484.48
TUTOR PERINI CORP	901109108	105.00	05/04/2018	SYSTEMATIC	0.95	2,229.63
TUTOR PERINI CORP	901109108	150.00	06/15/2018	SYSTEMATIC	1.35	2,927.64
TWO HBRS INVT CORP	90187B408	1,705.00	11/14/2018	SYSTEMATIC	18.76	24,461.01
U S PHYSICAL THERAPY INC	90337L108	160.00	06/15/2018	SYSTEMATIC	1.44	15,427.60
U S PHYSICAL THERAPY INC	90337L108	110.00	06/18/2018	SYSTEMATIC	0.99	10,661.49
U S SILICA HLDGS INC	90346E103	935.00	07/20/2018	SYSTEMATIC	8.42	24,415.94
UNISYS	909214306	550.00	08/28/2018	SYSTEMATIC	4.95	8,739.46
UNISYS	909214306	670.00	08/29/2018	SYSTEMATIC	6.03	10,677.88
UNISYS	909214306	400.00	08/30/2018	SYSTEMATIC	3.60	6,585.60
UNISYS	909214306	645.00	12/20/2018	SYSTEMATIC	7.10	7,461.88
UNIT CORP	909218109	330.00	04/02/2018	SYSTEMATIC	2.97	5,485.59
UNIT CORP	909218109	125.00	11/14/2018	SYSTEMATIC	1.38	2,819.68

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
UNIT CORP	909218109	215.00	12/20/2018	SYSTEMATIC	2.37	3,670.06
UNITED COMMUNITY FINANCIAL	909839102	1,045.00	07/23/2018	SYSTEMATIC	9.41	11,796.49
UNITED COMMUNITY FINANCIAL	909839102	1,105.00	07/20/2018	SYSTEMATIC	9.95	12,638.33
UNITED FINANCIAL BANCORP INC	910304104	370.00	02/20/2018	SYSTEMATIC	3.33	6,015.82
UNITED FINANCIAL BANCORP INC	910304104	205.00	05/04/2018	SYSTEMATIC	1.85	3,444.94
UNITED NATURAL FOODS INC	911163103	115.00	06/15/2018	SYSTEMATIC	1.04	4,668.37
UNITED NATURAL FOODS INC	911163103	185.00	08/28/2018	SYSTEMATIC	1.67	6,478.37
UNITED NATURAL FOODS INC	911163103	100.00	10/09/2018	SYSTEMATIC	0.90	2,955.62
UNITED NATURAL FOODS INC	911163103	205.00	11/14/2018	SYSTEMATIC	2.26	4,911.94
UNITED STATES CELLULAR CORP	911684108	100.00	05/04/2018	SYSTEMATIC	0.90	3,644.28
UNITED STATES CELLULAR CORP	911684108	70.00	01/11/2018	SYSTEMATIC	0.63	2,629.10
UNITED THERAPEUTICS CORP DEL	91307C102	50.00	04/02/2018	SYSTEMATIC	0.45	5,517.90
US STEEL CORP	912909108	240.00	12/20/2018	SYSTEMATIC	2.64	4,826.76
US STEEL CORP	912909108	120.00	05/04/2018	SYSTEMATIC	1.08	3,908.28
US STEEL CORP	912909108	160.00	08/28/2018	SYSTEMATIC	1.44	4,956.64
USA TRUCK INC	902925106	205.00	05/04/2018	SYSTEMATIC	1.85	5,248.10
USA TRUCK INC	902925106	400.00	05/08/2018	SYSTEMATIC	3.60	9,957.51
USA TRUCK INC	902925106	105.00	06/15/2018	SYSTEMATIC	0.95	2,457.25
USA TRUCK INC	902925106	130.00	07/20/2018	SYSTEMATIC	1.17	2,968.03
USA TRUCK INC	902925106	90.00	07/23/2018	SYSTEMATIC	0.81	2,047.09
USA TRUCK INC	902925106	150.00	05/07/2018	SYSTEMATIC	1.35	3,805.87
USANA INC CDT-SHS	90328M107	225.00	05/04/2018	SYSTEMATIC	2.03	23,749.82
VAALCO ENERGY INC	91851C201	3,410.00	08/30/2018	SYSTEMATIC	30.69	8,319.31
VAALCO ENERGY INC	91851C201	1,840.00	08/31/2018	SYSTEMATIC	16.56	4,495.97
VAALCO ENERGY INC	91851C201	2,090.00	08/29/2018	SYSTEMATIC	18.81	5,031.38
VAALCO ENERGY INC	91851C201	1,895.00	08/28/2018	SYSTEMATIC	17.06	4,415.26
VALEANT PHARMACEUTICALS INTL INC	91911K102	205.00	04/02/2018	SYSTEMATIC	1.85	3,210.92
VALEANT PHARMACEUTICALS INTL INC	91911K102	225.00	02/20/2018	SYSTEMATIC	2.03	4,220.22
VERA BRADLEY INC	92335C106	805.00	12/20/2018	SYSTEMATIC	8.86	7,043.27
VERA BRADLEY INC	92335C106	295.00	07/20/2018	SYSTEMATIC	2.66	4,016.81

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
VERA BRADLEY INC	92335C106	70.00	07/23/2018	SYSTEMATIC	0.63	988.35
VERITEX HLDGS INC	923451108	360.00	08/29/2018	SYSTEMATIC	3.24	11,180.87
VERITEX HLDGS INC	923451108	465.00	08/28/2018	SYSTEMATIC	4.19	14,452.98
VERITEX HLDGS INC	923451108	185.00	11/14/2018	SYSTEMATIC	2.04	4,441.25
VERITIV CORP	923454102	75.00	11/14/2018	SYSTEMATIC	0.83	2,377.19
VERITIV CORP	923454102	90.00	10/10/2018	SYSTEMATIC	0.81	3,284.83
VERITIV CORP	923454102	585.00	10/09/2018	SYSTEMATIC	5.27	21,169.40
VERSO PAPER CORP	92531L207	345.00	05/08/2018	SYSTEMATIC	3.11	6,466.07
VERSO PAPER CORP	92531L207	95.00	11/14/2018	SYSTEMATIC	1.05	2,643.71
VERSO PAPER CORP	92531L207	355.00	05/07/2018	SYSTEMATIC	3.20	6,629.10
VERSO PAPER CORP	92531L207	640.00	05/04/2018	SYSTEMATIC	5.76	12,046.91
VIRTUS INVT PARTNERS INC	92828Q109	215.00	10/09/2018	SYSTEMATIC	1.94	24,759.94
VIRTUS INVT PARTNERS INC	92828Q109	55.00	12/20/2018	SYSTEMATIC	0.61	4,300.35
VISHAY INTERTECHNOLOGY	928298108	155.00	11/14/2018	SYSTEMATIC	1.71	2,980.18
VISHAY INTERTECHNOLOGY	928298108	150.00	08/28/2018	SYSTEMATIC	1.35	3,496.35
VISHAY INTERTECHNOLOGY	928298108	225.00	02/20/2018	SYSTEMATIC	2.03	3,966.63
VISHAY PRECISION GROUP INC	92835K103	195.00	10/10/2018	SYSTEMATIC	1.76	7,274.91
VISHAY PRECISION GROUP INC	92835K103	415.00	10/09/2018	SYSTEMATIC	3.74	15,456.47
VISHAY PRECISION GROUP INC	92835K103	60.00	10/10/2018	SYSTEMATIC	0.54	2,219.33
VITAMIN SHOPPE INC	92849E101	235.00	08/30/2018	SYSTEMATIC	2.12	3,226.75
VITAMIN SHOPPE INC	92849E101	420.00	11/14/2018	SYSTEMATIC	4.62	2,719.63
VITAMIN SHOPPE INC	92849E101	315.00	11/14/2018	SYSTEMATIC	3.47	2,323.84
VITAMIN SHOPPE INC	92849E101	540.00	10/09/2018	SYSTEMATIC	4.86	4,970.27
VITAMIN SHOPPE INC	92849E101	660.00	08/29/2018	SYSTEMATIC	5.94	8,971.68
VITAMIN SHOPPE INC	92849E101	710.00	08/28/2018	SYSTEMATIC	6.39	9,556.43
VONAGE HLDGS CORP	92886T201	2,195.00	04/02/2018	SYSTEMATIC	19.76	23,229.69
W & T OFFSHORE INC	92922P106	1,040.00	08/28/2018	SYSTEMATIC	9.36	6,892.41
W & T OFFSHORE INC	92922P106	4,490.00	12/20/2018	SYSTEMATIC	49.39	21,061.24
WABASH NATL CORP	929566107	480.00	11/14/2018	SYSTEMATIC	5.28	7,402.70
WABASH NATL CORP	929566107	270.00	11/15/2018	SYSTEMATIC	2.97	4,209.86

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
WABASH NATL CORP	929566107	800.00	11/14/2018	SYSTEMATIC	8.80	12,393.00
WADDELL & REED FINL INC CL A	930059100	140.00	05/04/2018	SYSTEMATIC	1.26	2,568.86
WALKER & DUNLOP INC	93148P102	50.00	10/09/2018	SYSTEMATIC	0.45	2,597.97
WALKER & DUNLOP INC	93148P102	420.00	04/02/2018	SYSTEMATIC	3.78	24,449.92
WASHINGTON FEDERAL INC	938824109	150.00	11/14/2018	SYSTEMATIC	1.65	4,186.31
WASHINGTON PRIME GROUP NEW	93964W108	890.00	11/14/2018	SYSTEMATIC	9.79	6,073.69
WASHINGTON PRIME GROUP NEW	93964W108	4,180.00	02/20/2018	SYSTEMATIC	37.62	24,857.46
WASHINGTON PRIME GROUP NEW	93964W108	2,725.00	11/14/2018	SYSTEMATIC	29.98	18,887.36
WEIS MKTS INC	948849104	480.00	08/28/2018	SYSTEMATIC	4.32	23,443.07
WEIS MKTS INC	948849104	45.00	08/29/2018	SYSTEMATIC	0.41	2,192.14
WEIS MKTS INC	948849104	60.00	10/09/2018	SYSTEMATIC	0.54	2,544.81
WESCO INTERNATIONAL INC	95082P105	40.00	05/04/2018	SYSTEMATIC	0.36	2,308.36
WESTERN ALLIANCE COMMON STOCK	957638109	540.00	12/20/2018	SYSTEMATIC	5.94	21,498.59
WILEY JOHN & SONS INC CL A	968223206	25.00	10/10/2018	SYSTEMATIC	0.23	1,500.76
WILEY JOHN & SONS INC CL A	968223206	385.00	10/09/2018	SYSTEMATIC	3.47	23,453.74
WILLIAMS SONOMA INC	969904101	45.00	05/04/2018	SYSTEMATIC	0.41	2,164.91
WORLD FUEL SERVICES CORP	981475106	205.00	05/04/2018	SYSTEMATIC	1.85	4,586.59
WORLD FUEL SERVICES CORP	981475106	170.00	12/20/2018	SYSTEMATIC	1.87	3,758.34
XCERRA CORP	98400J108	1,035.00	05/07/2018	SYSTEMATIC	9.32	13,130.36
XCERRA CORP	98400J108	785.00	05/04/2018	SYSTEMATIC	7.07	9,611.73
XCERRA CORP	98400J108	170.00	05/08/2018	SYSTEMATIC	1.53	2,143.78
XENIA HOTELS & RESORTS INC	984017103	165.00	11/14/2018	SYSTEMATIC	1.82	3,375.69
XOMA CORP DEL	98419J206	630.00	07/23/2018	SYSTEMATIC	5.67	15,680.70
XOMA CORP DEL	98419J206	410.00	07/20/2018	SYSTEMATIC	3.69	9,726.64
YRC WORLDWIDE INC	984249607	2,540.00	12/20/2018	SYSTEMATIC	27.94	9,768.33
YRC WORLDWIDE INC	984249607	945.00	11/14/2018	SYSTEMATIC	10.40	5,894.57
YRC WORLDWIDE INC	984249607	665.00	02/20/2018	SYSTEMATIC	5.99	6,671.92
YRC WORLDWIDE INC	984249607	435.00	08/28/2018	SYSTEMATIC	3.92	4,281.32
YRC WORLDWIDE INC	984249607	325.00	04/02/2018	SYSTEMATIC	2.93	2,772.97
ZAGG INC	98884U108	325.00	10/09/2018	SYSTEMATIC	2.93	4,491.57

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ZAGG INC	98884U108	625.00	06/18/2018	SYSTEMATIC	5.63	11,063.32
ZAGG INC	98884U108	880.00	06/15/2018	SYSTEMATIC	7.92	15,249.26
ZAGG INC	98884U108	230.00	11/14/2018	SYSTEMATIC	2.53	2,634.54
ZUMIEZ INC	989817101	40.00	07/23/2018	SYSTEMATIC	0.36	866.97
ZUMIEZ INC	989817101	130.00	07/20/2018	SYSTEMATIC	1.17	2,748.47
ZUMIEZ INC	989817101	225.00	11/14/2018	SYSTEMATIC	2.48	4,796.53
TOTAL FOR: SYSTEMATIC					5,007.69	7,672,788.67
Grand Total:					8,903.10	18,588,486.38

Schedule 4C

Annual Statement of the Franklin Regional Retirement System through the Month of December 2018

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
AEGON N V ORD AMER REG ADR	007924103	897.00	O'SHAUGHNESSY	01/19/2018	17.94	6,121.88	5,651.10	470.78	0.00	0
AEGON N V ORD AMER REG ADR	007924103	1,203.00	O'SHAUGHNESSY	02/23/2018	12.03	8,339.24	7,578.90	760.34	0.00	0
AEGON N V ORD AMER REG ADR	007924103	3,444.00	O'SHAUGHNESSY	02/27/2018	34.44	23,684.87	21,697.20	1,987.67	0.00	0
AEGON N V ORD AMER REG ADR	007924103	1,695.00	O'SHAUGHNESSY	03/22/2018	16.95	11,717.93	10,678.50	1,039.43	0.00	0
AEGON N V ORD AMER REG ADR	007924103	4,378.00	O'SHAUGHNESSY	03/22/2018	87.56	30,276.22	27,581.40	2,694.82	0.00	0
AEGON N V ORD AMER REG ADR	007924103	333.00	O'SHAUGHNESSY	03/23/2018	6.66	2,291.45	2,097.90	193.55	0.00	0
AEGON N V ORD AMER REG ADR	007924103	1,485.00	O'SHAUGHNESSY	03/23/2018	14.85	10,196.81	9,355.50	841.31	0.00	0
AEGON N V ORD AMER REG ADR	007924103	745.00	O'SHAUGHNESSY	03/26/2018	7.45	4,921.28	4,693.50	227.78	0.00	0
AEGON N V ORD AMER REG ADR	007924103	284.00	O'SHAUGHNESSY	03/27/2018	5.68	1,874.92	1,789.20	85.72	0.00	0
AEGON N V ORD AMER REG ADR	007924103	854.00	O'SHAUGHNESSY	03/28/2018	17.08	5,732.42	5,380.20	352.22	0.00	0
AEGON N V ORD AMER REG ADR	007924103	2,836.00	O'SHAUGHNESSY	04/26/2018	56.72	20,989.88	17,866.80	3,123.08	0.00	0
AEGON N V ORD AMER REG ADR	007924103	829.00	O'SHAUGHNESSY	04/27/2018	16.58	6,059.43	5,222.70	836.73	0.00	0
AEGON N V ORD AMER REG ADR	007924103	414.00	O'SHAUGHNESSY	04/30/2018	8.28	3,029.61	2,608.20	421.41	0.00	0
AEGON N V ORD AMER REG ADR	007924103	414.00	O'SHAUGHNESSY	05/02/2018	8.28	3,013.52	2,608.20	405.32	0.00	0
AEGON N V ORD AMER REG ADR	007924103	829.00	O'SHAUGHNESSY	05/03/2018	16.58	5,941.30	5,222.70	718.60	0.00	0
AEGON N V ORD AMER REG ADR	007924103	1,243.00	O'SHAUGHNESSY	05/07/2018	24.86	8,559.97	7,830.90	729.07	0.00	0
AEGON N V ORD AMER REG ADR	007924103	1,243.00	O'SHAUGHNESSY	05/08/2018	24.86	8,651.69	7,830.90	820.79	0.00	0
AEGON N V ORD AMER REG ADR	007924103	621.00	O'SHAUGHNESSY	05/09/2018	12.42	4,332.48	3,912.30	420.18	0.00	0
AEGON N V ORD AMER REG ADR	007924103	311.00	O'SHAUGHNESSY	05/10/2018	6.22	2,179.71	1,959.30	220.41	0.00	0
AEGON N V ORD AMER REG ADR	007924103	414.00	O'SHAUGHNESSY	05/11/2018	8.28	2,942.93	2,608.20	334.73	0.00	0
AEGON N V ORD AMER REG ADR	007924103	149.00	O'SHAUGHNESSY	05/11/2018	1.49	1,062.34	938.70	123.64	0.00	0
AEGON N V ORD AMER REG ADR	007924103	1,818.00	O'SHAUGHNESSY	05/24/2018	36.36	12,233.71	11,453.40	780.31	0.00	0
AETNA INC	00817Y108	290.00	O'SHAUGHNESSY	08/15/2018	5.80	56,479.37	52,313.10	4,166.27	0.00	0
AFLAC INC	001055102	211.00	O'SHAUGHNESSY	11/01/2018	2.11	8,956.96	9,585.73	0.00	-628.77	0
AMERICAN EXPRESS CO	025816109	109.00	O'SHAUGHNESSY	02/23/2018	2.18	10,602.52	10,824.79	0.00	-222.27	0
AMERICAN EXPRESS CO	025816109	29.00	O'SHAUGHNESSY	02/26/2018	0.58	2,827.55	2,879.99	0.00	-52.44	0
AMERICAN EXPRESS CO	025816109	572.00	O'SHAUGHNESSY	03/22/2018	11.44	54,480.25	56,805.32	0.00	-2,325.07	0
AMERICAN EXPRESS CO	025816109	47.00	O'SHAUGHNESSY	03/23/2018	0.94	4,500.00	4,667.57	0.00	-167.57	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
AMERICAN EXPRESS CO	025816109	46.00	O'SHAUGHNESSY	04/03/2018	0.46	4,251.42	4,568.26	0.00	-316.84	0
AMERICAN EXPRESS CO	025816109	692.00	O'SHAUGHNESSY	04/26/2018	13.84	69,733.78	68,722.52	1,011.26	0.00	0
AMERICAN EXPRESS CO	025816109	677.00	O'SHAUGHNESSY	05/24/2018	6.77	69,349.28	67,232.87	2,116.41	0.00	0
AMERICAN INTL GROUP INC	026874784	178.00	O'SHAUGHNESSY	11/29/2018	1.78	7,751.15	9,806.80	0.00	-2,055.65	0
AMERIPRISE FINL INC	03076C106	73.00	O'SHAUGHNESSY	09/27/2018	0.73	10,867.36	12,371.31	0.00	-1,503.95	0
AMERIPRISE FINL INC	03076C106	77.00	O'SHAUGHNESSY	11/29/2018	0.77	9,789.05	13,049.19	0.00	-3,260.14	0
APPLE INC	037833100	200.00	O'SHAUGHNESSY	07/26/2018	4.00	38,497.91	33,846.00	4,651.91	0.00	0
BEST BUY	086516101	562.00	O'SHAUGHNESSY	01/18/2018	11.24	40,923.27	38,480.14	2,443.13	0.00	0
BEST BUY	086516101	24.00	O'SHAUGHNESSY	02/23/2018	0.24	1,737.62	1,643.28	94.34	0.00	0
BEST BUY	086516101	44.00	O'SHAUGHNESSY	02/27/2018	0.44	3,206.56	3,012.68	193.88	0.00	0
BOEING CO	097023105	101.00	O'SHAUGHNESSY	01/18/2018	2.02	34,152.40	29,785.91	4,366.49	0.00	0
BOEING CO	097023105	95.00	O'SHAUGHNESSY	02/23/2018	1.90	33,587.83	28,016.45	5,571.38	0.00	0
BOEING CO	097023105	10.00	O'SHAUGHNESSY	02/26/2018	0.20	3,545.32	2,949.10	596.22	0.00	0
BOEING CO	097023105	108.00	O'SHAUGHNESSY	03/22/2018	1.08	35,935.52	31,850.28	4,085.24	0.00	0
BOEING CO	097023105	206.00	O'SHAUGHNESSY	04/26/2018	2.06	70,912.64	60,751.46	10,161.18	0.00	0
BOEING CO	097023105	56.00	O'SHAUGHNESSY	05/24/2018	0.56	20,228.37	16,514.96	3,713.41	0.00	0
BOEING CO	097023105	106.00	O'SHAUGHNESSY	05/25/2018	1.06	37,920.84	31,260.46	6,660.38	0.00	0
BOEING CO	097023105	16.00	O'SHAUGHNESSY	05/29/2018	0.16	5,753.46	4,718.56	1,034.90	0.00	0
BOEING CO	097023105	15.00	O'SHAUGHNESSY	05/30/2018	0.15	5,398.96	4,423.65	975.31	0.00	0
BOEING CO	097023105	71.00	O'SHAUGHNESSY	05/31/2018	0.71	25,076.64	20,938.61	4,138.03	0.00	0
BOEING CO	097023105	25.00	O'SHAUGHNESSY	06/01/2018	0.25	8,932.26	7,372.75	1,559.51	0.00	0
BOEING CO	097023105	20.00	O'SHAUGHNESSY	06/04/2018	0.20	7,071.79	5,898.20	1,173.59	0.00	0
BOEING CO	097023105	19.00	O'SHAUGHNESSY	07/26/2018	0.19	6,787.15	5,603.29	1,183.86	0.00	0
BOEING CO	097023105	182.00	O'SHAUGHNESSY	08/30/2018	3.64	64,449.98	53,673.62	10,776.36	0.00	0
BOEING CO	097023105	12.00	O'SHAUGHNESSY	09/04/2018	0.12	4,189.64	3,538.92	650.72	0.00	0
BOEING CO	097023105	45.00	O'SHAUGHNESSY	09/10/2018	0.45	15,854.29	13,270.95	2,583.34	0.00	0
BOEING CO	097023105	65.00	O'SHAUGHNESSY	09/14/2018	1.30	23,028.50	19,169.15	3,859.35	0.00	0
BOEING CO	097023105	263.00	O'SHAUGHNESSY	09/27/2018	2.63	97,208.34	77,561.33	19,647.01	0.00	0
BOEING CO	097023105	9.00	O'SHAUGHNESSY	10/01/2018	0.09	3,296.40	2,654.19	642.21	0.00	0
CADENCE DESIGN SYS	127387108	182.00	O'SHAUGHNESSY	04/26/2018	1.82	7,430.59	7,611.24	0.00	-180.65	0
CADENCE DESIGN SYS	127387108	132.00	O'SHAUGHNESSY	05/24/2018	2.64	5,545.77	5,520.24	25.53	0.00	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
CADENCE DESIGN SYS	127387108	1,734.00	O'SHAUGHNESSY	06/28/2018	34.68	75,391.60	72,515.88	2,875.72	0.00	0
CADENCE DESIGN SYS	127387108	342.00	O'SHAUGHNESSY	06/28/2018	3.42	14,849.58	14,302.44	547.14	0.00	0
CADENCE DESIGN SYS	127387108	1,141.00	O'SHAUGHNESSY	07/26/2018	22.82	52,478.01	47,716.62	4,761.39	0.00	0
CADENCE DESIGN SYS	127387108	464.00	O'SHAUGHNESSY	07/26/2018	4.64	21,332.82	19,404.48	1,928.34	0.00	0
CADENCE DESIGN SYS	127387108	180.00	O'SHAUGHNESSY	07/27/2018	3.60	8,302.28	7,527.60	774.68	0.00	0
CADENCE DESIGN SYS	127387108	176.00	O'SHAUGHNESSY	07/27/2018	1.76	8,093.97	7,360.32	733.65	0.00	0
CBS CORP NEW CL B	124857202	23.00	O'SHAUGHNESSY	03/22/2018	0.46	1,170.44	1,357.00	0.00	-186.56	0
CBS CORP NEW CL B	124857202	484.00	O'SHAUGHNESSY	03/23/2018	9.68	24,607.44	28,556.00	0.00	-3,948.56	0
CBS CORP NEW CL B	124857202	177.00	O'SHAUGHNESSY	03/23/2018	1.77	9,006.10	10,443.00	0.00	-1,436.90	0
CBS CORP NEW CL B	124857202	43.00	O'SHAUGHNESSY	04/26/2018	0.43	2,155.54	2,537.00	0.00	-381.46	0
CBS CORP NEW CL B	124857202	746.00	O'SHAUGHNESSY	04/26/2018	14.92	37,411.18	44,014.00	0.00	-6,602.82	0
CBS CORP NEW CL B	124857202	446.00	O'SHAUGHNESSY	05/24/2018	8.92	23,159.27	26,314.00	0.00	-3,154.73	0
CBS CORP NEW CL B	124857202	41.00	O'SHAUGHNESSY	05/29/2018	0.82	2,079.50	2,419.00	0.00	-339.50	0
CBS CORP NEW CL B	124857202	204.00	O'SHAUGHNESSY	05/30/2018	4.08	10,419.18	12,036.00	0.00	-1,616.82	0
CBS CORP NEW CL B	124857202	121.00	O'SHAUGHNESSY	05/31/2018	2.42	6,101.26	7,139.00	0.00	-1,037.74	0
CELANESE CORP DE COM SER A	150870103	169.00	O'SHAUGHNESSY	08/30/2018	3.38	20,079.50	18,096.52	1,982.98	0.00	0
CELANESE CORP DE COM SER A	150870103	54.00	O'SHAUGHNESSY	11/01/2018	1.08	5,064.89	5,782.32	0.00	-717.43	0
CELANESE CORP DE COM SER A	150870103	23.00	O'SHAUGHNESSY	11/29/2018	0.46	2,363.41	2,462.84	0.00	-99.43	0
CELANESE CORP DE COM SER A	150870103	44.00	O'SHAUGHNESSY	12/12/2018	0.44	3,899.88	4,711.52	0.00	-811.64	0
CENTURYLINK INC	156700106	588.00	O'SHAUGHNESSY	01/19/2018	11.76	10,236.84	9,807.84	429.00	0.00	0
CENTURYLINK INC	156700106	1,393.00	O'SHAUGHNESSY	02/23/2018	27.86	25,641.88	23,235.24	2,406.64	0.00	0
CENTURYLINK INC	156700106	142.00	O'SHAUGHNESSY	03/01/2018	2.84	2,629.95	2,368.56	261.39	0.00	0
CENTURYLINK INC	156700106	493.00	O'SHAUGHNESSY	03/05/2018	4.93	8,558.43	8,223.24	335.19	0.00	0
CENTURYLINK INC	156700106	2,405.00	O'SHAUGHNESSY	06/28/2018	48.10	45,236.50	40,115.40	5,121.10	0.00	0
CENTURYLINK INC	156700106	621.00	O'SHAUGHNESSY	06/28/2018	6.21	11,669.30	10,358.28	1,311.02	0.00	0
CENTURYLINK INC	156700106	2,207.00	O'SHAUGHNESSY	07/26/2018	44.14	41,169.50	36,812.76	4,356.74	0.00	0
CENTURYLINK INC	156700106	74.00	O'SHAUGHNESSY	07/30/2018	1.48	1,377.86	1,234.32	143.54	0.00	0
CENTURYLINK INC	156700106	301.00	O'SHAUGHNESSY	08/02/2018	6.02	5,664.71	5,020.68	644.03	0.00	0
CENTURYLINK INC	156700106	156.00	O'SHAUGHNESSY	08/02/2018	1.56	2,929.91	2,602.08	327.83	0.00	0
CENTURYLINK INC	156700106	217.00	O'SHAUGHNESSY	08/03/2018	4.34	4,083.38	3,619.56	463.82	0.00	0
CENTURYLINK INC	156700106	218.00	O'SHAUGHNESSY	08/03/2018	2.18	4,109.33	3,636.24	473.09	0.00	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
CIT GROUP INC	125581801	310.00	O'SHAUGHNESSY	09/27/2018	6.20	16,365.21	15,261.30	1,103.91	0.00	0
CIT GROUP INC	125581801	263.00	O'SHAUGHNESSY	11/01/2018	5.26	11,837.63	12,947.49	0.00	-1,109.86	0
CVS/CAREMARK CORP	126650100	792.00	O'SHAUGHNESSY	08/30/2018	15.84	59,065.01	57,420.00	1,645.01	0.00	0
CVS/CAREMARK CORP	126650100	147.00	O'SHAUGHNESSY	08/31/2018	2.94	10,952.16	10,657.50	294.66	0.00	0
CVS/CAREMARK CORP	126650100	821.00	O'SHAUGHNESSY	09/27/2018	16.42	64,348.48	59,522.50	4,825.98	0.00	0
DISCOVER FINL SVCS	254709108	400.00	O'SHAUGHNESSY	01/19/2018	8.00	31,499.91	30,768.00	731.91	0.00	0
DISCOVER FINL SVCS	254709108	72.00	O'SHAUGHNESSY	01/19/2018	0.72	5,675.07	5,538.24	136.83	0.00	0
DISCOVER FINL SVCS	254709108	41.00	O'SHAUGHNESSY	01/24/2018	0.41	3,233.98	3,153.72	80.26	0.00	0
DISCOVER FINL SVCS	254709108	78.00	O'SHAUGHNESSY	01/25/2018	0.78	6,148.88	5,999.76	149.12	0.00	0
DISCOVER FINL SVCS	254709108	449.00	O'SHAUGHNESSY	02/23/2018	8.98	35,822.95	34,537.08	1,285.87	0.00	0
DISCOVER FINL SVCS	254709108	154.00	O'SHAUGHNESSY	02/27/2018	3.08	12,209.35	11,845.68	363.67	0.00	0
DISCOVER FINL SVCS	254709108	15.00	O'SHAUGHNESSY	02/28/2018	0.15	1,196.96	1,153.80	43.16	0.00	0
DISCOVER FINL SVCS	254709108	50.00	O'SHAUGHNESSY	03/01/2018	1.00	4,056.34	3,846.00	210.34	0.00	0
DISCOVER FINL SVCS	254709108	84.00	O'SHAUGHNESSY	03/02/2018	1.68	6,735.67	6,461.28	274.39	0.00	0
DISCOVER FINL SVCS	254709108	27.00	O'SHAUGHNESSY	03/22/2018	0.27	2,057.23	2,076.84	0.00	-19.61	0
DISCOVER FINL SVCS	254709108	1,513.00	O'SHAUGHNESSY	04/26/2018	15.13	111,848.96	116,379.96	0.00	-4,531.00	0
EBAY INC	278642103	949.00	O'SHAUGHNESSY	03/22/2018	18.98	39,800.23	35,815.26	3,984.97	0.00	0
EXPRESS SCRIPTS HLDG CO	30219G108	636.00	O'SHAUGHNESSY	09/07/2018	12.72	57,327.78	47,471.04	9,856.74	0.00	0
EXPRESS SCRIPTS HLDG CO	30219G108	75.00	O'SHAUGHNESSY	09/07/2018	1.50	6,755.61	5,598.00	1,157.61	0.00	0
EXPRESS SCRIPTS HLDG CO	30219G108	2,770.00	O'SHAUGHNESSY	09/10/2018	55.40	247,759.97	209,532.45	38,227.52	0.00	0
EXPRESS SCRIPTS HLDG CO	30219G108	38.00	O'SHAUGHNESSY	09/17/2018	0.76	3,440.19	2,624.91	815.28	0.00	0
GENERAL ELECTRIC CO	369604103	906.00	O'SHAUGHNESSY	02/13/2018	18.12	12,944.81	15,809.70	0.00	-2,864.89	0
GENERAL ELECTRIC CO	369604103	1,796.00	O'SHAUGHNESSY	03/23/2018	35.92	24,598.88	31,340.20	0.00	-6,741.32	0
GENERAL ELECTRIC CO	369604103	1,848.00	O'SHAUGHNESSY	07/26/2018	36.96	23,827.05	32,247.60	0.00	-8,420.55	0
GENERAL MILLS INC	370334104	146.00	O'SHAUGHNESSY	11/01/2018	2.92	6,543.32	8,656.34	0.00	-2,113.02	0
GENERAL MILLS INC	370334104	139.00	O'SHAUGHNESSY	11/29/2018	1.39	5,884.23	8,241.31	0.00	-2,357.08	0
GILEAD SCIENCES INC	375558103	186.00	O'SHAUGHNESSY	01/18/2018	3.72	14,980.56	13,325.04	1,655.52	0.00	0
GILEAD SCIENCES INC	375558103	445.00	O'SHAUGHNESSY	02/23/2018	8.90	36,016.53	31,879.80	4,136.73	0.00	0
GILEAD SCIENCES INC	375558103	55.00	O'SHAUGHNESSY	02/23/2018	0.55	4,456.27	3,940.20	516.07	0.00	0
GILEAD SCIENCES INC	375558103	126.00	O'SHAUGHNESSY	03/13/2018	1.26	10,180.25	9,026.64	1,153.61	0.00	0
GILEAD SCIENCES INC	375558103	70.00	O'SHAUGHNESSY	03/13/2018	1.40	5,644.84	5,014.80	630.04	0.00	0

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GILEAD SCIENCES INC	375558103	151.00	O'SHAUGHNESSY	03/22/2018	3.02	11,693.66	10,817.64	876.02	0.00	0
GILEAD SCIENCES INC	375558103	87.00	O'SHAUGHNESSY	03/23/2018	0.87	6,723.54	6,232.68	490.86	0.00	0
GILEAD SCIENCES INC	375558103	76.00	O'SHAUGHNESSY	03/26/2018	1.52	5,797.76	5,444.64	353.12	0.00	0
GILEAD SCIENCES INC	375558103	385.00	O'SHAUGHNESSY	04/26/2018	7.70	28,529.61	27,581.40	948.21	0.00	0
GILEAD SCIENCES INC	375558103	333.00	O'SHAUGHNESSY	04/27/2018	6.66	24,427.31	23,856.12	571.19	0.00	0
GILEAD SCIENCES INC	375558103	110.00	O'SHAUGHNESSY	04/30/2018	2.20	8,118.73	7,880.40	238.33	0.00	0
GILEAD SCIENCES INC	375558103	82.00	O'SHAUGHNESSY	05/01/2018	1.64	6,067.86	5,874.48	193.38	0.00	0
GILEAD SCIENCES INC	375558103	330.00	O'SHAUGHNESSY	05/02/2018	6.60	24,403.52	23,641.20	762.32	0.00	0
GOLDMAN SACHS GROUP INC	38141G104	106.00	O'SHAUGHNESSY	06/28/2018	2.12	23,437.16	27,004.56	0.00	-3,567.40	0
GOLDMAN SACHS GROUP INC	38141G104	201.00	O'SHAUGHNESSY	07/26/2018	4.02	47,230.32	51,206.76	0.00	-3,976.44	0
GRAINGER W W INC	384802104	358.00	O'SHAUGHNESSY	11/01/2018	3.58	99,659.21	84,577.50	15,081.71	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	257.00	O'SHAUGHNESSY	11/01/2018	5.14	11,543.79	14,463.96	0.00	-2,920.17	0
HARTFORD FINL SVCS GROUP INC	416515104	119.00	O'SHAUGHNESSY	11/02/2018	2.38	5,458.64	6,697.32	0.00	-1,238.68	0
HARTFORD FINL SVCS GROUP INC	416515104	19.00	O'SHAUGHNESSY	11/06/2018	0.38	875.90	1,069.32	0.00	-193.42	0
HARTFORD FINL SVCS GROUP INC	416515104	37.00	O'SHAUGHNESSY	11/07/2018	0.74	1,688.65	2,082.36	0.00	-393.71	0
HARTFORD FINL SVCS GROUP INC	416515104	42.00	O'SHAUGHNESSY	11/08/2018	0.84	1,933.12	2,363.76	0.00	-430.64	0
HARTFORD FINL SVCS GROUP INC	416515104	88.00	O'SHAUGHNESSY	11/09/2018	1.76	4,104.33	4,952.64	0.00	-848.31	0
HARTFORD FINL SVCS GROUP INC	416515104	30.00	O'SHAUGHNESSY	11/13/2018	0.60	1,412.23	1,688.40	0.00	-276.17	0
HARTFORD FINL SVCS GROUP INC	416515104	25.00	O'SHAUGHNESSY	11/14/2018	0.50	1,167.98	1,407.00	0.00	-239.02	0
HARTFORD FINL SVCS GROUP INC	416515104	93.00	O'SHAUGHNESSY	11/23/2018	0.93	4,090.37	5,234.04	0.00	-1,143.67	0
HARTFORD FINL SVCS GROUP INC	416515104	352.00	O'SHAUGHNESSY	11/29/2018	7.04	15,677.41	19,810.56	0.00	-4,133.15	0
HARTFORD FINL SVCS GROUP INC	416515104	224.00	O'SHAUGHNESSY	11/30/2018	4.48	10,019.07	12,606.72	0.00	-2,587.65	0
HARTFORD FINL SVCS GROUP INC	416515104	36.00	O'SHAUGHNESSY	12/05/2018	0.72	1,607.01	2,026.08	0.00	-419.07	0
HARTFORD FINL SVCS GROUP INC	416515104	51.00	O'SHAUGHNESSY	12/19/2018	1.02	2,131.82	2,870.28	0.00	-738.46	0
HARTFORD FINL SVCS GROUP INC	416515104	49.00	O'SHAUGHNESSY	12/20/2018	0.49	2,078.55	2,757.72	0.00	-679.17	0
HARTFORD FINL SVCS GROUP INC	416515104	25.00	O'SHAUGHNESSY	12/21/2018	0.25	1,076.29	1,407.00	0.00	-330.71	0
HARTFORD FINL SVCS GROUP INC	416515104	142.00	O'SHAUGHNESSY	12/24/2018	2.84	6,065.96	7,991.76	0.00	-1,925.80	0
HARTFORD FINL SVCS GROUP INC	416515104	91.00	O'SHAUGHNESSY	12/26/2018	1.82	3,873.30	5,121.48	0.00	-1,248.18	0
HARTFORD FINL SVCS GROUP INC	416515104	49.00	O'SHAUGHNESSY	12/26/2018	0.49	2,105.26	2,757.72	0.00	-652.46	0
HARTFORD FINL SVCS GROUP INC	416515104	56.00	O'SHAUGHNESSY	12/27/2018	0.56	2,318.67	3,151.68	0.00	-833.01	0
HARTFORD FINL SVCS GROUP INC	416515104	68.00	O'SHAUGHNESSY	12/28/2018	0.68	2,914.79	3,827.04	0.00	-912.25	0

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HARTFORD FINL SVCS GROUP INC	416515104	169.00	O'SHAUGHNESSY	12/31/2018	1.69	7,317.94	9,511.32	0.00	-2,193.38	0
HCA HLDGS INC COM	40412C101	343.00	O'SHAUGHNESSY	01/19/2018	6.86	30,548.28	30,129.12	419.16	0.00	0
IBM CORP	459200101	118.00	O'SHAUGHNESSY	08/30/2018	2.36	17,298.09	18,103.56	0.00	-805.47	0
KOHL'S CORP	500255104	840.00	O'SHAUGHNESSY	01/19/2018	16.80	53,672.15	45,553.20	8,118.95	0.00	0
KOHL'S CORP	500255104	207.00	O'SHAUGHNESSY	09/27/2018	2.07	15,526.90	11,225.61	4,301.29	0.00	0
KOHL'S CORP	500255104	148.00	O'SHAUGHNESSY	09/28/2018	1.48	11,092.76	8,026.04	3,066.72	0.00	0
LEAR CORP	521865204	52.00	O'SHAUGHNESSY	04/26/2018	1.04	9,984.08	9,186.32	797.76	0.00	0
LEAR CORP	521865204	21.00	O'SHAUGHNESSY	05/24/2018	0.21	4,280.03	3,709.86	570.17	0.00	0
LEAR CORP	521865204	52.00	O'SHAUGHNESSY	06/06/2018	0.52	10,453.91	9,186.32	1,267.59	0.00	0
LEAR CORP	521865204	172.00	O'SHAUGHNESSY	06/08/2018	1.72	34,998.72	30,385.52	4,613.20	0.00	0
LEAR CORP	521865204	131.00	O'SHAUGHNESSY	06/11/2018	1.31	26,789.74	23,142.46	3,647.28	0.00	0
LINCOLN NATL CORP IND	534187109	751.00	O'SHAUGHNESSY	01/19/2018	7.51	62,328.18	57,729.37	4,598.81	0.00	0
LOCKHEED MARTIN CORP	539830109	130.00	O'SHAUGHNESSY	08/30/2018	2.60	42,071.16	41,736.50	334.66	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	46.00	O'SHAUGHNESSY	04/26/2018	0.92	5,018.85	5,074.72	0.00	-55.87	0
LYONDELLBASELL INDUSTRIES NV	N53745100	12.00	O'SHAUGHNESSY	04/30/2018	0.24	1,281.22	1,323.84	0.00	-42.62	0
LYONDELLBASELL INDUSTRIES NV	N53745100	12.00	O'SHAUGHNESSY	05/01/2018	0.24	1,306.04	1,323.84	0.00	-17.80	0
LYONDELLBASELL INDUSTRIES NV	N53745100	8.00	O'SHAUGHNESSY	05/02/2018	0.16	860.64	882.56	0.00	-21.92	0
LYONDELLBASELL INDUSTRIES NV	N53745100	252.00	O'SHAUGHNESSY	05/24/2018	5.04	29,701.54	27,800.64	1,900.90	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	287.00	O'SHAUGHNESSY	06/28/2018	5.74	31,071.24	31,661.84	0.00	-590.60	0
LYONDELLBASELL INDUSTRIES NV	N53745100	91.00	O'SHAUGHNESSY	06/28/2018	0.91	9,851.68	10,039.12	0.00	-187.44	0
LYONDELLBASELL INDUSTRIES NV	N53745100	49.00	O'SHAUGHNESSY	07/26/2018	0.49	5,342.16	5,405.68	0.00	-63.52	0
LYONDELLBASELL INDUSTRIES NV	N53745100	757.00	O'SHAUGHNESSY	07/26/2018	15.14	82,224.88	83,512.24	0.00	-1,287.36	0
LYONDELLBASELL INDUSTRIES NV	N53745100	126.00	O'SHAUGHNESSY	08/30/2018	1.26	14,596.28	13,900.32	695.96	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	84.00	O'SHAUGHNESSY	08/31/2018	0.84	9,659.11	9,266.88	392.23	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	12.00	O'SHAUGHNESSY	09/04/2018	0.12	1,363.54	1,323.84	39.70	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	14.00	O'SHAUGHNESSY	09/05/2018	0.14	1,582.72	1,544.48	38.24	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	1,318.00	O'SHAUGHNESSY	09/27/2018	13.18	137,986.61	145,401.76	0.00	-7,415.15	0
LYONDELLBASELL INDUSTRIES NV	N53745100	368.00	O'SHAUGHNESSY	11/01/2018	3.68	32,790.28	40,597.76	0.00	-7,807.48	0
LYONDELLBASELL INDUSTRIES NV	N53745100	68.00	O'SHAUGHNESSY	11/02/2018	0.68	6,154.14	7,501.76	0.00	-1,347.62	0
LYONDELLBASELL INDUSTRIES NV	N53745100	79.00	O'SHAUGHNESSY	11/06/2018	0.79	7,354.85	8,715.28	0.00	-1,360.43	0
LYONDELLBASELL INDUSTRIES NV	N53745100	15.00	O'SHAUGHNESSY	11/07/2018	0.15	1,399.29	1,654.80	0.00	-255.51	0

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LYONDELLBASELL INDUSTRIES NV	N53745100	15.00	O'SHAUGHNESSY	11/08/2018	0.15	1,416.37	1,654.80	0.00	-238.43	0
LYONDELLBASELL INDUSTRIES NV	N53745100	9.00	O'SHAUGHNESSY	11/09/2018	0.09	857.54	992.88	0.00	-135.34	0
LYONDELLBASELL INDUSTRIES NV	N53745100	20.00	O'SHAUGHNESSY	11/14/2018	0.20	1,917.69	2,206.40	0.00	-288.71	0
LYONDELLBASELL INDUSTRIES NV	N53745100	134.00	O'SHAUGHNESSY	11/14/2018	1.34	12,849.51	14,782.88	0.00	-1,933.37	0
MANPOWER INC WIS	56418H100	105.00	O'SHAUGHNESSY	07/26/2018	1.05	9,697.04	13,241.55	0.00	-3,544.51	0
MANPOWER INC WIS	56418H100	197.00	O'SHAUGHNESSY	07/26/2018	3.94	18,024.65	24,843.67	0.00	-6,819.02	0
MANPOWER INC WIS	56418H100	47.00	O'SHAUGHNESSY	07/27/2018	0.94	4,313.24	5,927.17	0.00	-1,613.93	0
MARATHON PETE CORP	56585A102	126.00	O'SHAUGHNESSY	09/27/2018	2.52	10,920.27	8,313.48	2,606.79	0.00	0
MCDONALDS CORP	580135101	316.00	O'SHAUGHNESSY	02/23/2018	6.32	50,138.12	54,389.92	0.00	-4,251.80	0
MCDONALDS CORP	580135101	410.00	O'SHAUGHNESSY	03/22/2018	8.20	65,554.94	70,569.20	0.00	-5,014.26	0
MCDONALDS CORP	580135101	295.00	O'SHAUGHNESSY	04/26/2018	5.90	47,109.29	50,775.40	0.00	-3,666.11	0
MCDONALDS CORP	580135101	106.00	O'SHAUGHNESSY	04/30/2018	2.12	16,736.89	18,244.72	0.00	-1,507.83	0
MCDONALDS CORP	580135101	20.00	O'SHAUGHNESSY	04/30/2018	0.20	3,134.42	3,442.40	0.00	-307.98	0
MCDONALDS CORP	580135101	408.00	O'SHAUGHNESSY	05/24/2018	8.16	65,622.88	70,224.96	0.00	-4,602.08	0
MCKESSON CORP	58155Q103	387.00	O'SHAUGHNESSY	08/30/2018	7.74	50,262.55	60,352.65	0.00	-10,090.10	0
MCKESSON CORP	58155Q103	163.00	O'SHAUGHNESSY	09/27/2018	1.63	21,629.08	25,419.85	0.00	-3,790.77	0
MCKESSON CORP	58155Q103	35.00	O'SHAUGHNESSY	09/28/2018	0.35	4,650.94	5,458.25	0.00	-807.31	0
MCKESSON CORP	58155Q103	118.00	O'SHAUGHNESSY	10/01/2018	1.18	15,698.84	18,402.10	0.00	-2,703.26	0
MCKESSON CORP	58155Q103	28.00	O'SHAUGHNESSY	10/02/2018	0.28	3,723.58	4,366.60	0.00	-643.02	0
MCKESSON CORP	58155Q103	15.00	O'SHAUGHNESSY	10/03/2018	0.15	2,003.14	2,339.25	0.00	-336.11	0
MCKESSON CORP	58155Q103	14.00	O'SHAUGHNESSY	10/04/2018	0.14	1,861.22	2,183.30	0.00	-322.08	0
MCKESSON CORP	58155Q103	38.00	O'SHAUGHNESSY	10/09/2018	0.38	5,035.99	5,926.10	0.00	-890.11	0
MICHAEL KORS HOLDINGS LTD	G60754101	786.00	O'SHAUGHNESSY	02/13/2018	15.72	44,625.21	49,832.90	0.00	-5,207.69	0
MICHAEL KORS HOLDINGS LTD	G60754101	137.00	O'SHAUGHNESSY	02/13/2018	1.37	7,829.25	8,817.94	0.00	-988.69	0
MICHAEL KORS HOLDINGS LTD	G60754101	23.00	O'SHAUGHNESSY	02/14/2018	0.23	1,388.63	1,480.38	0.00	-91.75	0
MICHAEL KORS HOLDINGS LTD	G60754101	5.00	O'SHAUGHNESSY	02/15/2018	0.05	305.73	321.82	0.00	-16.09	0
MICHAEL KORS HOLDINGS LTD	G60754101	59.00	O'SHAUGHNESSY	02/23/2018	0.59	3,779.28	3,797.51	0.00	-18.23	0
MOTOROLA SOLUTIONS INC.	620076307	400.00	O'SHAUGHNESSY	06/28/2018	4.00	46,346.67	36,136.00	10,210.67	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	151.00	O'SHAUGHNESSY	06/29/2018	1.51	17,445.46	13,641.34	3,804.12	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	229.00	O'SHAUGHNESSY	07/26/2018	2.29	27,932.25	20,687.86	7,244.39	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	379.00	O'SHAUGHNESSY	07/27/2018	3.79	46,275.44	34,238.86	12,036.58	0.00	0

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MOTOROLA SOLUTIONS INC.	620076307	55.00	O'SHAUGHNESSY	07/30/2018	0.55	6,843.12	4,968.70	1,874.42	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	109.00	O'SHAUGHNESSY	07/31/2018	1.09	13,518.71	9,847.06	3,671.65	0.00	0
MSCI INC CL A	55354G100	76.00	O'SHAUGHNESSY	06/28/2018	1.52	12,758.54	9,617.04	3,141.50	0.00	0
MSCI INC CL A	55354G100	18.00	O'SHAUGHNESSY	07/03/2018	0.18	3,004.88	2,277.72	727.16	0.00	0
MSCI INC CL A	55354G100	14.00	O'SHAUGHNESSY	07/05/2018	0.14	2,330.66	1,771.56	559.10	0.00	0
MSCI INC CL A	55354G100	133.00	O'SHAUGHNESSY	07/12/2018	1.33	22,479.31	16,829.82	5,649.49	0.00	0
MSCI INC CL A	55354G100	63.00	O'SHAUGHNESSY	07/13/2018	1.26	10,647.71	7,972.02	2,675.69	0.00	0
MSCI INC CL A	55354G100	415.00	O'SHAUGHNESSY	07/26/2018	4.15	72,120.00	52,514.10	19,605.90	0.00	0
MSCI INC CL A	55354G100	162.00	O'SHAUGHNESSY	07/27/2018	1.62	28,354.78	20,499.48	7,855.30	0.00	0
MSCI INC CL A	55354G100	50.00	O'SHAUGHNESSY	07/30/2018	0.50	8,733.54	6,327.00	2,406.54	0.00	0
MSCI INC CL A	55354G100	24.00	O'SHAUGHNESSY	07/31/2018	0.24	4,162.09	3,036.96	1,125.13	0.00	0
NETAPP INC	64110D104	741.00	O'SHAUGHNESSY	04/26/2018	14.82	51,015.04	40,992.12	10,022.92	0.00	0
NETAPP INC	64110D104	86.00	O'SHAUGHNESSY	04/30/2018	1.72	5,836.26	4,757.52	1,078.74	0.00	0
NETAPP INC	64110D104	238.00	O'SHAUGHNESSY	05/24/2018	4.76	15,962.47	13,166.16	2,796.31	0.00	0
NETAPP INC	64110D104	540.00	O'SHAUGHNESSY	05/25/2018	10.80	36,298.27	29,872.80	6,425.47	0.00	0
NETAPP INC	64110D104	545.00	O'SHAUGHNESSY	05/29/2018	10.90	36,761.30	30,149.40	6,611.90	0.00	0
PROCTER & GAMBLE CO	742718109	172.00	O'SHAUGHNESSY	11/01/2018	3.44	15,313.03	15,803.36	0.00	-490.33	0
PROCTER & GAMBLE CO	742718109	924.00	O'SHAUGHNESSY	11/29/2018	18.48	85,153.71	84,897.12	256.59	0.00	0
PULTE HOMES INC	745867101	940.00	O'SHAUGHNESSY	11/29/2018	18.80	24,606.61	31,255.00	0.00	-6,648.39	0
SIRIUS XM HLDGS INC	82968B103	1,775.00	O'SHAUGHNESSY	03/22/2018	17.75	11,206.38	9,514.00	1,692.38	0.00	0
SIRIUS XM HLDGS INC	82968B103	5,508.00	O'SHAUGHNESSY	03/22/2018	110.16	34,840.04	29,522.88	5,317.16	0.00	0
SIRIUS XM HLDGS INC	82968B103	80.00	O'SHAUGHNESSY	03/23/2018	0.80	506.78	428.80	77.98	0.00	0
SIRIUS XM HLDGS INC	82968B103	3,026.00	O'SHAUGHNESSY	03/23/2018	60.52	19,223.43	16,219.36	3,004.07	0.00	0
SIRIUS XM HLDGS INC	82968B103	3,099.00	O'SHAUGHNESSY	04/26/2018	30.99	19,495.97	16,610.64	2,885.33	0.00	0
SIRIUS XM HLDGS INC	82968B103	3,786.00	O'SHAUGHNESSY	04/26/2018	75.72	23,928.85	20,292.96	3,635.89	0.00	0
SIRIUS XM HLDGS INC	82968B103	1,271.00	O'SHAUGHNESSY	04/27/2018	25.42	7,960.08	6,812.56	1,147.52	0.00	0
SIRIUS XM HLDGS INC	82968B103	1,918.00	O'SHAUGHNESSY	04/30/2018	38.36	12,130.87	10,280.48	1,850.39	0.00	0
SYSCO	871829107	179.00	O'SHAUGHNESSY	11/01/2018	3.58	12,717.31	10,870.67	1,846.64	0.00	0
SYSCO	871829107	256.00	O'SHAUGHNESSY	11/29/2018	2.56	16,623.68	15,546.88	1,076.80	0.00	0
SYSCO	871829107	807.00	O'SHAUGHNESSY	11/29/2018	16.14	52,507.49	49,009.11	3,498.38	0.00	0
SYSCO	871829107	109.00	O'SHAUGHNESSY	11/30/2018	2.18	7,174.83	6,619.57	555.26	0.00	0

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SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
TARGET CORP	87612E106	127.00	O'SHAUGHNESSY	04/26/2018	2.54	8,979.19	8,286.75	692.44	0.00	0
TARGET CORP	87612E106	755.00	O'SHAUGHNESSY	05/24/2018	15.10	58,198.42	49,263.75	8,934.67	0.00	0
TARGET CORP	87612E106	223.00	O'SHAUGHNESSY	06/28/2018	4.46	17,127.51	14,550.75	2,576.76	0.00	0
TARGET CORP	87612E106	333.00	O'SHAUGHNESSY	07/26/2018	6.66	26,370.55	21,728.25	4,642.30	0.00	0
TARGET CORP	87612E106	178.00	O'SHAUGHNESSY	08/30/2018	3.56	15,475.11	11,614.50	3,860.61	0.00	0
TARGET CORP	87612E106	608.00	O'SHAUGHNESSY	09/27/2018	12.16	53,124.27	39,672.00	13,452.27	0.00	0
TARGET CORP	87612E106	946.00	O'SHAUGHNESSY	11/01/2018	18.92	80,696.63	61,726.50	18,970.13	0.00	0
TARGET CORP	87612E106	679.00	O'SHAUGHNESSY	11/29/2018	13.58	46,946.66	44,304.75	2,641.91	0.00	0
TARGET CORP	87612E106	524.00	O'SHAUGHNESSY	11/29/2018	5.24	36,216.30	34,191.00	2,025.30	0.00	0
TE CONNECTIVITY LTD	H84989104	121.00	O'SHAUGHNESSY	01/18/2018	1.21	12,190.86	11,499.84	691.02	0.00	0
TE CONNECTIVITY LTD	H84989104	599.00	O'SHAUGHNESSY	01/22/2018	5.99	60,423.86	56,928.96	3,494.90	0.00	0
TELSTRA CORP LTD SPON ADR FINAL	87969N204	2,157.00	O'SHAUGHNESSY	04/26/2018	43.14	25,169.44	30,620.77	0.00	-5,451.33	0
THOMSON REUTERS CORP	884903105	558.00	O'SHAUGHNESSY	06/28/2018	11.16	22,513.16	24,323.22	0.00	-1,810.06	0
UNITED CONTL HLDGS INC	910047109	160.00	O'SHAUGHNESSY	01/19/2018	3.20	12,400.14	10,784.00	1,616.14	0.00	0
UNITED CONTL HLDGS INC	910047109	261.00	O'SHAUGHNESSY	01/25/2018	5.22	20,108.30	17,591.40	2,516.90	0.00	0
UNITED CONTL HLDGS INC	910047109	268.00	O'SHAUGHNESSY	02/23/2018	2.68	17,891.29	18,063.20	0.00	-171.91	0
UNITED CONTL HLDGS INC	910047109	309.00	O'SHAUGHNESSY	03/22/2018	6.18	21,801.82	20,826.60	975.22	0.00	0
UNITED CONTL HLDGS INC	910047109	184.00	O'SHAUGHNESSY	05/24/2018	1.84	13,080.73	12,401.60	679.13	0.00	0
UNITED CONTL HLDGS INC	910047109	74.00	O'SHAUGHNESSY	06/28/2018	0.74	5,282.77	4,987.60	295.17	0.00	0
UNITED RENTALS INC	911363109	269.00	O'SHAUGHNESSY	03/22/2018	5.38	49,941.86	46,243.79	3,698.07	0.00	0
UNITED TECHNOLOGIES CORP	913017109	414.00	O'SHAUGHNESSY	01/19/2018	8.28	55,480.55	52,813.98	2,666.57	0.00	0
UNITED TECHNOLOGIES CORP	913017109	51.00	O'SHAUGHNESSY	01/19/2018	0.51	6,852.07	6,506.07	346.00	0.00	0
UNITED TECHNOLOGIES CORP	913017109	239.00	O'SHAUGHNESSY	08/30/2018	4.78	32,271.85	30,489.23	1,782.62	0.00	0
UNITED TECHNOLOGIES CORP	913017109	25.00	O'SHAUGHNESSY	08/31/2018	0.25	3,361.57	3,189.25	172.32	0.00	0
UNITED TECHNOLOGIES CORP	913017109	31.00	O'SHAUGHNESSY	09/04/2018	0.31	4,118.19	3,954.67	163.52	0.00	0
UNITED TECHNOLOGIES CORP	913017109	30.00	O'SHAUGHNESSY	09/05/2018	0.30	3,963.45	3,827.10	136.35	0.00	0
UNITED TECHNOLOGIES CORP	913017109	90.00	O'SHAUGHNESSY	09/06/2018	0.90	11,817.25	11,481.30	335.95	0.00	0
UNITED TECHNOLOGIES CORP	913017109	217.00	O'SHAUGHNESSY	09/07/2018	2.17	28,740.58	27,682.69	1,057.89	0.00	0
V F CORP	918204108	239.00	O'SHAUGHNESSY	11/01/2018	4.78	19,565.74	17,686.00	1,879.74	0.00	0
V F CORP	918204108	11.00	O'SHAUGHNESSY	11/02/2018	0.22	920.99	814.00	106.99	0.00	0
V F CORP	918204108	11.00	O'SHAUGHNESSY	11/06/2018	0.22	950.45	814.00	136.45	0.00	0

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V F CORP	918204108	6.00	O'SHAUGHNESSY	11/14/2018	0.06	517.47	444.00	73.47	0.00	0
V F CORP	918204108	15.00	O'SHAUGHNESSY	11/29/2018	0.30	1,199.16	1,110.00	89.16	0.00	0
V F CORP	918204108	15.00	O'SHAUGHNESSY	11/30/2018	0.30	1,198.36	1,110.00	88.36	0.00	0
VALERO ENERGY CORP NEW	91913Y100	132.00	O'SHAUGHNESSY	01/19/2018	2.64	12,754.91	12,132.12	622.79	0.00	0
VALERO ENERGY CORP NEW	91913Y100	670.00	O'SHAUGHNESSY	04/26/2018	13.40	73,320.49	61,579.70	11,740.79	0.00	0
VALERO ENERGY CORP NEW	91913Y100	58.00	O'SHAUGHNESSY	05/24/2018	0.58	7,071.55	5,330.78	1,740.77	0.00	0
VALERO ENERGY CORP NEW	91913Y100	256.00	O'SHAUGHNESSY	05/24/2018	5.12	31,108.48	23,528.96	7,579.52	0.00	0
VALERO ENERGY CORP NEW	91913Y100	530.00	O'SHAUGHNESSY	08/30/2018	10.60	64,581.41	48,712.30	15,869.11	0.00	0
VALERO ENERGY CORP NEW	91913Y100	363.00	O'SHAUGHNESSY	09/27/2018	7.26	42,053.87	33,363.33	8,690.54	0.00	0
VALERO ENERGY CORP NEW	91913Y100	311.00	O'SHAUGHNESSY	11/01/2018	3.11	27,573.62	28,584.01	0.00	-1,010.39	0
WYNDHAM DESTINATIONS, INC	98310W108	73.00	O'SHAUGHNESSY	07/12/2018	0.73	3,339.15	8,458.51	0.00	-5,119.36	0
WYNDHAM HOTELS & RESORTS INC	98311A105	165.00	O'SHAUGHNESSY	06/28/2018	3.30	10,308.00	0.00	10,308.00	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108X	301.00	O'SHAUGHNESSY	02/23/2018	6.02	36,522.64	34,876.87	1,645.77	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108X	95.00	O'SHAUGHNESSY	03/13/2018	1.90	11,385.84	11,007.65	378.19	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108X	436.00	O'SHAUGHNESSY	03/22/2018	4.36	51,129.01	50,519.32	609.69	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108X	34.00	O'SHAUGHNESSY	03/23/2018	0.34	3,988.34	3,939.58	48.76	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108X	648.00	O'SHAUGHNESSY	04/26/2018	6.48	75,340.43	75,083.76	256.67	0.00	0
WYNDHAM WORLDWIDE CORP COM	98310W108X	372.00	O'SHAUGHNESSY	05/24/2018	3.72	40,507.44	43,103.64	0.00	-2,596.20	0
WYNDHAM WORLDWIDE CORP COM	98310W108X	20.00	O'SHAUGHNESSY	05/25/2018	0.20	2,169.05	2,317.40	0.00	-148.35	0
WYNDHAM WORLDWIDE CORP COM	98310W108X	168.00	O'SHAUGHNESSY	05/29/2018	1.68	18,221.29	19,466.16	0.00	-1,244.87	0
WYNDHAM WORLDWIDE CORP COM	98310W108X	92.00	O'SHAUGHNESSY	06/28/2018	1.84	4,233.85	10,660.04	0.00	-6,426.19	0
XL GROUP LTD	G98294104	2,491.00	O'SHAUGHNESSY	03/07/2018	24.91	139,262.36	87,583.56	51,678.80	0.00	0
XL GROUP LTD	G98294104	535.00	O'SHAUGHNESSY	03/08/2018	10.70	29,956.36	18,810.60	11,145.76	0.00	0
XL GROUP LTD	G98294104	546.00	O'SHAUGHNESSY	03/08/2018	10.92	30,583.81	19,197.36	11,386.45	0.00	0
XL GROUP LTD	G98294104	91.00	O'SHAUGHNESSY	03/08/2018	1.82	5,096.80	3,199.56	1,897.24	0.00	0
XL GROUP LTD	G98294104	117.00	O'SHAUGHNESSY	03/09/2018	2.34	6,536.10	4,113.72	2,422.38	0.00	0
XL GROUP LTD	G98294104	147.00	O'SHAUGHNESSY	03/12/2018	2.94	8,203.97	5,168.52	3,035.45	0.00	0
XL GROUP LTD	G98294104	39.00	O'SHAUGHNESSY	03/12/2018	0.39	2,176.73	1,371.24	805.49	0.00	0
XL GROUP LTD	G98294104	65.00	O'SHAUGHNESSY	03/16/2018	0.65	3,602.16	2,285.40	1,316.76	0.00	0
XL GROUP LTD	G98294104	603.00	O'SHAUGHNESSY	03/19/2018	6.03	33,419.53	21,201.48	12,218.05	0.00	0
XL GROUP LTD	G98294104	680.00	O'SHAUGHNESSY	03/22/2018	13.60	37,709.00	23,908.80	13,800.20	0.00	0

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XL GROUP LTD	G98294104	508.00	O'SHAUGHNESSY	03/23/2018	10.16	28,160.57	17,861.28	10,299.29	0.00	0
XL GROUP LTD	G98294104	664.00	O'SHAUGHNESSY	03/26/2018	13.28	36,772.00	23,346.24	13,425.76	0.00	0
YUM! BRANDS INC	988498101	50.00	O'SHAUGHNESSY	01/09/2018	1.00	4,145.24	4,080.50	64.74	0.00	0
YUM! BRANDS INC	988498101	72.00	O'SHAUGHNESSY	01/10/2018	1.44	5,975.65	5,875.92	99.73	0.00	0
YUM! BRANDS INC	988498101	93.00	O'SHAUGHNESSY	01/19/2018	0.93	7,749.21	7,589.73	159.48	0.00	0
YUM! BRANDS INC	988498101	886.00	O'SHAUGHNESSY	01/22/2018	8.86	73,720.58	72,306.46	1,414.12	0.00	0
YUM! BRANDS INC	988498101	413.00	O'SHAUGHNESSY	02/23/2018	8.26	32,373.49	33,704.93	0.00	-1,331.44	0
YUM! BRANDS INC	988498101	283.00	O'SHAUGHNESSY	02/26/2018	5.66	22,191.29	23,095.63	0.00	-904.34	0
YUM! BRANDS INC	988498101	82.00	O'SHAUGHNESSY	02/26/2018	0.82	6,428.24	6,692.02	0.00	-263.78	0
			TOTAL FOR: O'SHAUGHNESSY		2,219.50	6,630,911.77	6,149,125.12	687,576.15	-205,789.50	
ADOBE SYS INC	00724F101	120.00	POLEN	04/16/2018	1.80	27,242.32	21,028.80	6,213.52	0.00	0
ADOBE SYS INC	00724F101	137.00	POLEN	06/05/2018	4.11	34,379.89	24,007.88	10,372.01	0.00	0
ADOBE SYS INC	00724F101	366.00	POLEN	06/06/2018	10.98	92,439.26	64,137.84	28,301.42	0.00	0
ADOBE SYS INC	00724F101	461.00	POLEN	09/04/2018	13.83	123,236.60	80,785.64	42,450.96	0.00	0
ADOBE SYS INC	00724F101	418.00	POLEN	09/05/2018	12.54	110,474.08	73,250.32	37,223.76	0.00	0
ADOBE SYS INC	00724F101	66.00	POLEN	09/05/2018	1.98	17,526.40	11,565.84	5,960.56	0.00	0
ALIGN TECHNOLOGY INC	016255101	79.00	POLEN	07/03/2018	1.19	27,170.90	17,553.01	9,617.89	0.00	0
ALIGN TECHNOLOGY INC	016255101	256.00	POLEN	07/05/2018	3.84	86,528.94	56,880.64	29,648.30	0.00	0
ALIGN TECHNOLOGY INC	016255101	49.00	POLEN	10/03/2018	0.98	19,328.94	10,887.31	8,441.63	0.00	0
ALIGN TECHNOLOGY INC	016255101	71.00	POLEN	10/04/2018	1.07	27,125.51	15,775.49	11,350.02	0.00	0
ALIGN TECHNOLOGY INC	016255101	98.00	POLEN	10/05/2018	1.96	36,862.88	21,774.62	15,088.26	0.00	0
ALIGN TECHNOLOGY INC	016255101	20.00	POLEN	10/09/2018	0.10	7,271.46	4,443.80	2,827.66	0.00	0
ALIGN TECHNOLOGY INC	016255101	74.00	POLEN	10/09/2018	1.11	26,537.72	16,442.06	10,095.66	0.00	0
ALPHABET INC CL A	02079K305	26.00	POLEN	01/24/2018	0.39	30,159.26	27,388.40	2,770.86	0.00	0
BOOKING HLDGS INC	09857L108	53.00	POLEN	02/06/2018	1.59	99,376.48	92,100.22	7,276.26	0.00	0
BOOKING HLDGS INC	09857L108	35.00	POLEN	02/07/2018	1.05	65,070.49	60,820.90	4,249.59	0.00	0
CELGENE CORP	151020104	503.00	POLEN	01/19/2018	15.09	51,390.97	52,493.08	0.00	-1,102.11	0
CELGENE CORP	151020104	755.00	POLEN	01/22/2018	22.65	76,991.01	78,791.80	0.00	-1,800.79	0
CELGENE CORP	151020104	704.00	POLEN	01/23/2018	10.56	72,320.94	73,469.44	0.00	-1,148.50	0
CELGENE CORP	151020104	153.00	POLEN	01/23/2018	1.53	15,697.11	15,967.08	0.00	-269.97	0
CELGENE CORP	151020104	151.00	POLEN	01/24/2018	3.02	15,391.51	15,758.36	0.00	-366.85	0

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CELGENE CORP	151020104	1,054.00	POLEN	01/24/2018	15.81	107,607.75	109,995.44	0.00	-2,387.69	0
FACEBOOK INC	30303M102	1,426.00	POLEN	01/17/2018	42.78	256,404.13	251,631.96	4,772.17	0.00	0
GARTNER INC CL A	366651107	109.00	POLEN	12/11/2018	1.64	15,978.17	13,423.35	2,554.82	0.00	0
GARTNER INC CL A	366651107	57.00	POLEN	12/12/2018	1.14	8,178.42	7,019.55	1,158.87	0.00	0
GARTNER INC CL A	366651107	156.00	POLEN	12/12/2018	2.34	22,318.78	19,211.40	3,107.38	0.00	0
GARTNER INC CL A	366651107	80.00	POLEN	12/13/2018	1.20	11,555.89	9,852.00	1,703.89	0.00	0
GARTNER INC CL A	366651107	77.00	POLEN	12/14/2018	1.16	11,206.60	9,482.55	1,724.05	0.00	0
GARTNER INC CL A	366651107	47.00	POLEN	12/17/2018	0.71	6,782.85	5,788.05	994.80	0.00	0
GARTNER INC CL A	366651107	23.00	POLEN	12/18/2018	0.35	3,259.03	2,832.45	426.58	0.00	0
GARTNER INC CL A	366651107	79.00	POLEN	12/19/2018	1.19	10,710.34	9,728.85	981.49	0.00	0
NIKE INC CL B	654106103	34.00	POLEN	11/16/2018	0.17	2,592.97	2,126.70	466.27	0.00	0
NIKE INC CL B	654106103	1,051.00	POLEN	11/16/2018	21.02	79,214.31	65,740.05	13,474.26	0.00	0
NIKE INC CL B	654106103	85.00	POLEN	11/16/2018	1.70	6,453.25	5,316.75	1,136.50	0.00	0
ORACLE CORPORATION	68389X105	1,212.00	POLEN	08/31/2018	36.36	59,240.57	57,303.36	1,937.21	0.00	0
ORACLE CORPORATION	68389X105	869.00	POLEN	09/04/2018	26.07	42,198.18	41,086.32	1,111.86	0.00	0
STARBUCKS CORP	855244109	1,718.00	POLEN	11/14/2018	51.54	116,980.71	98,664.74	18,315.97	0.00	0
STARBUCKS CORP	855244109	1,895.00	POLEN	11/15/2018	56.85	128,191.86	108,829.85	19,362.01	0.00	0
			TOTAL FOR: POLEN		373.40	1,951,396.48	1,653,355.90	305,116.49	-7,075.91	
C H ROBINSON WORLDWIDE INC	12541W209	328.00	SEIZERT	04/23/2018	9.84	30,957.53	29,221.52	1,736.01	0.00	0
C H ROBINSON WORLDWIDE INC	12541W209	620.00	SEIZERT	04/24/2018	18.60	58,143.12	55,235.80	2,907.32	0.00	0
CHURCH & DWIGHT INC	171340102	774.00	SEIZERT	11/14/2018	23.22	50,758.25	38,831.58	11,926.67	0.00	0
CITRIX SYS INC	177376100	728.00	SEIZERT	05/15/2018	21.84	78,138.65	64,064.00	14,074.65	0.00	0
DISCOVERY COMMUNICATIONS INC NEW	25470F302	103.00	SEIZERT	11/14/2018	3.09	3,042.36	2,180.51	861.85	0.00	0
DISCOVERY COMMUNICATIONS INC NEW	25470F302	1,164.00	SEIZERT	11/14/2018	34.92	34,609.92	24,641.88	9,968.04	0.00	0
DISCOVERY COMMUNICATIONS INC NEW	25470F302	989.00	SEIZERT	11/15/2018	29.67	28,703.56	20,937.13	7,766.43	0.00	0
DISCOVERY COMMUNICATIONS INC NEW	25470F302	819.00	SEIZERT	11/16/2018	24.57	23,848.80	17,338.23	6,510.57	0.00	0
EVEREST RE GROUP LTD	G3223R108	350.00	SEIZERT	09/11/2018	10.50	75,521.73	77,441.00	0.00	-1,919.27	0
EVEREST RE GROUP LTD	G3223R108	171.00	SEIZERT	09/11/2018	5.13	36,910.30	37,835.46	0.00	-925.16	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
EVEREST RE GROUP LTD	G3223R108	42.00	SEIZERT	09/12/2018	1.26	8,822.38	9,292.92	0.00	-470.54	0
EVEREST RE GROUP LTD	G3223R108	195.00	SEIZERT	09/13/2018	5.85	41,038.56	43,145.70	0.00	-2,107.14	0
EVEREST RE GROUP LTD	G3223R108	42.00	SEIZERT	09/13/2018	1.26	8,827.23	9,292.92	0.00	-465.69	0
F5 NETWORKS INC	315616102	326.00	SEIZERT	06/12/2018	9.78	57,654.57	42,777.72	14,876.85	0.00	0
F5 NETWORKS INC	315616102	595.00	SEIZERT	06/13/2018	17.85	105,344.69	78,075.90	27,268.79	0.00	0
F5 NETWORKS INC	315616102	75.00	SEIZERT	06/14/2018	2.25	13,222.65	9,841.50	3,381.15	0.00	0
FIFTH THIRD BANCORP COM	316773100	312.00	SEIZERT	03/22/2018	9.36	10,534.43	9,466.08	1,068.35	0.00	0
FIFTH THIRD BANCORP COM	316773100	1,033.00	SEIZERT	03/22/2018	30.99	34,834.12	31,341.22	3,492.90	0.00	0
FIFTH THIRD BANCORP COM	316773100	652.00	SEIZERT	03/22/2018	11.74	22,015.57	19,781.68	2,233.89	0.00	0
FIFTH THIRD BANCORP COM	316773100	4,709.00	SEIZERT	05/25/2018	141.27	146,756.43	142,871.06	3,885.37	0.00	0
FIFTH THIRD BANCORP COM	316773100	101.00	SEIZERT	05/25/2018	3.03	3,148.88	3,064.34	84.54	0.00	0
FIFTH THIRD BANCORP COM	316773100	327.00	SEIZERT	05/25/2018	9.81	10,188.26	9,921.18	267.08	0.00	0
FIFTH THIRD BANCORP COM	316773100	3,494.00	SEIZERT	05/29/2018	104.82	108,953.38	106,007.96	2,945.42	0.00	0
INVESTORS BANCORP INC NEW	46146L101	621.00	SEIZERT	09/27/2018	18.63	7,724.63	8,821.86	0.00	-1,097.23	0
INVESTORS BANCORP INC NEW	46146L101	218.00	SEIZERT	09/28/2018	6.54	2,669.37	3,096.89	0.00	-427.52	0
INVESTORS BANCORP INC NEW	46146L101	481.00	SEIZERT	09/28/2018	14.43	5,930.70	6,833.04	0.00	-902.34	0
INVESTORS BANCORP INC NEW	46146L101	1,366.00	SEIZERT	09/28/2018	40.98	16,858.54	19,634.46	0.00	-2,775.92	0
INVESTORS BANCORP INC NEW	46146L101	2,546.00	SEIZERT	10/01/2018	76.38	31,159.32	36,641.39	0.00	-5,482.07	0
INVESTORS BANCORP INC NEW	46146L101	1,192.00	SEIZERT	10/01/2018	35.76	14,584.64	16,850.59	0.00	-2,265.95	0
INVESTORS BANCORP INC NEW	46146L101	257.00	SEIZERT	10/02/2018	7.71	3,157.14	3,633.05	0.00	-475.91	0
INVESTORS BANCORP INC NEW	46146L101	93.00	SEIZERT	10/02/2018	2.79	1,145.28	1,314.69	0.00	-169.41	0
INVESTORS BANCORP INC NEW	46146L101	2,188.00	SEIZERT	10/02/2018	65.64	26,864.12	30,138.11	0.00	-3,273.99	0
INVESTORS BANCORP INC NEW	46146L101	3,563.00	SEIZERT	10/03/2018	106.89	43,309.48	48,183.05	0.00	-4,873.57	0
INVESTORS BANCORP INC NEW	46146L101	175.00	SEIZERT	10/03/2018	5.25	2,113.10	2,355.73	0.00	-242.63	0
INVESTORS BANCORP INC NEW	46146L101	180.00	SEIZERT	10/03/2018	5.40	2,211.79	2,423.02	0.00	-211.23	0
JM SMUCKER COMPANY-NEW	832696405	1,836.00	SEIZERT	11/30/2018	55.08	186,137.49	228,104.64	0.00	-41,967.15	0
JM SMUCKER COMPANY-NEW	832696405	245.00	SEIZERT	12/03/2018	7.35	24,846.86	30,438.80	0.00	-5,591.94	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	580.00	SEIZERT	03/07/2018	17.40	18,763.26	19,812.80	0.00	-1,049.54	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	466.00	SEIZERT	03/08/2018	13.98	14,912.16	15,918.56	0.00	-1,006.40	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	835.00	SEIZERT	05/02/2018	25.05	24,722.27	28,523.60	0.00	-3,801.33	0

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LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	162.00	SEIZERT	05/02/2018	4.86	4,794.68	5,533.92	0.00	-739.24	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	54.00	SEIZERT	05/02/2018	1.62	1,596.47	1,844.64	0.00	-248.17	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	252.00	SEIZERT	05/03/2018	7.56	7,374.85	8,608.32	0.00	-1,233.47	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	53.00	SEIZERT	05/03/2018	1.59	1,552.07	1,810.48	0.00	-258.41	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	38.00	SEIZERT	05/03/2018	1.14	1,115.46	1,298.08	0.00	-182.62	0
PACKAGING CORP OF AMERICA	695156109	411.00	SEIZERT	01/22/2018	12.33	51,912.05	49,546.05	2,366.00	0.00	0
PACKAGING CORP OF AMERICA	695156109	31.00	SEIZERT	01/22/2018	0.93	3,919.70	3,737.05	182.65	0.00	0
PACKAGING CORP OF AMERICA	695156109	150.00	SEIZERT	01/23/2018	4.50	19,064.30	18,082.50	981.80	0.00	0
PACKAGING CORP OF AMERICA	695156109	319.00	SEIZERT	02/09/2018	9.57	37,655.92	38,455.45	0.00	-799.53	0
PACKAGING CORP OF AMERICA	695156109	413.00	SEIZERT	02/12/2018	12.39	47,215.21	49,787.15	0.00	-2,571.94	0
PACKAGING CORP OF AMERICA	695156109	417.00	SEIZERT	02/13/2018	12.51	47,217.77	50,269.35	0.00	-3,051.58	0
REGIONS FINL CORP	7591EP100	500.00	SEIZERT	03/22/2018	15.00	9,781.92	8,640.00	1,141.92	0.00	0
REGIONS FINL CORP	7591EP100	257.00	SEIZERT	03/22/2018	4.62	5,026.04	4,440.96	585.08	0.00	0
REGIONS FINL CORP	7591EP100	3,542.00	SEIZERT	03/22/2018	106.26	69,124.78	61,205.76	7,919.02	0.00	0
REGIONS FINL CORP	7591EP100	458.00	SEIZERT	03/22/2018	13.74	8,952.41	7,914.24	1,038.17	0.00	0
REGIONS FINL CORP	7591EP100	4,097.00	SEIZERT	07/05/2018	81.94	72,853.54	70,796.16	2,057.38	0.00	0
VALMONT INDS INC	920253101	151.00	SEIZERT	03/07/2018	4.53	21,912.93	25,043.35	0.00	-3,130.42	0
VALMONT INDS INC	920253101	177.00	SEIZERT	03/08/2018	5.31	25,677.13	29,355.45	0.00	-3,678.32	0
VALMONT INDS INC	920253101	47.00	SEIZERT	03/09/2018	1.41	6,805.93	7,794.95	0.00	-989.02	0
VALMONT INDS INC	920253101	201.00	SEIZERT	03/13/2018	6.03	29,839.19	33,335.85	0.00	-3,496.66	0
VALMONT INDS INC	920253101	59.00	SEIZERT	03/14/2018	1.77	8,733.02	9,785.15	0.00	-1,052.13	0
VALMONT INDS INC	920253101	49.00	SEIZERT	03/22/2018	1.47	7,303.63	8,126.65	0.00	-823.02	0
VALMONT INDS INC	920253101	120.00	SEIZERT	03/23/2018	3.60	17,944.20	19,902.00	0.00	-1,957.80	0
VALMONT INDS INC	920253101	54.00	SEIZERT	03/26/2018	1.62	7,926.39	8,955.90	0.00	-1,029.51	0
VALMONT INDS INC	920253101	39.00	SEIZERT	03/27/2018	1.17	5,618.78	6,468.15	0.00	-849.37	0
VALMONT INDS INC	920253101	244.00	SEIZERT	04/05/2018	7.32	34,406.45	40,467.40	0.00	-6,060.95	0
VALMONT INDS INC	920253101	203.00	SEIZERT	04/06/2018	6.09	28,487.32	33,667.55	0.00	-5,180.23	0
VALMONT INDS INC	920253101	35.00	SEIZERT	04/06/2018	1.05	4,893.33	5,804.75	0.00	-911.42	0

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ZIONS BANCORP	989701107	1,535.00	SEIZERT	03/22/2018	46.05	84,058.03	78,024.05	6,033.98	0.00	0
ZIONS BANCORP	989701107	77.00	SEIZERT	03/22/2018	1.39	4,256.61	3,913.91	342.70	0.00	0
ZIONS BANCORP	989701107	112.00	SEIZERT	03/22/2018	3.36	6,150.33	5,692.96	457.37	0.00	0
ZIONS BANCORP	989701107	136.00	SEIZERT	07/05/2018	4.08	7,180.02	6,912.88	267.14	0.00	0
ZIONS BANCORP	989701107	1,381.00	SEIZERT	07/05/2018	41.43	72,950.10	70,196.23	2,753.87	0.00	0
			TOTAL FOR:	SEIZERT	1,464.15	2,182,386.08	2,160,748.86	141,382.96	-119,745.74	
AARON'S INC	002535300	490.00	SYSTEMATIC	04/02/2018	4.41	22,393.75	19,526.50	2,867.25	0.00	0
AARON'S INC	002535300	60.00	SYSTEMATIC	07/20/2018	0.54	2,701.93	2,631.49	70.44	0.00	0
AARON'S INC	002535300	75.00	SYSTEMATIC	10/09/2018	0.68	4,001.39	3,289.37	712.02	0.00	0
ABERCROMBIE & FITCH CO CL A	002896207	160.00	SYSTEMATIC	02/20/2018	1.44	3,389.09	2,788.80	600.29	0.00	0
ABERCROMBIE & FITCH CO CL A	002896207	125.00	SYSTEMATIC	05/04/2018	1.13	3,151.29	2,178.75	972.54	0.00	0
ACADIA HEALTHCARE CO INC	00404A109	60.00	SYSTEMATIC	11/14/2018	0.66	2,549.42	2,396.52	152.90	0.00	0
ACCO BRANDS CORP	00081T108	240.00	SYSTEMATIC	07/20/2018	2.16	3,376.94	2,928.00	448.94	0.00	0
ACCO BRANDS CORP	00081T108	75.00	SYSTEMATIC	07/23/2018	0.68	1,054.95	915.00	139.95	0.00	0
ACCURAY INC DEL	004397105	345.00	SYSTEMATIC	08/28/2018	3.11	1,372.39	1,576.89	0.00	-204.50	0
ACCURAY INC DEL	004397105	760.00	SYSTEMATIC	08/29/2018	6.84	2,995.46	3,473.73	0.00	-478.27	0
ACCURAY INC DEL	004397105	475.00	SYSTEMATIC	11/14/2018	5.23	2,468.68	2,171.08	297.60	0.00	0
ACETO CORPORATION	004446100	780.00	SYSTEMATIC	04/02/2018	7.02	5,698.31	8,057.40	0.00	-2,359.09	0
ACETO CORPORATION	004446100	70.00	SYSTEMATIC	04/03/2018	0.63	524.04	723.10	0.00	-199.06	0
ACETO CORPORATION	004446100	1,270.00	SYSTEMATIC	05/04/2018	11.43	3,189.68	13,119.10	0.00	-9,929.42	0
ACETO CORPORATION	004446100	1,155.00	SYSTEMATIC	05/07/2018	10.40	2,703.56	8,944.24	0.00	-6,240.68	0
ADDUS HOMECARE CORP	006739106	80.00	SYSTEMATIC	04/02/2018	0.72	3,694.46	2,784.00	910.46	0.00	0
ADDUS HOMECARE CORP	006739106	40.00	SYSTEMATIC	07/20/2018	0.36	2,438.69	1,392.00	1,046.69	0.00	0
ADDUS HOMECARE CORP	006739106	10.00	SYSTEMATIC	07/23/2018	0.09	618.28	348.00	270.28	0.00	0
ADDUS HOMECARE CORP	006739106	75.00	SYSTEMATIC	11/14/2018	0.83	5,475.42	2,610.00	2,865.42	0.00	0
ADTALEM GLOBAL ED INC	00737L103	35.00	SYSTEMATIC	01/11/2018	0.32	1,568.88	1,471.75	97.13	0.00	0
ADTALEM GLOBAL ED INC	00737L103	70.00	SYSTEMATIC	01/12/2018	0.63	3,131.99	2,943.50	188.49	0.00	0
ADTALEM GLOBAL ED INC	00737L103	50.00	SYSTEMATIC	04/02/2018	0.45	2,338.44	2,102.50	235.94	0.00	0
ADTALEM GLOBAL ED INC	00737L103	295.00	SYSTEMATIC	08/28/2018	2.66	14,363.18	12,404.75	1,958.43	0.00	0
ADTALEM GLOBAL ED INC	00737L103	200.00	SYSTEMATIC	08/29/2018	1.80	9,760.66	8,410.00	1,350.66	0.00	0
ADVANCED ENERGY INDS INC	007973100	405.00	SYSTEMATIC	07/20/2018	3.65	24,627.96	24,989.27	0.00	-361.31	0

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AEGION CORP	00770F104	85.00	SYSTEMATIC	08/28/2018	0.77	2,125.54	2,161.55	0.00	-36.01	0
AEGION CORP	00770F104	60.00	SYSTEMATIC	08/29/2018	0.54	1,503.92	1,525.80	0.00	-21.88	0
ALLETE INC	018522300	335.00	SYSTEMATIC	12/20/2018	3.69	26,004.23	24,869.52	1,134.71	0.00	0
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	215.00	SYSTEMATIC	08/28/2018	1.94	3,157.85	3,128.25	29.60	0.00	0
AMAG PHARMACEUTICALS INC	00163U106	530.00	SYSTEMATIC	04/02/2018	4.77	9,768.20	7,022.50	2,745.70	0.00	0
AMAG PHARMACEUTICALS INC	00163U106	10.00	SYSTEMATIC	04/03/2018	0.09	195.70	132.50	63.20	0.00	0
AMAG PHARMACEUTICALS INC	00163U106	125.00	SYSTEMATIC	05/04/2018	1.13	2,636.93	1,656.25	980.68	0.00	0
AMBAC FINL GROUP INC	023139884	410.00	SYSTEMATIC	02/20/2018	3.69	6,461.91	6,551.80	0.00	-89.89	0
AMBAC FINL GROUP INC	023139884	865.00	SYSTEMATIC	02/21/2018	7.79	14,026.38	13,822.70	203.68	0.00	0
AMBAC FINL GROUP INC	023139884	350.00	SYSTEMATIC	02/22/2018	3.15	5,592.56	5,593.00	0.00	-0.44	0
AMEDISYS INC	023436108	70.00	SYSTEMATIC	02/20/2018	0.63	3,886.18	3,689.70	196.48	0.00	0
AMEDISYS INC	023436108	40.00	SYSTEMATIC	04/02/2018	0.36	2,420.16	2,108.40	311.76	0.00	0
AMEDISYS INC	023436108	70.00	SYSTEMATIC	06/15/2018	0.63	5,737.46	3,689.70	2,047.76	0.00	0
AMEDISYS INC	023436108	45.00	SYSTEMATIC	07/20/2018	0.41	4,211.99	2,371.95	1,840.04	0.00	0
AMEDISYS INC	023436108	10.00	SYSTEMATIC	07/23/2018	0.09	949.41	527.10	422.31	0.00	0
AMEDISYS INC	023436108	55.00	SYSTEMATIC	08/28/2018	0.50	6,842.18	2,899.05	3,943.13	0.00	0
AMEDISYS INC	023436108	25.00	SYSTEMATIC	12/20/2018	0.28	2,952.37	1,317.75	1,634.62	0.00	0
AMERICAN EAGLE OUTFITTERS	02553E106	190.00	SYSTEMATIC	05/04/2018	1.71	3,847.60	3,572.00	275.60	0.00	0
AMERICAN EAGLE OUTFITTERS	02553E106	190.00	SYSTEMATIC	08/28/2018	1.71	5,394.21	3,572.00	1,822.21	0.00	0
AMERICAN PUB ED INC	02913V103	270.00	SYSTEMATIC	04/02/2018	2.43	10,914.41	6,763.50	4,150.91	0.00	0
AMKOR TECHNOLOGY INC	031652100	180.00	SYSTEMATIC	11/14/2018	1.98	1,178.83	1,809.00	0.00	-630.17	0
AMKOR TECHNOLOGY INC	031652100	3,120.00	SYSTEMATIC	11/14/2018	34.32	21,064.96	29,133.34	0.00	-8,068.38	0
AMN HEALTHCARE SVCS INC	001744101	45.00	SYSTEMATIC	02/20/2018	0.41	2,410.65	2,216.25	194.40	0.00	0
AMN HEALTHCARE SVCS INC	001744101	75.00	SYSTEMATIC	05/04/2018	0.68	4,978.93	3,693.75	1,285.18	0.00	0
AMN HEALTHCARE SVCS INC	001744101	45.00	SYSTEMATIC	07/20/2018	0.41	2,714.06	2,216.25	497.81	0.00	0
AMN HEALTHCARE SVCS INC	001744101	55.00	SYSTEMATIC	11/14/2018	0.61	3,187.05	2,708.75	478.30	0.00	0
AMNEAL PHARMACEUTICALS INC	03168L105	1,235.00	SYSTEMATIC	06/15/2018	11.12	24,265.70	24,621.16	0.00	-355.46	0
AMTECH SYS INC	032332504	295.00	SYSTEMATIC	05/04/2018	2.66	2,089.73	2,970.65	0.00	-880.92	0
AMTECH SYS INC	032332504	200.00	SYSTEMATIC	05/07/2018	1.80	1,395.24	2,014.00	0.00	-618.76	0
AMTECH SYS INC	032332504	835.00	SYSTEMATIC	05/08/2018	7.52	5,913.27	8,408.45	0.00	-2,495.18	0
AMTECH SYS INC	032332504	995.00	SYSTEMATIC	05/09/2018	8.96	7,139.96	9,753.24	0.00	-2,613.28	0

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AMTECH SYS INC	032332504	305.00	SYSTEMATIC	05/10/2018	2.75	2,253.43	2,490.96	0.00	-237.53	0
ANALOGIC CORP COM PAR \$0.05	032657207	60.00	SYSTEMATIC	04/02/2018	0.54	5,619.95	5,025.00	594.95	0.00	0
ANALOGIC CORP COM PAR \$0.05	032657207	250.00	SYSTEMATIC	05/04/2018	2.25	20,787.10	20,937.50	0.00	-150.40	0
ANGIODYNAMICS INC	03475V101	155.00	SYSTEMATIC	05/04/2018	1.40	3,021.60	2,577.65	443.95	0.00	0
ANGIODYNAMICS INC	03475V101	255.00	SYSTEMATIC	12/20/2018	2.81	5,242.70	4,240.65	1,002.05	0.00	0
ANIXTER INTERNATIONAL INC	035290105	40.00	SYSTEMATIC	02/20/2018	0.36	3,108.18	3,040.00	68.18	0.00	0
APPLIED INDUSTRIAL TECH INC	03820C105	385.00	SYSTEMATIC	01/11/2018	3.47	27,388.10	26,218.50	1,169.60	0.00	0
ARBOR REALTY TRUST INC	038923108	850.00	SYSTEMATIC	01/11/2018	7.65	7,305.84	7,344.00	0.00	-38.16	0
ARBOR REALTY TRUST INC	038923108	895.00	SYSTEMATIC	01/12/2018	8.06	7,617.70	7,732.80	0.00	-115.10	0
ARBOR REALTY TRUST INC	038923108	1,070.00	SYSTEMATIC	01/16/2018	9.63	9,126.24	9,244.80	0.00	-118.56	0
ARCBEST CORP	03937C105	195.00	SYSTEMATIC	06/15/2018	1.76	9,478.72	6,971.25	2,507.47	0.00	0
ARCBEST CORP	03937C105	30.00	SYSTEMATIC	06/18/2018	0.27	1,425.77	1,072.50	353.27	0.00	0
ARCH COAL INC	039380407	20.00	SYSTEMATIC	01/11/2018	0.18	1,905.06	1,863.20	41.86	0.00	0
ARCH COAL INC	039380407	50.00	SYSTEMATIC	01/12/2018	0.45	4,810.93	4,658.00	152.93	0.00	0
ARCH COAL INC	039380407	40.00	SYSTEMATIC	10/09/2018	0.36	3,695.53	3,726.40	0.00	-30.87	0
ARCOS DORADOS HOLDINGS INC A	G0457F107	750.00	SYSTEMATIC	01/11/2018	6.75	7,240.63	7,762.50	0.00	-521.87	0
ARCOS DORADOS HOLDINGS INC A	G0457F107	1,445.00	SYSTEMATIC	01/12/2018	13.01	13,698.42	14,955.75	0.00	-1,257.33	0
ARCOS DORADOS HOLDINGS INC A	G0457F107	310.00	SYSTEMATIC	01/16/2018	2.79	2,896.04	3,208.50	0.00	-312.46	0
ARES COML REAL ESTATE CORP	04013V108	1,465.00	SYSTEMATIC	05/04/2018	13.19	18,606.77	18,506.72	100.05	0.00	0
ARMOUR RESIDENTIAL REIT INC	042315507	625.00	SYSTEMATIC	08/28/2018	5.63	14,747.23	16,075.00	0.00	-1,327.77	0
ARMOUR RESIDENTIAL REIT INC	042315507	475.00	SYSTEMATIC	08/29/2018	4.28	11,187.35	11,842.18	0.00	-654.83	0
ARRIS INTERNATIONAL PLC	G0551A103	950.00	SYSTEMATIC	04/02/2018	8.55	25,182.49	24,806.50	375.99	0.00	0
ARRIS INTERNATIONAL PLC	G0551A103	965.00	SYSTEMATIC	11/14/2018	10.62	29,618.07	25,592.96	4,025.11	0.00	0
ASBURY AUTOMOTIVE GROUP	043436104	170.00	SYSTEMATIC	08/28/2018	1.53	12,794.69	12,023.48	771.21	0.00	0
ASBURY AUTOMOTIVE GROUP	043436104	115.00	SYSTEMATIC	08/29/2018	1.04	8,714.71	8,162.71	552.00	0.00	0
ASCENA RETAIL GROUP INC	04351G101	4,460.00	SYSTEMATIC	06/15/2018	40.14	19,414.57	10,481.00	8,933.57	0.00	0
ASCENA RETAIL GROUP INC	04351G101	1,365.00	SYSTEMATIC	08/28/2018	12.29	6,596.91	3,207.75	3,389.16	0.00	0
ASCENA RETAIL GROUP INC	04351G101	530.00	SYSTEMATIC	11/14/2018	5.83	2,287.06	1,245.50	1,041.56	0.00	0
ASHFORD HOSPITALITY TRUST	044103109	3,765.00	SYSTEMATIC	04/02/2018	33.89	23,956.51	25,165.20	0.00	-1,208.69	0
ASSURED GUARANTY LTD	G0585R106	85.00	SYSTEMATIC	02/20/2018	0.77	3,116.60	2,878.95	237.65	0.00	0
ASSURED GUARANTY LTD	G0585R106	80.00	SYSTEMATIC	10/09/2018	0.72	3,399.00	2,709.60	689.40	0.00	0

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ATENTO SA	L0427L105	290.00	SYSTEMATIC	05/04/2018	2.61	2,162.02	2,867.84	0.00	-705.82	0
ATENTO SA	L0427L105	220.00	SYSTEMATIC	05/07/2018	1.98	1,593.69	2,175.61	0.00	-581.92	0
ATENTO SA	L0427L105	1,745.00	SYSTEMATIC	05/08/2018	15.71	12,498.79	16,573.66	0.00	-4,074.87	0
AVIS BUDGET GROUP INC	053774105	760.00	SYSTEMATIC	08/28/2018	6.84	25,299.30	32,983.74	0.00	-7,684.44	0
AVNET INC	053807103	70.00	SYSTEMATIC	07/20/2018	0.63	3,083.86	2,773.40	310.46	0.00	0
AVNET INC	053807103	20.00	SYSTEMATIC	07/23/2018	0.18	886.47	792.40	94.07	0.00	0
AVON PRODS INC	054303102	1,795.00	SYSTEMATIC	02/20/2018	16.16	4,460.82	3,859.25	601.57	0.00	0
AVON PRODS INC	054303102	1,775.00	SYSTEMATIC	04/02/2018	15.98	4,995.08	3,816.25	1,178.83	0.00	0
AVON PRODS INC	054303102	7,985.00	SYSTEMATIC	06/15/2018	71.87	11,958.17	17,167.75	0.00	-5,209.58	0
AVON PRODS INC	054303102	1,295.00	SYSTEMATIC	06/18/2018	11.66	1,977.17	3,181.32	0.00	-1,204.15	0
AVX CORP NEW	002444107	1,100.00	SYSTEMATIC	07/20/2018	9.90	19,821.85	19,030.00	791.85	0.00	0
AVX CORP NEW	002444107	300.00	SYSTEMATIC	07/23/2018	2.70	5,457.58	5,185.51	272.07	0.00	0
AVX CORP NEW	002444107	1,430.00	SYSTEMATIC	12/20/2018	15.73	22,211.76	23,580.25	0.00	-1,368.49	0
BANCORP INC/THE	05969A105	270.00	SYSTEMATIC	04/02/2018	2.43	2,877.64	2,667.60	210.04	0.00	0
BANCORP INC/THE	05969A105	400.00	SYSTEMATIC	12/20/2018	4.40	3,256.31	3,952.00	0.00	-695.69	0
BANK MARIN BANCORP	063425102	30.00	SYSTEMATIC	11/14/2018	0.33	2,520.83	2,040.00	480.83	0.00	0
BANK MARIN BANCORP	063425102	75.00	SYSTEMATIC	12/20/2018	0.83	2,968.62	2,550.00	418.62	0.00	0
BANK MARIN BANCORP	063425102	40.00	SYSTEMATIC	12/21/2018	0.44	1,559.87	1,360.00	199.87	0.00	0
BANK OF THE OZARKS INC	063904106	70.00	SYSTEMATIC	02/20/2018	0.63	3,606.81	3,391.50	215.31	0.00	0
BANKUNITED INC COM	06652K103	25.00	SYSTEMATIC	01/11/2018	0.23	1,037.93	1,018.00	19.93	0.00	0
BANKUNITED INC COM	06652K103	60.00	SYSTEMATIC	01/12/2018	0.54	2,511.11	2,443.20	67.91	0.00	0
BARNES & NOBLE INC	067774109	1,680.00	SYSTEMATIC	01/11/2018	15.12	8,560.07	11,256.00	0.00	-2,695.93	0
BARNES & NOBLE INC	067774109	475.00	SYSTEMATIC	01/12/2018	4.28	2,507.98	3,182.50	0.00	-674.52	0
BASSETT FURNITURE INDS INC	070203104	95.00	SYSTEMATIC	08/28/2018	0.86	2,284.21	3,161.39	0.00	-877.18	0
BASSETT FURNITURE INDS INC	070203104	50.00	SYSTEMATIC	08/29/2018	0.45	1,186.38	1,694.11	0.00	-507.73	0
BASSETT FURNITURE INDS INC	070203104	65.00	SYSTEMATIC	08/30/2018	0.59	1,522.30	2,202.34	0.00	-680.04	0
BASSETT FURNITURE INDS INC	070203104	550.00	SYSTEMATIC	08/31/2018	4.95	12,588.93	17,339.68	0.00	-4,750.75	0
BAUSCH HEALTH COS INC	071734107	220.00	SYSTEMATIC	10/09/2018	1.98	5,877.55	4,571.60	1,305.95	0.00	0
BELDEN CDT INC	077454106	35.00	SYSTEMATIC	07/20/2018	0.32	2,236.89	2,700.95	0.00	-464.06	0
BELDEN CDT INC	077454106	10.00	SYSTEMATIC	07/23/2018	0.09	639.92	771.70	0.00	-131.78	0
BELDEN CDT INC	077454106	40.00	SYSTEMATIC	10/09/2018	0.36	2,810.63	3,086.80	0.00	-276.17	0

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BENCHMARK ELECTRONICS INC	08160H101	50.00	SYSTEMATIC	07/20/2018	0.45	1,470.88	1,455.00	15.88	0.00	0
BENCHMARK ELECTRONICS INC	08160H101	20.00	SYSTEMATIC	07/23/2018	0.18	587.83	582.00	5.83	0.00	0
BENCHMARK ELECTRONICS INC	08160H101	445.00	SYSTEMATIC	08/28/2018	4.01	11,499.15	12,949.50	0.00	-1,450.35	0
BENCHMARK ELECTRONICS INC	08160H101	340.00	SYSTEMATIC	08/29/2018	3.06	8,855.05	9,965.42	0.00	-1,110.37	0
BENCHMARK ELECTRONICS INC	08160H101	45.00	SYSTEMATIC	08/30/2018	0.41	1,170.80	1,203.54	0.00	-32.74	0
BERKSHIRE HILLS BANCORP INC	084680107	325.00	SYSTEMATIC	02/20/2018	2.93	12,255.75	11,895.00	360.75	0.00	0
BERKSHIRE HILLS BANCORP INC	084680107	280.00	SYSTEMATIC	02/21/2018	2.52	10,625.52	10,248.00	377.52	0.00	0
BIG LOTS INC	089302103	85.00	SYSTEMATIC	08/28/2018	0.77	4,219.07	4,772.75	0.00	-553.68	0
BIG LOTS INC	089302103	520.00	SYSTEMATIC	10/09/2018	4.68	21,235.90	26,615.95	0.00	-5,380.05	0
BLACK HILLS CORP	092113109	420.00	SYSTEMATIC	12/20/2018	4.62	27,095.90	25,409.85	1,686.05	0.00	0
BLUCORA INC	095229100	1,185.00	SYSTEMATIC	02/20/2018	10.67	28,411.39	26,188.50	2,222.89	0.00	0
BOFI HLDG INC	05566U108	70.00	SYSTEMATIC	04/02/2018	0.63	2,774.46	2,601.67	172.79	0.00	0
BOFI HLDG INC	05566U108	580.00	SYSTEMATIC	06/15/2018	5.22	24,728.90	21,556.69	3,172.21	0.00	0
BOISE CASCADE CO DEL	09739D100	30.00	SYSTEMATIC	01/11/2018	0.27	1,239.33	1,197.00	42.33	0.00	0
BOISE CASCADE CO DEL	09739D100	50.00	SYSTEMATIC	01/12/2018	0.45	2,044.52	1,995.00	49.52	0.00	0
BOISE CASCADE CO DEL	09739D100	60.00	SYSTEMATIC	02/20/2018	0.54	2,610.28	2,394.00	216.28	0.00	0
BOISE CASCADE CO DEL	09739D100	65.00	SYSTEMATIC	06/15/2018	0.59	2,980.17	2,593.50	386.67	0.00	0
BONANZA CREEK ENERGY INC	097793400	40.00	SYSTEMATIC	07/20/2018	0.36	1,410.60	1,372.06	38.54	0.00	0
BONANZA CREEK ENERGY INC	097793400	15.00	SYSTEMATIC	07/23/2018	0.14	529.93	514.52	15.41	0.00	0
BONANZA CREEK ENERGY INC	097793400	415.00	SYSTEMATIC	08/28/2018	3.74	13,456.54	14,235.13	0.00	-778.59	0
BONANZA CREEK ENERGY INC	097793400	275.00	SYSTEMATIC	08/29/2018	2.48	8,848.14	9,383.10	0.00	-534.96	0
BOSTON BEER INC CL A	100557107	30.00	SYSTEMATIC	05/04/2018	0.27	6,691.86	5,733.00	958.86	0.00	0
BOSTON BEER INC CL A	100557107	105.00	SYSTEMATIC	06/15/2018	0.95	29,230.47	20,065.50	9,164.97	0.00	0
BRADY CORPORATION CL A	104674106	625.00	SYSTEMATIC	12/20/2018	6.88	25,802.91	23,687.50	2,115.41	0.00	0
BRAEMAR HOTELS & RESORTS INC	10482B101	130.00	SYSTEMATIC	07/20/2018	1.17	1,495.02	1,358.96	136.06	0.00	0
BRAEMAR HOTELS & RESORTS INC	10482B101	130.00	SYSTEMATIC	07/23/2018	1.17	1,483.46	1,358.96	124.50	0.00	0
BRAEMAR HOTELS & RESORTS INC	10482B101	415.00	SYSTEMATIC	12/20/2018	4.57	4,018.09	4,338.20	0.00	-320.11	0
BRAEMAR HOTELS & RESORTS INC	10482B101	280.00	SYSTEMATIC	12/21/2018	3.08	2,636.38	2,962.76	0.00	-326.38	0
BRIDGEPOINT ED INC	10807M105	1,500.00	SYSTEMATIC	06/15/2018	13.50	10,837.80	12,450.00	0.00	-1,612.20	0
BRIDGEPOINT ED INC	10807M105	1,020.00	SYSTEMATIC	06/18/2018	9.18	7,334.92	8,250.30	0.00	-915.38	0
BRIDGEPOINT ED INC	10807M105	750.00	SYSTEMATIC	06/19/2018	6.75	5,355.68	4,067.97	1,287.71	0.00	0

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BRINKER INTL INC	109641100	95.00	SYSTEMATIC	01/11/2018	0.86	3,530.44	3,689.80	0.00	-159.36	0
BRINKER INTL INC	109641100	125.00	SYSTEMATIC	05/04/2018	1.13	5,613.74	4,855.00	758.74	0.00	0
BRINKER INTL INC	109641100	90.00	SYSTEMATIC	11/14/2018	0.99	4,407.86	3,495.60	912.26	0.00	0
BRISTOW GROUP INC	110394103	275.00	SYSTEMATIC	05/04/2018	2.48	4,506.48	3,557.13	949.35	0.00	0
BRISTOW GROUP INC	110394103	1,435.00	SYSTEMATIC	06/15/2018	12.92	18,602.08	18,566.28	35.80	0.00	0
BRISTOW GROUP INC	110394103	60.00	SYSTEMATIC	06/18/2018	0.54	780.09	776.57	3.52	0.00	0
BRIXMOR PPTY GROUP INC	11120U105	105.00	SYSTEMATIC	07/20/2018	0.95	1,807.97	1,606.98	200.99	0.00	0
BRIXMOR PPTY GROUP INC	11120U105	50.00	SYSTEMATIC	07/23/2018	0.45	873.00	765.23	107.77	0.00	0
BRIXMOR PPTY GROUP INC	11120U105	1,155.00	SYSTEMATIC	08/28/2018	10.40	21,013.55	17,676.81	3,336.74	0.00	0
BRIXMOR PPTY GROUP INC	11120U105	260.00	SYSTEMATIC	08/29/2018	2.34	4,728.79	3,979.20	749.59	0.00	0
BROOKDALE SR LIVING INC	112463104	660.00	SYSTEMATIC	06/15/2018	5.94	6,005.39	6,402.00	0.00	-396.61	0
BROOKS AUTOMATION INC	114340102	990.00	SYSTEMATIC	02/20/2018	8.91	25,713.61	23,611.50	2,102.11	0.00	0
BRUKER BIOSCIENCES CORP	116794108	90.00	SYSTEMATIC	11/14/2018	0.99	3,120.72	3,088.80	31.92	0.00	0
CABOT CORP	127055101	50.00	SYSTEMATIC	02/20/2018	0.45	3,258.97	3,079.50	179.47	0.00	0
CABOT CORP	127055101	315.00	SYSTEMATIC	07/20/2018	2.84	20,509.12	19,400.85	1,108.27	0.00	0
CABOT CORP	127055101	105.00	SYSTEMATIC	07/23/2018	0.95	6,995.74	6,130.68	865.06	0.00	0
CACI INTL INC CL A	127190304	15.00	SYSTEMATIC	04/02/2018	0.14	2,224.46	1,985.25	239.21	0.00	0
CACI INTL INC CL A	127190304	15.00	SYSTEMATIC	07/20/2018	0.14	2,663.45	1,985.25	678.20	0.00	0
CACI INTL INC CL A	127190304	5.00	SYSTEMATIC	07/23/2018	0.05	893.56	661.75	231.81	0.00	0
CAESAR STONE SDOT YAM LTD	M20598104	1,530.00	SYSTEMATIC	08/28/2018	13.77	28,673.06	34,907.69	0.00	-6,234.63	0
CALERES INC	129500104	590.00	SYSTEMATIC	12/20/2018	6.49	17,004.28	20,830.10	0.00	-3,825.82	0
CAMBREX CORP	132011107	90.00	SYSTEMATIC	07/20/2018	0.81	5,049.32	4,862.00	187.32	0.00	0
CAMBREX CORP	132011107	30.00	SYSTEMATIC	07/23/2018	0.27	1,676.56	1,620.67	55.89	0.00	0
CAMBREX CORP	132011107	55.00	SYSTEMATIC	10/09/2018	0.50	3,602.54	2,971.22	631.32	0.00	0
CARDTRONICS PLC-A	G1991C105	210.00	SYSTEMATIC	08/28/2018	1.89	8,003.09	5,702.11	2,300.98	0.00	0
CARDTRONICS PLC-A	G1991C105	85.00	SYSTEMATIC	11/14/2018	0.94	3,032.35	2,308.00	724.35	0.00	0
CAROLINA FINANCIAL CORP	143873107	145.00	SYSTEMATIC	05/04/2018	1.31	5,746.72	5,386.75	359.97	0.00	0
CAROLINA FINANCIAL CORP	143873107	250.00	SYSTEMATIC	06/15/2018	2.25	10,443.99	9,287.50	1,156.49	0.00	0
CAROLINA FINANCIAL CORP	143873107	165.00	SYSTEMATIC	06/18/2018	1.49	6,886.35	6,129.75	756.60	0.00	0
CAROLINA FINANCIAL CORP	143873107	45.00	SYSTEMATIC	06/19/2018	0.41	1,900.41	1,671.75	228.66	0.00	0
CATO CORP NEW CL A	149205106	315.00	SYSTEMATIC	04/02/2018	2.84	4,756.79	5,014.80	0.00	-258.01	0

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CATO CORP NEW CL A	149205106	210.00	SYSTEMATIC	05/04/2018	1.89	3,348.91	3,343.20	5.71	0.00	0
CATO CORP NEW CL A	149205106	285.00	SYSTEMATIC	06/15/2018	2.57	6,948.14	4,537.20	2,410.94	0.00	0
CBL & ASSOC PPTYS INC	124830100	760.00	SYSTEMATIC	06/15/2018	6.84	4,213.08	4,301.60	0.00	-88.52	0
CECO ENVIRONMENTAL CORP	125141101	500.00	SYSTEMATIC	05/04/2018	4.50	2,379.28	2,565.00	0.00	-185.72	0
CECO ENVIRONMENTAL CORP	125141101	405.00	SYSTEMATIC	05/07/2018	3.65	1,892.65	2,077.65	0.00	-185.00	0
CECO ENVIRONMENTAL CORP	125141101	275.00	SYSTEMATIC	05/08/2018	2.48	1,297.89	1,410.75	0.00	-112.86	0
CECO ENVIRONMENTAL CORP	125141101	555.00	SYSTEMATIC	05/09/2018	5.00	2,585.00	2,847.15	0.00	-262.15	0
CECO ENVIRONMENTAL CORP	125141101	585.00	SYSTEMATIC	05/10/2018	5.27	2,631.07	3,001.05	0.00	-369.98	0
CECO ENVIRONMENTAL CORP	125141101	1,955.00	SYSTEMATIC	05/11/2018	17.60	8,759.75	9,482.57	0.00	-722.82	0
CEDAR SHOPPING CTRS INC	150602209	1,030.00	SYSTEMATIC	05/04/2018	9.27	3,979.33	4,015.46	0.00	-36.13	0
CEDAR SHOPPING CTRS INC	150602209	1,220.00	SYSTEMATIC	06/15/2018	10.98	5,487.72	4,794.48	693.24	0.00	0
CEDAR SHOPPING CTRS INC	150602209	1,390.00	SYSTEMATIC	06/18/2018	12.51	6,155.53	5,484.66	670.87	0.00	0
CEDAR SHOPPING CTRS INC	150602209	2,125.00	SYSTEMATIC	06/19/2018	19.13	9,338.60	8,384.83	953.77	0.00	0
CELESTICA INC	15101Q108	225.00	SYSTEMATIC	05/04/2018	2.03	2,612.45	2,358.00	254.45	0.00	0
CELESTICA INC	15101Q108	630.00	SYSTEMATIC	08/28/2018	5.67	7,710.37	6,602.40	1,107.97	0.00	0
CELESTICA INC	15101Q108	1,435.00	SYSTEMATIC	08/29/2018	12.92	17,669.21	15,038.80	2,630.41	0.00	0
CHARLES RIVER LABORATORIES	159864107	20.00	SYSTEMATIC	04/02/2018	0.18	2,132.86	2,189.00	0.00	-56.14	0
CHARLES RIVER LABORATORIES	159864107	30.00	SYSTEMATIC	10/09/2018	0.27	3,926.98	3,283.50	643.48	0.00	0
CHATHAM LODGING TR	16208T102	110.00	SYSTEMATIC	07/20/2018	0.99	2,378.17	2,503.60	0.00	-125.43	0
CHATHAM LODGING TR	16208T102	40.00	SYSTEMATIC	07/23/2018	0.36	876.94	910.40	0.00	-33.46	0
CHEESECAKE FACTORY INC	163072101	300.00	SYSTEMATIC	01/11/2018	2.70	14,412.56	14,454.00	0.00	-41.44	0
CHEESECAKE FACTORY INC	163072101	195.00	SYSTEMATIC	01/12/2018	1.76	9,106.47	9,395.10	0.00	-288.63	0
CHEFS WHSE INC HOLDINGS LLC	163086101	1,215.00	SYSTEMATIC	04/02/2018	10.94	27,939.85	24,808.74	3,131.11	0.00	0
CHEMED CORP	16359R103	15.00	SYSTEMATIC	01/11/2018	0.14	3,909.23	3,645.30	263.93	0.00	0
CHEMED CORP	16359R103	10.00	SYSTEMATIC	04/02/2018	0.09	2,765.25	2,430.20	335.05	0.00	0
CHEMED CORP	16359R103	10.00	SYSTEMATIC	05/04/2018	0.09	3,091.63	2,430.20	661.43	0.00	0
CHICOS FAS INC	168615102	345.00	SYSTEMATIC	08/28/2018	3.11	3,340.21	3,042.90	297.31	0.00	0
CHILDRENS PLACE RETAIL STS INC	168905107	25.00	SYSTEMATIC	02/20/2018	0.23	3,750.76	3,633.75	117.01	0.00	0
CHILDRENS PLACE RETAIL STS INC	168905107	160.00	SYSTEMATIC	08/28/2018	1.44	22,160.21	22,870.42	0.00	-710.21	0
CIENA CORP	171779309	90.00	SYSTEMATIC	07/20/2018	0.81	2,364.05	2,239.42	124.63	0.00	0
CIENA CORP	171779309	30.00	SYSTEMATIC	07/23/2018	0.27	785.05	746.47	38.58	0.00	0

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CIENA CORP	171779309	95.00	SYSTEMATIC	10/09/2018	0.86	2,840.54	2,363.83	476.71	0.00	0
CIENA CORP	171779309	110.00	SYSTEMATIC	11/14/2018	1.21	3,779.35	2,737.06	1,042.29	0.00	0
CIENA CORP	171779309	705.00	SYSTEMATIC	12/20/2018	7.76	23,367.40	17,542.09	5,825.31	0.00	0
CINEMARK HLDGS INC COM	17243V102	630.00	SYSTEMATIC	11/14/2018	6.93	25,963.74	24,690.20	1,273.54	0.00	0
CIRRUS LOGIC INC	172755100	55.00	SYSTEMATIC	11/14/2018	0.61	2,265.76	2,852.30	0.00	-586.54	0
CLEAN ENERGY FUELS CORP	184499101	3,655.00	SYSTEMATIC	04/02/2018	32.90	5,779.14	7,419.65	0.00	-1,640.51	0
CLEAN ENERGY FUELS CORP	184499101	3,865.00	SYSTEMATIC	06/15/2018	34.79	11,230.38	7,845.95	3,384.43	0.00	0
CLEAN ENERGY FUELS CORP	184499101	5,620.00	SYSTEMATIC	06/18/2018	50.58	16,251.70	9,921.20	6,330.50	0.00	0
CLEAN ENERGY FUELS CORP	184499101	1,650.00	SYSTEMATIC	06/19/2018	14.85	4,793.84	2,504.31	2,289.53	0.00	0
CLEVELAND-CLIFFS INC NEW	185899101	255.00	SYSTEMATIC	01/11/2018	2.30	2,024.82	1,838.55	186.27	0.00	0
CLEVELAND-CLIFFS INC NEW	185899101	500.00	SYSTEMATIC	01/12/2018	4.50	3,974.80	3,605.00	369.80	0.00	0
CLEVELAND-CLIFFS INC NEW	185899101	3,050.00	SYSTEMATIC	02/20/2018	27.45	22,129.52	21,990.50	139.02	0.00	0
CLOUD PEAK ENERGY INC	18911Q102	1,275.00	SYSTEMATIC	01/11/2018	11.48	6,464.99	5,673.75	791.24	0.00	0
CLOUD PEAK ENERGY INC	18911Q102	165.00	SYSTEMATIC	01/12/2018	1.49	860.43	734.25	126.18	0.00	0
CLOUD PEAK ENERGY INC	18911Q102	695.00	SYSTEMATIC	06/15/2018	6.26	2,592.44	3,092.75	0.00	-500.31	0
CLOUD PEAK ENERGY INC	18911Q102	655.00	SYSTEMATIC	06/18/2018	5.90	2,415.99	2,914.75	0.00	-498.76	0
CLOUD PEAK ENERGY INC	18911Q102	100.00	SYSTEMATIC	06/19/2018	0.90	362.95	445.00	0.00	-82.05	0
CLOUD PEAK ENERGY INC	18911Q102	9,660.00	SYSTEMATIC	11/29/2018	96.60	6,856.09	32,718.23	0.00	-25,862.14	0
CLOUD PEAK ENERGY INC	18911Q102	1,815.00	SYSTEMATIC	11/29/2018	25.41	1,323.55	2,795.17	0.00	-1,471.62	0
CNO FINL GROUP INC	12621E103	1,285.00	SYSTEMATIC	12/20/2018	14.14	20,302.73	30,297.46	0.00	-9,994.73	0
CNX RES CORP	12653C108	160.00	SYSTEMATIC	02/20/2018	1.44	2,332.80	2,340.80	0.00	-8.00	0
CNX RES CORP	12653C108	155.00	SYSTEMATIC	04/02/2018	1.40	2,373.78	2,267.65	106.13	0.00	0
CNX RES CORP	12653C108	1,490.00	SYSTEMATIC	06/15/2018	13.41	25,426.81	21,798.70	3,628.11	0.00	0
COGENT COMMUNICATIONS GROUP	19239V302	35.00	SYSTEMATIC	07/20/2018	0.32	1,855.59	1,585.50	270.09	0.00	0
COGENT COMMUNICATIONS GROUP	19239V302	10.00	SYSTEMATIC	07/23/2018	0.09	524.74	453.00	71.74	0.00	0
COGENT COMMUNICATIONS GROUP	19239V302	370.00	SYSTEMATIC	10/09/2018	3.33	20,491.22	16,761.00	3,730.22	0.00	0
COGENT COMMUNICATIONS GROUP	19239V302	80.00	SYSTEMATIC	10/10/2018	0.72	4,432.42	3,624.00	808.42	0.00	0
COHU INC	192576106	70.00	SYSTEMATIC	07/20/2018	0.63	1,807.41	1,638.18	169.23	0.00	0
COHU INC	192576106	20.00	SYSTEMATIC	07/23/2018	0.18	524.29	468.05	56.24	0.00	0
COMMERCIAL VEHICLE GROUP INC	202608105	635.00	SYSTEMATIC	08/28/2018	5.72	5,851.62	4,359.36	1,492.26	0.00	0
COMMERCIAL VEHICLE GROUP INC	202608105	310.00	SYSTEMATIC	12/20/2018	3.41	1,854.70	2,128.19	0.00	-273.49	0

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COMMERCIAL VEHICLE GROUP INC	202608105	240.00	SYSTEMATIC	12/21/2018	2.64	1,386.48	1,647.63	0.00	-261.15	0
COMMUNITY HEALTH SYS INC NEW	203668108	1,890.00	SYSTEMATIC	02/20/2018	17.01	10,670.56	8,051.40	2,619.16	0.00	0
COMMUNITY HEALTH SYS INC NEW	203668108	1,305.00	SYSTEMATIC	08/28/2018	11.75	4,604.88	5,559.30	0.00	-954.42	0
COMMUNITY HEALTH SYS INC NEW	203668108	445.00	SYSTEMATIC	08/29/2018	4.01	1,620.32	1,895.70	0.00	-275.38	0
COMMUNITY HEALTH SYS INC NEW	203668108	2,705.00	SYSTEMATIC	11/14/2018	29.76	10,093.08	11,320.82	0.00	-1,227.74	0
COMMUNITY TRUST BANCORPORATION	204149108	105.00	SYSTEMATIC	05/04/2018	0.95	5,064.58	4,945.50	119.08	0.00	0
COMMUNITY TRUST BANCORPORATION	204149108	95.00	SYSTEMATIC	12/20/2018	1.05	3,753.17	4,474.50	0.00	-721.33	0
COMMVault SYS INC	204166102	45.00	SYSTEMATIC	04/02/2018	0.41	2,532.90	2,366.65	166.25	0.00	0
COMMVault SYS INC	204166102	60.00	SYSTEMATIC	05/04/2018	0.54	4,056.73	3,155.53	901.20	0.00	0
COMMVault SYS INC	204166102	350.00	SYSTEMATIC	06/15/2018	3.15	25,176.82	18,419.20	6,757.62	0.00	0
COMPUTER PROGRAMS & SYS INC	205306103	205.00	SYSTEMATIC	01/11/2018	1.85	6,180.14	6,160.25	19.89	0.00	0
COMPUTER PROGRAMS & SYS INC	205306103	175.00	SYSTEMATIC	01/12/2018	1.58	5,237.11	5,258.75	0.00	-21.64	0
COMPUTER PROGRAMS & SYS INC	205306103	340.00	SYSTEMATIC	01/16/2018	3.06	10,152.53	10,217.00	0.00	-64.47	0
COMPUTER PROGRAMS & SYS INC	205306103	120.00	SYSTEMATIC	12/20/2018	1.32	2,925.42	3,212.95	0.00	-287.53	0
COMTECH TELECOMMUNICATIONS	205826209	275.00	SYSTEMATIC	04/02/2018	2.48	7,958.31	6,083.00	1,875.31	0.00	0
COMTECH TELECOMMUNICATIONS	205826209	345.00	SYSTEMATIC	05/04/2018	3.11	10,380.54	7,631.40	2,749.14	0.00	0
COMTECH TELECOMMUNICATIONS	205826209	450.00	SYSTEMATIC	05/07/2018	4.05	13,308.53	9,954.00	3,354.53	0.00	0
COMTECH TELECOMMUNICATIONS	205826209	65.00	SYSTEMATIC	07/20/2018	0.59	2,229.56	2,097.89	131.67	0.00	0
COMTECH TELECOMMUNICATIONS	205826209	25.00	SYSTEMATIC	07/23/2018	0.23	852.23	806.88	45.35	0.00	0
CONCERT PHARMACEUTICALS INC	206022105	1,295.00	SYSTEMATIC	11/14/2018	14.25	20,503.36	27,614.67	0.00	-7,111.31	0
CONDUENT INC	206787103	1,810.00	SYSTEMATIC	12/20/2018	19.91	19,714.98	33,735.92	0.00	-14,020.94	0
CONVERGYS CORP	212485106	780.00	SYSTEMATIC	07/20/2018	7.02	19,513.39	18,330.00	1,183.39	0.00	0
CONVERGYS CORP	212485106	200.00	SYSTEMATIC	07/23/2018	1.80	5,036.57	4,700.00	336.57	0.00	0
CORECIVIC INC ADR	21871N101	150.00	SYSTEMATIC	07/20/2018	1.35	3,630.69	3,375.00	255.69	0.00	0
CORECIVIC INC ADR	21871N101	50.00	SYSTEMATIC	07/23/2018	0.45	1,229.89	1,125.00	104.89	0.00	0
COSAN LTD CL A	G25343107	795.00	SYSTEMATIC	11/14/2018	8.75	6,285.37	5,318.54	966.83	0.00	0
COSAN LTD CL A	G25343107	2,980.00	SYSTEMATIC	12/20/2018	32.78	24,673.77	20,216.32	4,457.45	0.00	0
COSTAMARE INC	Y1771G102	370.00	SYSTEMATIC	04/02/2018	3.33	2,278.40	2,134.90	143.50	0.00	0
COSTAMARE INC	Y1771G102	300.00	SYSTEMATIC	06/15/2018	2.70	2,329.07	1,731.00	598.07	0.00	0
COSTAMARE INC	Y1771G102	1,150.00	SYSTEMATIC	12/20/2018	12.65	5,110.30	6,635.50	0.00	-1,525.20	0

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COSTAMARE INC	Y1771G102	2,470.00	SYSTEMATIC	12/21/2018	27.17	10,730.03	14,387.09	0.00	-3,657.06	0
COSTAMARE INC	Y1771G102	320.00	SYSTEMATIC	12/24/2018	3.52	1,406.67	1,947.01	0.00	-540.34	0
COSTAMARE INC	Y1771G102	130.00	SYSTEMATIC	12/26/2018	1.43	577.58	790.97	0.00	-213.39	0
COWEN GROUP INC NEW CLASS A	223622606	505.00	SYSTEMATIC	01/11/2018	4.55	6,867.94	6,893.25	0.00	-25.31	0
COWEN GROUP INC NEW CLASS A	223622606	980.00	SYSTEMATIC	01/12/2018	8.82	13,327.00	13,377.00	0.00	-50.00	0
COWEN GROUP INC NEW CLASS A	223622606	325.00	SYSTEMATIC	10/09/2018	2.93	5,644.58	4,943.19	701.39	0.00	0
CRA INTL INC	12618T105	50.00	SYSTEMATIC	04/02/2018	0.45	2,553.92	2,325.51	228.41	0.00	0
CRA INTL INC	12618T105	145.00	SYSTEMATIC	06/15/2018	1.31	7,877.53	6,745.01	1,132.52	0.00	0
CRA INTL INC	12618T105	170.00	SYSTEMATIC	06/18/2018	1.53	9,136.24	7,956.02	1,180.22	0.00	0
CRA INTL INC	12618T105	105.00	SYSTEMATIC	06/19/2018	0.95	5,590.00	5,599.74	0.00	-9.74	0
CREE INC	225447101	705.00	SYSTEMATIC	02/20/2018	6.35	25,381.96	26,183.70	0.00	-801.74	0
CROCS INC COM	227046109	125.00	SYSTEMATIC	01/11/2018	1.13	1,710.49	1,580.00	130.49	0.00	0
CROCS INC COM	227046109	200.00	SYSTEMATIC	01/12/2018	1.80	2,680.75	2,528.00	152.75	0.00	0
CROCS INC COM	227046109	410.00	SYSTEMATIC	04/02/2018	3.69	6,571.65	5,182.40	1,389.25	0.00	0
CROCS INC COM	227046109	140.00	SYSTEMATIC	06/15/2018	1.26	2,630.01	1,769.60	860.41	0.00	0
CROCS INC COM	227046109	435.00	SYSTEMATIC	11/14/2018	4.79	11,283.17	5,498.40	5,784.77	0.00	0
CSG SYSTEMS INTL INC	126349109	55.00	SYSTEMATIC	04/02/2018	0.50	2,439.13	2,410.10	29.03	0.00	0
CSG SYSTEMS INTL INC	126349109	695.00	SYSTEMATIC	11/14/2018	7.65	25,077.37	29,706.56	0.00	-4,629.19	0
CTS CORP	126501105	135.00	SYSTEMATIC	04/02/2018	1.22	3,609.25	3,608.17	1.08	0.00	0
CTS CORP	126501105	30.00	SYSTEMATIC	04/03/2018	0.27	813.29	801.82	11.47	0.00	0
CTS CORP	126501105	80.00	SYSTEMATIC	07/20/2018	0.72	2,951.71	2,137.97	813.74	0.00	0
CTS CORP	126501105	30.00	SYSTEMATIC	07/23/2018	0.27	1,126.77	800.57	326.20	0.00	0
CUSTOMERS BANCORP INC	23204G100	110.00	SYSTEMATIC	05/04/2018	0.99	3,228.53	2,858.90	369.63	0.00	0
DAKTRONICS INC	234264109	1,780.00	SYSTEMATIC	10/09/2018	16.02	13,076.23	16,756.56	0.00	-3,680.33	0
DAKTRONICS INC	234264109	500.00	SYSTEMATIC	10/10/2018	4.50	3,658.40	4,363.22	0.00	-704.82	0
DAKTRONICS INC	234264109	460.00	SYSTEMATIC	10/10/2018	4.14	3,333.85	3,535.57	0.00	-201.72	0
DEAN FOODS CO	242370203	230.00	SYSTEMATIC	06/15/2018	2.07	2,268.64	2,658.80	0.00	-390.16	0
DEAN FOODS CO	242370203	225.00	SYSTEMATIC	07/20/2018	2.03	2,350.10	2,601.00	0.00	-250.90	0
DEAN FOODS CO	242370203	50.00	SYSTEMATIC	07/23/2018	0.45	523.85	578.00	0.00	-54.15	0
DECKERS OUTDOOR CORP	243537107	40.00	SYSTEMATIC	01/11/2018	0.36	3,208.15	3,210.00	0.00	-1.85	0
DECKERS OUTDOOR CORP	243537107	55.00	SYSTEMATIC	02/20/2018	0.50	5,154.79	4,413.75	741.04	0.00	0

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DECKERS OUTDOOR CORP	243537107	40.00	SYSTEMATIC	06/15/2018	0.36	4,796.79	3,210.00	1,586.79	0.00	0
DECKERS OUTDOOR CORP	243537107	30.00	SYSTEMATIC	11/14/2018	0.33	4,076.47	2,407.50	1,668.97	0.00	0
DEPOMED INC	249908104	450.00	SYSTEMATIC	01/11/2018	4.05	3,691.85	3,622.50	69.35	0.00	0
DEPOMED INC	249908104	60.00	SYSTEMATIC	01/12/2018	0.54	491.30	483.00	8.30	0.00	0
DEPOMED INC	249908104	490.00	SYSTEMATIC	07/20/2018	4.41	3,994.81	3,944.50	50.31	0.00	0
DEPOMED INC	249908104	110.00	SYSTEMATIC	07/23/2018	0.99	897.31	885.50	11.81	0.00	0
DHI GROUP INC	23331S100	1,535.00	SYSTEMATIC	06/15/2018	13.82	4,054.79	2,916.50	1,138.29	0.00	0
DHI GROUP INC	23331S100	4,230.00	SYSTEMATIC	06/18/2018	38.07	11,076.53	8,037.00	3,039.53	0.00	0
DHI GROUP INC	23331S100	600.00	SYSTEMATIC	11/14/2018	6.60	1,050.32	1,140.00	0.00	-89.68	0
DHI GROUP INC	23331S100	1,010.00	SYSTEMATIC	11/14/2018	11.11	1,789.37	1,919.00	0.00	-129.63	0
DHI GROUP INC	23331S100	465.00	SYSTEMATIC	11/15/2018	5.12	823.01	883.50	0.00	-60.49	0
DIAMONDROCK HOSPITALITY CO	252784301	2,030.00	SYSTEMATIC	02/20/2018	18.27	22,899.60	22,918.70	0.00	-19.10	0
DICKS SPORTING GOODS INC	253393102	100.00	SYSTEMATIC	12/20/2018	1.10	3,345.73	3,291.39	54.34	0.00	0
DIME CMNTY BANCORP INC	253922108	175.00	SYSTEMATIC	05/04/2018	1.58	3,454.59	3,666.25	0.00	-211.66	0
DIME CMNTY BANCORP INC	253922108	875.00	SYSTEMATIC	11/14/2018	9.63	14,355.71	18,331.25	0.00	-3,975.54	0
DIME CMNTY BANCORP INC	253922108	500.00	SYSTEMATIC	11/14/2018	5.50	8,228.34	9,374.27	0.00	-1,145.93	0
DIODES INC	254543101	115.00	SYSTEMATIC	06/15/2018	1.04	4,162.11	3,481.61	680.50	0.00	0
DOMTAR CORP	257559203	25.00	SYSTEMATIC	01/11/2018	0.23	1,281.57	1,238.00	43.57	0.00	0
DOMTAR CORP	257559203	45.00	SYSTEMATIC	01/12/2018	0.41	2,269.08	2,228.40	40.68	0.00	0
DOMTAR CORP	257559203	60.00	SYSTEMATIC	10/09/2018	0.54	2,991.00	2,971.20	19.80	0.00	0
DSW INC COMMON STOCK CL A	23334L102	130.00	SYSTEMATIC	07/20/2018	1.17	3,557.83	2,783.30	774.53	0.00	0
DSW INC COMMON STOCK CL A	23334L102	35.00	SYSTEMATIC	07/23/2018	0.32	983.79	749.35	234.44	0.00	0
DSW INC COMMON STOCK CL A	23334L102	145.00	SYSTEMATIC	10/09/2018	1.31	4,766.15	3,104.45	1,661.70	0.00	0
DXP ENTERPRISES INC	233377407	225.00	SYSTEMATIC	04/02/2018	2.03	8,845.84	6,653.25	2,192.59	0.00	0
DXP ENTERPRISES INC	233377407	540.00	SYSTEMATIC	05/04/2018	4.86	19,616.33	16,076.45	3,539.88	0.00	0
DYNEX CAP INC	26817Q506	470.00	SYSTEMATIC	04/02/2018	4.23	3,045.29	3,294.70	0.00	-249.41	0
DYNEX CAP INC	26817Q506	655.00	SYSTEMATIC	12/20/2018	7.21	3,904.46	4,591.55	0.00	-687.09	0
EAGLE PHARMACEUTICALS INC	269796108	85.00	SYSTEMATIC	02/20/2018	0.77	5,315.04	4,540.70	774.34	0.00	0
EAGLE PHARMACEUTICALS INC	269796108	95.00	SYSTEMATIC	06/15/2018	0.86	7,221.43	5,074.90	2,146.53	0.00	0
EAGLE PHARMACEUTICALS INC	269796108	275.00	SYSTEMATIC	07/20/2018	2.48	22,651.67	14,690.50	7,961.17	0.00	0
EAGLE PHARMACEUTICALS INC	269796108	70.00	SYSTEMATIC	07/23/2018	0.63	5,869.73	3,697.37	2,172.36	0.00	0

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EDGEWELL PERS CARE CO	28035Q102	85.00	SYSTEMATIC	07/20/2018	0.77	4,367.56	5,048.15	0.00	-680.59	0
ELECTRO SCIENTIFIC INDS INC	285229100	175.00	SYSTEMATIC	04/02/2018	1.58	3,287.73	3,612.21	0.00	-324.48	0
ELECTRO SCIENTIFIC INDS INC	285229100	205.00	SYSTEMATIC	08/28/2018	1.85	4,709.82	4,231.45	478.37	0.00	0
ELECTRO SCIENTIFIC INDS INC	285229100	1,440.00	SYSTEMATIC	11/14/2018	15.84	41,923.37	27,638.22	14,285.15	0.00	0
ELLIS PERRY INTL INC	288853104	740.00	SYSTEMATIC	02/20/2018	6.66	19,603.50	18,529.60	1,073.90	0.00	0
EMERGENT BIOSOLUTIONS INC	29089Q105	35.00	SYSTEMATIC	01/11/2018	0.32	1,662.90	1,626.45	36.45	0.00	0
EMERGENT BIOSOLUTIONS INC	29089Q105	60.00	SYSTEMATIC	01/12/2018	0.54	2,791.89	2,788.20	3.69	0.00	0
EMERGENT BIOSOLUTIONS INC	29089Q105	85.00	SYSTEMATIC	04/02/2018	0.77	4,443.52	3,949.95	493.57	0.00	0
EMERGENT BIOSOLUTIONS INC	29089Q105	60.00	SYSTEMATIC	10/09/2018	0.54	3,951.24	2,788.20	1,163.04	0.00	0
ENCOMPASS HEALTH CORP	29261A100	75.00	SYSTEMATIC	04/02/2018	0.68	4,270.76	3,705.75	565.01	0.00	0
ENCOMPASS HEALTH CORP	29261A100	45.00	SYSTEMATIC	07/20/2018	0.41	3,106.76	2,223.45	883.31	0.00	0
ENCOMPASS HEALTH CORP	29261A100	15.00	SYSTEMATIC	07/23/2018	0.14	1,051.61	741.15	310.46	0.00	0
ENCOMPASS HEALTH CORP	29261A100	45.00	SYSTEMATIC	08/28/2018	0.41	3,661.38	2,223.45	1,437.93	0.00	0
ENDO INTERNATIONAL PLC	G30401106	990.00	SYSTEMATIC	06/15/2018	8.91	8,710.00	7,672.50	1,037.50	0.00	0
ENDO INTERNATIONAL PLC	G30401106	625.00	SYSTEMATIC	07/20/2018	5.63	6,941.27	4,843.75	2,097.52	0.00	0
ENDO INTERNATIONAL PLC	G30401106	135.00	SYSTEMATIC	07/23/2018	1.22	1,505.00	1,046.25	458.75	0.00	0
ENDO INTERNATIONAL PLC	G30401106	650.00	SYSTEMATIC	08/28/2018	5.85	10,160.34	5,037.50	5,122.84	0.00	0
ENDO INTERNATIONAL PLC	G30401106	175.00	SYSTEMATIC	10/09/2018	1.58	2,982.94	1,356.25	1,626.69	0.00	0
ENERPLUS CORP	292766102	225.00	SYSTEMATIC	02/20/2018	2.03	2,351.30	2,202.75	148.55	0.00	0
ENERPLUS CORP	292766102	195.00	SYSTEMATIC	04/02/2018	1.76	2,150.15	1,909.05	241.10	0.00	0
ENERPLUS CORP	292766102	130.00	SYSTEMATIC	07/20/2018	1.17	1,668.30	1,272.70	395.60	0.00	0
ENERPLUS CORP	292766102	30.00	SYSTEMATIC	07/23/2018	0.27	389.72	293.70	96.02	0.00	0
ENERPLUS CORP	292766102	1,155.00	SYSTEMATIC	08/28/2018	10.40	14,560.16	11,307.45	3,252.71	0.00	0
ENERPLUS CORP	292766102	745.00	SYSTEMATIC	08/29/2018	6.71	9,488.42	7,293.55	2,194.87	0.00	0
ENGILITY HLDGS INC NEW	29286C107	100.00	SYSTEMATIC	07/20/2018	0.90	3,479.63	2,837.00	642.63	0.00	0
ENGILITY HLDGS INC NEW	29286C107	40.00	SYSTEMATIC	07/23/2018	0.36	1,398.91	1,134.80	264.11	0.00	0
ENGILITY HLDGS INC NEW	29286C107	585.00	SYSTEMATIC	10/09/2018	5.27	20,093.07	16,596.45	3,496.62	0.00	0
ENGILITY HLDGS INC NEW	29286C107	120.00	SYSTEMATIC	10/10/2018	1.08	4,064.84	3,404.40	660.44	0.00	0
ENNIS INC	293389102	270.00	SYSTEMATIC	08/28/2018	2.43	5,855.12	5,602.50	252.62	0.00	0
ENNIS INC	293389102	395.00	SYSTEMATIC	11/14/2018	4.35	7,837.53	8,196.25	0.00	-358.72	0
ENNIS INC	293389102	555.00	SYSTEMATIC	11/14/2018	6.11	10,934.94	11,483.67	0.00	-548.73	0

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ENSCO PLC	G3157S106	335.00	SYSTEMATIC	01/11/2018	3.02	2,366.74	1,979.85	386.89	0.00	0
ENSCO PLC	G3157S106	360.00	SYSTEMATIC	01/12/2018	3.24	2,544.35	2,127.60	416.75	0.00	0
ENSCO PLC	G3157S106	4,725.00	SYSTEMATIC	04/02/2018	42.53	20,812.19	26,710.27	0.00	-5,898.08	0
ENSIGN GROUP INC	29358P101	155.00	SYSTEMATIC	11/14/2018	1.71	7,320.10	5,993.98	1,326.12	0.00	0
ENTERPRISE FINL SVCS CORP	293712105	50.00	SYSTEMATIC	02/20/2018	0.45	2,391.25	2,257.50	133.75	0.00	0
ENTERPRISE FINL SVCS CORP	293712105	495.00	SYSTEMATIC	06/15/2018	4.46	27,409.42	22,383.70	5,025.72	0.00	0
ENTRAVISION COMMUNICATIONS CORP	29382R107	1,165.00	SYSTEMATIC	12/20/2018	12.82	3,138.57	4,744.21	0.00	-1,605.64	0
ENTRAVISION COMMUNICATIONS CORP	29382R107	2,110.00	SYSTEMATIC	12/21/2018	23.21	5,577.07	8,592.51	0.00	-3,015.44	0
ENTRAVISION COMMUNICATIONS CORP	29382R107	735.00	SYSTEMATIC	12/24/2018	8.09	1,918.46	2,966.76	0.00	-1,048.30	0
ENTRAVISION COMMUNICATIONS CORP	29382R107	225.00	SYSTEMATIC	12/26/2018	2.48	603.12	870.64	0.00	-267.52	0
ENVISION HEALTHCARE CORP	29414D100	610.00	SYSTEMATIC	06/15/2018	5.49	27,281.95	23,770.60	3,511.35	0.00	0
EPLUS INC	294268107	25.00	SYSTEMATIC	07/20/2018	0.23	2,502.80	2,352.07	150.73	0.00	0
EPLUS INC	294268107	55.00	SYSTEMATIC	08/28/2018	0.50	5,628.97	5,174.56	454.41	0.00	0
EPLUS INC	294268107	165.00	SYSTEMATIC	08/29/2018	1.49	16,842.40	15,645.82	1,196.58	0.00	0
EPLUS INC	294268107	30.00	SYSTEMATIC	08/30/2018	0.27	3,061.44	2,874.83	186.61	0.00	0
ESSENDANT INC	296689102	180.00	SYSTEMATIC	05/21/2018	1.80	2,290.58	1,668.60	621.98	0.00	0
ESSENDANT INC	296689102	2,875.00	SYSTEMATIC	05/21/2018	37.38	36,097.11	25,469.74	10,627.37	0.00	0
EVERTEC INC	30040P103	185.00	SYSTEMATIC	11/14/2018	2.04	5,227.58	4,630.58	597.00	0.00	0
EXANTAS CAP CORP	30068N105	575.00	SYSTEMATIC	06/15/2018	5.18	5,646.30	5,458.86	187.44	0.00	0
EXANTAS CAP CORP	30068N105	1,470.00	SYSTEMATIC	06/18/2018	13.23	14,466.96	14,108.52	358.44	0.00	0
EXPRESS INC	30219E103	655.00	SYSTEMATIC	06/15/2018	5.90	6,545.78	6,648.25	0.00	-102.47	0
EZCORP INC CL A NON VTG	302301106	2,025.00	SYSTEMATIC	02/20/2018	18.23	25,896.47	24,705.00	1,191.47	0.00	0
FABRINET	G3323L100	130.00	SYSTEMATIC	06/15/2018	1.17	4,795.49	3,986.73	808.76	0.00	0
FABRINET	G3323L100	50.00	SYSTEMATIC	07/20/2018	0.45	1,991.63	1,533.36	458.27	0.00	0
FABRINET	G3323L100	15.00	SYSTEMATIC	07/23/2018	0.14	600.20	460.01	140.19	0.00	0
FABRINET	G3323L100	85.00	SYSTEMATIC	08/28/2018	0.77	4,047.37	2,606.71	1,440.66	0.00	0
FABRINET	G3323L100	60.00	SYSTEMATIC	11/14/2018	0.66	3,067.21	1,840.03	1,227.18	0.00	0
FCB FINL HLDGS INC - CL A	30255G103	155.00	SYSTEMATIC	02/20/2018	1.40	8,585.53	7,874.00	711.53	0.00	0
FCB FINL HLDGS INC - CL A	30255G103	305.00	SYSTEMATIC	02/21/2018	2.75	16,929.54	15,494.00	1,435.54	0.00	0

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FCB FINL HLDGS INC - CL A	30255G103	460.00	SYSTEMATIC	05/04/2018	4.14	27,098.64	23,270.16	3,828.48	0.00	0
FCB FINL HLDGS INC - CL A	30255G103	485.00	SYSTEMATIC	10/09/2018	4.37	23,099.36	28,077.40	0.00	-4,978.04	0
FINANCIAL INSTITUTIONS INC	317585404	75.00	SYSTEMATIC	12/20/2018	0.83	1,943.75	2,332.50	0.00	-388.75	0
FINANCIAL INSTITUTIONS INC	317585404	60.00	SYSTEMATIC	12/21/2018	0.66	1,522.41	1,866.00	0.00	-343.59	0
FINISH LINE INC CL A	317923100	1,840.00	SYSTEMATIC	04/02/2018	16.56	25,560.50	26,735.20	0.00	-1,174.70	0
FIRST DEFIANCE FINL CORP	32006W106	95.00	SYSTEMATIC	12/20/2018	1.05	2,400.95	2,893.52	0.00	-492.57	0
FIRST DEFIANCE FINL CORP	32006W106	80.00	SYSTEMATIC	12/21/2018	0.88	1,974.43	2,436.65	0.00	-462.22	0
FIRST FINANCIAL CORP IND	320218100	40.00	SYSTEMATIC	12/20/2018	0.44	1,644.28	1,814.00	0.00	-169.72	0
FIRST FINANCIAL CORP IND	320218100	65.00	SYSTEMATIC	12/21/2018	0.72	2,600.52	2,947.75	0.00	-347.23	0
FIRST FINL BANCORP	320209109	845.00	SYSTEMATIC	05/04/2018	7.61	26,438.93	24,066.92	2,372.01	0.00	0
FIRST LONG IS CORP	320734106	280.00	SYSTEMATIC	12/20/2018	3.08	5,540.90	7,043.08	0.00	-1,502.18	0
FIRST MID ILL BANCSHARES INC	320866106	195.00	SYSTEMATIC	10/09/2018	1.76	7,678.10	7,912.77	0.00	-234.67	0
FIRST MID ILL BANCSHARES INC	320866106	210.00	SYSTEMATIC	10/10/2018	1.89	8,084.18	8,542.75	0.00	-458.57	0
FIRST MID ILL BANCSHARES INC	320866106	100.00	SYSTEMATIC	10/10/2018	0.90	3,819.30	4,081.50	0.00	-262.20	0
FIRST SOURCE CORP	336901103	85.00	SYSTEMATIC	07/20/2018	0.77	4,649.82	4,203.25	446.57	0.00	0
FLOWERS FOODS INC	343498101	215.00	SYSTEMATIC	02/20/2018	1.94	4,466.12	4,151.65	314.47	0.00	0
FLOWERS FOODS INC	343498101	170.00	SYSTEMATIC	12/20/2018	1.87	3,113.16	3,282.70	0.00	-169.54	0
FOOT LOCKER INC	344849104	55.00	SYSTEMATIC	06/15/2018	0.50	3,158.30	2,578.40	579.90	0.00	0
FORMFACTOR INC	346375108	160.00	SYSTEMATIC	04/02/2018	1.44	2,167.78	2,504.00	0.00	-336.22	0
FORMFACTOR INC	346375108	295.00	SYSTEMATIC	06/15/2018	2.66	4,218.29	4,616.75	0.00	-398.46	0
FORMFACTOR INC	346375108	1,145.00	SYSTEMATIC	07/20/2018	10.31	16,289.23	17,712.69	0.00	-1,423.46	0
FORMFACTOR INC	346375108	650.00	SYSTEMATIC	07/23/2018	5.85	9,197.71	7,882.63	1,315.08	0.00	0
FRANCESCAS HLDGS CORP	351793104	4,330.00	SYSTEMATIC	06/15/2018	38.97	27,451.84	27,628.90	0.00	-177.06	0
FRANKLIN FINL NETWORK INC	35352P104	195.00	SYSTEMATIC	04/02/2018	1.76	6,268.92	6,649.50	0.00	-380.58	0
FRANKLIN STR PPTYS CORP COMMON	35471R106	300.00	SYSTEMATIC	07/20/2018	2.70	2,555.33	3,222.00	0.00	-666.67	0
FRANKLIN STR PPTYS CORP COMMON	35471R106	140.00	SYSTEMATIC	07/23/2018	1.26	1,197.20	1,503.60	0.00	-306.40	0
FRANKLIN STR PPTYS CORP COMMON	35471R106	355.00	SYSTEMATIC	11/14/2018	3.91	2,774.75	3,812.70	0.00	-1,037.95	0
FREIGHTCAR AMER INC	357023100	290.00	SYSTEMATIC	05/04/2018	2.61	3,916.51	4,953.20	0.00	-1,036.69	0
FREIGHTCAR AMER INC	357023100	1,105.00	SYSTEMATIC	05/07/2018	9.95	15,875.45	17,769.54	0.00	-1,894.09	0
FTI CONSULTING INC	302941109	75.00	SYSTEMATIC	04/02/2018	0.68	3,597.64	3,222.00	375.64	0.00	0
FTI CONSULTING INC	302941109	85.00	SYSTEMATIC	05/04/2018	0.77	4,893.50	3,651.60	1,241.90	0.00	0

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FTI CONSULTING INC	302941109	280.00	SYSTEMATIC	07/20/2018	2.52	18,865.23	12,028.80	6,836.43	0.00	0
FTI CONSULTING INC	302941109	125.00	SYSTEMATIC	07/23/2018	1.13	8,458.94	5,370.00	3,088.94	0.00	0
GAMESTOP CORP NEW CL A	36467W109	1,455.00	SYSTEMATIC	05/04/2018	13.10	19,542.63	24,695.49	0.00	-5,152.86	0
GENCO SHIPPING & TRADING LTD	Y2685T131	1,645.00	SYSTEMATIC	11/14/2018	18.10	16,816.17	25,727.93	0.00	-8,911.76	0
GENESCO INC	371532102	70.00	SYSTEMATIC	08/28/2018	0.63	3,135.39	2,858.17	277.22	0.00	0
GENESCO INC	371532102	90.00	SYSTEMATIC	12/20/2018	0.99	3,976.86	3,674.79	302.07	0.00	0
GENWORTH FINL INC CL A	37247D106	3,165.00	SYSTEMATIC	06/15/2018	28.49	14,745.21	9,843.15	4,902.06	0.00	0
GOVERNMENT PPTYS INCOME TR	38376A103	125.00	SYSTEMATIC	07/20/2018	1.13	1,918.65	2,317.50	0.00	-398.85	0
GOVERNMENT PPTYS INCOME TR	38376A103	35.00	SYSTEMATIC	07/23/2018	0.32	552.81	648.90	0.00	-96.09	0
GRANITE CONSTRUCTION INC	387328107	440.00	SYSTEMATIC	08/28/2018	3.96	19,445.09	23,485.93	0.00	-4,040.84	0
GREAT SOUTHERN BANCORP INC	390905107	30.00	SYSTEMATIC	12/20/2018	0.33	1,452.18	1,621.85	0.00	-169.67	0
GREAT SOUTHERN BANCORP INC	390905107	45.00	SYSTEMATIC	12/21/2018	0.50	2,076.74	2,432.64	0.00	-355.90	0
GREEN BANCORP INC	39260X100	360.00	SYSTEMATIC	08/28/2018	3.24	8,801.94	8,360.16	441.78	0.00	0
GREEN BANCORP INC	39260X100	670.00	SYSTEMATIC	08/29/2018	6.03	16,226.97	15,559.18	667.79	0.00	0
GREEN PLAINS RENEWABLE ENERGY IN	393222104	1,410.00	SYSTEMATIC	12/20/2018	15.51	18,843.55	25,398.36	0.00	-6,554.81	0
GREENBRIER CORP	393657101	505.00	SYSTEMATIC	02/20/2018	4.55	25,366.39	26,916.50	0.00	-1,550.11	0
GREENLIGHT CAPITAL RE LTD - A	G4095J109	1,240.00	SYSTEMATIC	04/02/2018	11.16	19,029.22	24,602.99	0.00	-5,573.77	0
GREIF INC CL A	397624107	50.00	SYSTEMATIC	05/04/2018	0.45	2,928.05	3,029.00	0.00	-100.95	0
GUESS INC	401617105	75.00	SYSTEMATIC	07/20/2018	0.68	1,712.39	1,664.20	48.19	0.00	0
GUESS INC	401617105	20.00	SYSTEMATIC	07/23/2018	0.18	466.72	443.79	22.93	0.00	0
GULFPORT ENERGY CORP	402635304	265.00	SYSTEMATIC	07/20/2018	2.39	3,095.65	2,964.18	131.47	0.00	0
GULFPORT ENERGY CORP	402635304	70.00	SYSTEMATIC	07/23/2018	0.63	829.80	782.99	46.81	0.00	0
HAEMONETICS CORP MASS	405024100	80.00	SYSTEMATIC	02/20/2018	0.72	5,601.43	4,646.40	955.03	0.00	0
HAEMONETICS CORP MASS	405024100	65.00	SYSTEMATIC	06/15/2018	0.59	5,944.91	3,775.20	2,169.71	0.00	0
HAEMONETICS CORP MASS	405024100	35.00	SYSTEMATIC	08/28/2018	0.32	3,730.63	2,032.80	1,697.83	0.00	0
HAEMONETICS CORP MASS	405024100	25.00	SYSTEMATIC	11/14/2018	0.28	2,824.68	1,452.00	1,372.68	0.00	0
HALCON RES CORP	40537Q605	145.00	SYSTEMATIC	01/11/2018	1.31	1,123.19	1,097.65	25.54	0.00	0
HALCON RES CORP	40537Q605	285.00	SYSTEMATIC	01/12/2018	2.57	2,229.40	2,157.45	71.95	0.00	0
HALCON RES CORP	40537Q605	2,485.00	SYSTEMATIC	11/14/2018	27.34	8,410.27	18,811.45	0.00	-10,401.18	0
HALCON RES CORP	40537Q605	3,490.00	SYSTEMATIC	11/14/2018	38.39	11,642.55	18,232.48	0.00	-6,589.93	0
HALYARD HEALTH INC	40650V100	490.00	SYSTEMATIC	04/02/2018	4.41	22,542.12	22,628.20	0.00	-86.08	0

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HALYARD HEALTH INC	40650V100	5.00	SYSTEMATIC	04/03/2018	0.05	231.07	230.90	0.17	0.00	0
HANMI FINANCIAL CORP	410495204	65.00	SYSTEMATIC	04/02/2018	0.59	1,962.36	1,972.75	0.00	-10.39	0
HARSCO CORP	415864107	225.00	SYSTEMATIC	04/02/2018	2.03	4,606.87	4,196.25	410.62	0.00	0
HARSCO CORP	415864107	575.00	SYSTEMATIC	06/15/2018	5.18	14,528.27	10,723.75	3,804.52	0.00	0
HARSCO CORP	415864107	465.00	SYSTEMATIC	06/18/2018	4.19	11,631.81	8,672.25	2,959.56	0.00	0
HARSCO CORP	415864107	90.00	SYSTEMATIC	06/19/2018	0.81	2,214.57	1,678.50	536.07	0.00	0
HAVERTY FURNITURE COS INC	419596101	75.00	SYSTEMATIC	07/20/2018	0.68	1,577.45	1,698.75	0.00	-121.30	0
HAVERTY FURNITURE COS INC	419596101	35.00	SYSTEMATIC	07/23/2018	0.32	738.75	792.75	0.00	-54.00	0
HAWAIIAN ELECTRIC INDS INC	419870100	55.00	SYSTEMATIC	07/20/2018	0.50	1,904.14	1,988.25	0.00	-84.11	0
HAWAIIAN ELECTRIC INDS INC	419870100	15.00	SYSTEMATIC	07/23/2018	0.14	526.55	542.25	0.00	-15.70	0
HAWAIIAN ELECTRIC INDS INC	419870100	705.00	SYSTEMATIC	10/09/2018	6.35	24,949.54	25,115.74	0.00	-166.20	0
HEALTHSTREAM INC	42222N103	115.00	SYSTEMATIC	05/04/2018	1.04	2,901.18	2,663.40	237.78	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	205.00	SYSTEMATIC	02/20/2018	1.85	5,126.76	5,032.75	94.01	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	500.00	SYSTEMATIC	04/02/2018	4.50	15,264.64	12,275.00	2,989.64	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	220.00	SYSTEMATIC	04/03/2018	1.98	6,795.66	5,401.00	1,394.66	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	90.00	SYSTEMATIC	11/14/2018	0.99	3,156.68	2,872.24	284.44	0.00	0
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	415.00	SYSTEMATIC	07/20/2018	3.74	3,551.22	3,155.95	395.27	0.00	0
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	95.00	SYSTEMATIC	07/23/2018	0.86	818.46	722.45	96.01	0.00	0
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	385.00	SYSTEMATIC	10/09/2018	3.47	3,898.48	2,927.81	970.67	0.00	0
HERITAGE-CRYSTAL CLEAN INC	42726M106	160.00	SYSTEMATIC	01/11/2018	1.44	3,578.29	3,480.00	98.29	0.00	0
HERITAGE-CRYSTAL CLEAN INC	42726M106	285.00	SYSTEMATIC	04/02/2018	2.57	6,615.65	6,198.75	416.90	0.00	0
HERITAGE-CRYSTAL CLEAN INC	42726M106	150.00	SYSTEMATIC	05/04/2018	1.35	3,120.66	3,262.50	0.00	-141.84	0
HERITAGE-CRYSTAL CLEAN INC	42726M106	630.00	SYSTEMATIC	05/07/2018	5.67	12,157.75	13,445.13	0.00	-1,287.38	0
HERSHA HOSPITALITY TR	427825500	150.00	SYSTEMATIC	07/20/2018	1.35	3,292.51	2,610.00	682.51	0.00	0
HERSHA HOSPITALITY TR	427825500	35.00	SYSTEMATIC	07/23/2018	0.32	776.97	609.00	167.97	0.00	0
HIBBETT SPORTS INC	428567101	185.00	SYSTEMATIC	02/20/2018	1.67	4,695.58	3,774.00	921.58	0.00	0
HIBBETT SPORTS INC	428567101	200.00	SYSTEMATIC	05/04/2018	1.80	5,565.96	4,080.00	1,485.96	0.00	0
HIBBETT SPORTS INC	428567101	165.00	SYSTEMATIC	08/28/2018	1.49	3,458.59	3,366.00	92.59	0.00	0
HILL-ROM HOLDINGS INC	431475102	25.00	SYSTEMATIC	04/02/2018	0.23	2,146.12	2,107.25	38.87	0.00	0
HILL-ROM HOLDINGS INC	431475102	30.00	SYSTEMATIC	12/20/2018	0.33	2,717.28	2,528.70	188.58	0.00	0
HILLTOP HLDGS INC	432748101	680.00	SYSTEMATIC	11/14/2018	7.48	13,468.59	17,224.40	0.00	-3,755.81	0

	A	B	C	D	E	F	G	H	I	J
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HILLTOP HLDGS INC	432748101	535.00	SYSTEMATIC	11/14/2018	5.89	10,778.38	12,683.20	0.00	-1,904.82	0
HOMESTREET INC	43785V102	820.00	SYSTEMATIC	05/04/2018	7.38	21,750.07	24,093.60	0.00	-2,343.53	0
HORIZON BANCORP IND COM	440407104	150.00	SYSTEMATIC	06/15/2018	1.35	4,783.67	4,383.52	400.15	0.00	0
HORIZON BANCORP IND COM	440407104	275.00	SYSTEMATIC	06/18/2018	2.48	8,696.17	8,098.72	597.45	0.00	0
HORIZON BANCORP IND COM	440407104	210.00	SYSTEMATIC	07/09/2018	1.89	6,622.07	6,246.19	375.88	0.00	0
HORIZON PHARMA PLC	G4617B105	200.00	SYSTEMATIC	06/15/2018	1.80	3,489.01	2,833.34	655.67	0.00	0
HORIZON PHARMA PLC	G4617B105	205.00	SYSTEMATIC	08/28/2018	1.85	4,111.69	2,904.17	1,207.52	0.00	0
HORIZON PHARMA PLC	G4617B105	155.00	SYSTEMATIC	11/14/2018	1.71	3,390.97	2,195.84	1,195.13	0.00	0
HOSPITALITY PROPERTIES TRUST	44106M102	100.00	SYSTEMATIC	07/20/2018	0.90	2,866.56	2,516.04	350.52	0.00	0
HUDBAY MINERALS INC	443628102	435.00	SYSTEMATIC	01/11/2018	3.92	3,980.41	3,864.19	116.22	0.00	0
HUDBAY MINERALS INC	443628102	275.00	SYSTEMATIC	01/12/2018	2.48	2,568.88	2,442.88	126.00	0.00	0
HYSTER-YALE MATLS HANDLING INC	449172105	105.00	SYSTEMATIC	11/14/2018	1.16	6,838.32	6,899.63	0.00	-61.31	0
HYSTER-YALE MATLS HANDLING INC	449172105	65.00	SYSTEMATIC	11/14/2018	0.72	4,169.43	4,296.42	0.00	-126.99	0
HYSTER-YALE MATLS HANDLING INC	449172105	210.00	SYSTEMATIC	11/15/2018	2.31	13,138.10	14,064.17	0.00	-926.07	0
IBERIABANK CORP	450828108	300.00	SYSTEMATIC	05/04/2018	2.70	22,681.16	23,272.26	0.00	-591.10	0
ICF INTL INC	44925C103	65.00	SYSTEMATIC	05/04/2018	0.59	4,370.73	3,412.50	958.23	0.00	0
ICF INTL INC	44925C103	170.00	SYSTEMATIC	06/15/2018	1.53	12,214.15	8,925.00	3,289.15	0.00	0
ICF INTL INC	44925C103	185.00	SYSTEMATIC	06/18/2018	1.67	13,161.90	9,712.50	3,449.40	0.00	0
ICON PLC	G4705A100	25.00	SYSTEMATIC	04/02/2018	0.23	2,978.63	2,803.75	174.88	0.00	0
ICON PLC	G4705A100	10.00	SYSTEMATIC	07/20/2018	0.09	1,364.25	1,121.50	242.75	0.00	0
ICON PLC	G4705A100	5.00	SYSTEMATIC	07/23/2018	0.05	690.30	560.75	129.55	0.00	0
ICON PLC	G4705A100	20.00	SYSTEMATIC	10/09/2018	0.18	2,994.70	2,243.00	751.70	0.00	0
INDEPENDENT BANK CORP	453838609	215.00	SYSTEMATIC	02/20/2018	1.94	4,985.75	4,948.46	37.29	0.00	0
INDEPENDENT BK GROUP INC	45384B106	360.00	SYSTEMATIC	08/28/2018	3.24	25,393.03	24,754.90	638.13	0.00	0
INNOVIVA INC	45781M101	455.00	SYSTEMATIC	02/20/2018	4.10	7,631.09	6,456.45	1,174.64	0.00	0
INNOVIVA INC	45781M101	235.00	SYSTEMATIC	10/09/2018	2.12	3,652.41	3,334.65	317.76	0.00	0
INNOVIVA INC	45781M101	280.00	SYSTEMATIC	12/20/2018	3.08	4,683.43	3,973.20	710.23	0.00	0
INTEGER HLDGS CORP	45826H109	125.00	SYSTEMATIC	04/02/2018	1.13	6,973.94	6,009.56	964.38	0.00	0
INTEGER HLDGS CORP	45826H109	60.00	SYSTEMATIC	07/20/2018	0.54	4,338.97	2,884.59	1,454.38	0.00	0
INTEGER HLDGS CORP	45826H109	20.00	SYSTEMATIC	07/23/2018	0.18	1,448.18	961.53	486.65	0.00	0
INTEGER HLDGS CORP	45826H109	55.00	SYSTEMATIC	11/14/2018	0.61	4,717.52	2,644.21	2,073.31	0.00	0

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INTER PARFUMS INC	458334109	55.00	SYSTEMATIC	07/20/2018	0.50	3,044.77	2,389.75	655.02	0.00	0
INTER PARFUMS INC	458334109	15.00	SYSTEMATIC	07/23/2018	0.14	841.06	651.75	189.31	0.00	0
INTER PARFUMS INC	458334109	55.00	SYSTEMATIC	08/28/2018	0.50	3,665.50	2,389.75	1,275.75	0.00	0
INTERFACE INC CL A	458665304	1,430.00	SYSTEMATIC	12/20/2018	15.73	20,855.56	30,368.45	0.00	-9,512.89	0
INVESCO MORTGAGE CAPITAL INC	46131B100	1,370.00	SYSTEMATIC	06/15/2018	12.33	22,061.09	24,367.66	0.00	-2,306.57	0
INVESCO MORTGAGE CAPITAL INC	46131B100	140.00	SYSTEMATIC	06/18/2018	1.26	2,254.57	2,218.83	35.74	0.00	0
INVESCO MORTGAGE CAPITAL INC	46131B100	1,605.00	SYSTEMATIC	12/20/2018	17.66	24,534.51	24,582.49	0.00	-47.98	0
ION GEOPHYSICAL CORP	462044207	95.00	SYSTEMATIC	07/20/2018	0.86	2,390.95	2,253.31	137.64	0.00	0
ION GEOPHYSICAL CORP	462044207	20.00	SYSTEMATIC	07/23/2018	0.18	508.87	474.38	34.49	0.00	0
ION GEOPHYSICAL CORP	462044207	1,040.00	SYSTEMATIC	10/09/2018	9.36	15,633.90	24,319.25	0.00	-8,685.35	0
ION GEOPHYSICAL CORP	462044207	155.00	SYSTEMATIC	10/10/2018	1.40	2,321.42	2,704.03	0.00	-382.61	0
ION GEOPHYSICAL CORP	462044207	295.00	SYSTEMATIC	10/10/2018	2.66	4,399.24	5,139.30	0.00	-740.06	0
K12 INC	48273U102	315.00	SYSTEMATIC	08/28/2018	2.84	5,462.99	5,008.50	454.49	0.00	0
K12 INC	48273U102	340.00	SYSTEMATIC	11/14/2018	3.74	7,823.04	5,406.00	2,417.04	0.00	0
KAISER ALUM CORP	483007704	230.00	SYSTEMATIC	11/14/2018	2.53	22,030.14	24,575.50	0.00	-2,545.36	0
KBR INC	48242W106	780.00	SYSTEMATIC	08/28/2018	7.02	16,595.91	15,467.40	1,128.51	0.00	0
KBR INC	48242W106	520.00	SYSTEMATIC	08/29/2018	4.68	11,098.20	10,311.60	786.60	0.00	0
KELLY SERVICES INC CL A	488152208	120.00	SYSTEMATIC	11/14/2018	1.32	2,785.36	2,742.22	43.14	0.00	0
KINDRED HEALTHCARE INC	494580103	1,570.00	SYSTEMATIC	01/11/2018	14.13	14,794.55	15,229.00	0.00	-434.45	0
KINDRED HEALTHCARE INC	494580103	1,495.00	SYSTEMATIC	01/12/2018	13.46	13,919.46	14,501.50	0.00	-582.04	0
KIRKLAND'S INC	497498105	995.00	SYSTEMATIC	10/09/2018	8.96	9,934.74	10,789.53	0.00	-854.79	0
KIRKLAND'S INC	497498105	805.00	SYSTEMATIC	10/10/2018	7.25	7,764.27	8,857.43	0.00	-1,093.16	0
KITE REALTY GROUP TR	49803T300	120.00	SYSTEMATIC	07/20/2018	1.08	1,983.59	2,352.00	0.00	-368.41	0
KITE REALTY GROUP TR	49803T300	40.00	SYSTEMATIC	07/23/2018	0.36	673.21	784.00	0.00	-110.79	0
KULICKE & SOFFA INDS INC	501242101	150.00	SYSTEMATIC	04/02/2018	1.35	3,659.39	3,650.25	9.14	0.00	0
KULICKE & SOFFA INDS INC	501242101	130.00	SYSTEMATIC	07/20/2018	1.17	3,672.88	3,163.55	509.33	0.00	0
KULICKE & SOFFA INDS INC	501242101	30.00	SYSTEMATIC	07/23/2018	0.27	839.23	730.05	109.18	0.00	0
LA Z BOY INCORPORATED	505336107	75.00	SYSTEMATIC	06/15/2018	0.68	2,491.69	2,340.00	151.69	0.00	0
LA Z BOY INCORPORATED	505336107	450.00	SYSTEMATIC	08/28/2018	4.05	15,041.70	14,040.00	1,001.70	0.00	0
LA Z BOY INCORPORATED	505336107	300.00	SYSTEMATIC	08/29/2018	2.70	9,905.32	9,360.00	545.32	0.00	0
LANTHEUS HLDGS INC	516544103	1,080.00	SYSTEMATIC	04/02/2018	9.72	17,060.90	22,086.00	0.00	-5,025.10	0

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LAREDO PETE HLDGS INC	516806106	510.00	SYSTEMATIC	05/04/2018	4.59	5,645.02	4,433.02	1,212.00	0.00	0
LAREDO PETE HLDGS INC	516806106	325.00	SYSTEMATIC	07/20/2018	2.93	3,045.27	2,824.96	220.31	0.00	0
LAREDO PETE HLDGS INC	516806106	85.00	SYSTEMATIC	07/23/2018	0.77	813.45	738.84	74.61	0.00	0
LASALLE HOTEL PROPERTIES	517942108	830.00	SYSTEMATIC	05/04/2018	7.47	24,498.87	23,298.10	1,200.77	0.00	0
LHC GROUP INC	50187A107	80.00	SYSTEMATIC	05/04/2018	0.72	5,955.82	4,900.00	1,055.82	0.00	0
LHC GROUP INC	50187A107	40.00	SYSTEMATIC	07/20/2018	0.36	3,426.51	2,450.00	976.51	0.00	0
LHC GROUP INC	50187A107	285.00	SYSTEMATIC	08/28/2018	2.57	28,210.99	17,530.75	10,680.24	0.00	0
LIFEPOINT HOSPITALS INC	53219L109	65.00	SYSTEMATIC	06/15/2018	0.59	3,577.21	3,237.00	340.21	0.00	0
LIFEPOINT HOSPITALS INC	53219L109	460.00	SYSTEMATIC	07/25/2018	4.60	29,805.67	22,908.00	6,897.67	0.00	0
LOUISIANA PAC CORP	546347105	940.00	SYSTEMATIC	12/20/2018	10.34	19,849.06	24,580.76	0.00	-4,731.70	0
LUMINEX CORP DEL	55027E102	350.00	SYSTEMATIC	06/15/2018	3.15	10,515.51	6,895.00	3,620.51	0.00	0
LUMINEX CORP DEL	55027E102	75.00	SYSTEMATIC	07/20/2018	0.68	2,519.98	1,477.50	1,042.48	0.00	0
LUMINEX CORP DEL	55027E102	25.00	SYSTEMATIC	07/23/2018	0.23	844.07	492.50	351.57	0.00	0
MADDEN STEVEN LTD	556269108	540.00	SYSTEMATIC	06/15/2018	4.86	28,969.05	23,437.86	5,531.19	0.00	0
MAGELLAN HEALTH SVCS INC	559079207	30.00	SYSTEMATIC	02/20/2018	0.27	2,833.93	2,896.50	0.00	-62.57	0
MAGELLAN HEALTH SVCS INC	559079207	30.00	SYSTEMATIC	04/02/2018	0.27	3,204.78	2,896.50	308.28	0.00	0
MANHATTAN ASSOCS INC	562750109	435.00	SYSTEMATIC	07/20/2018	3.92	21,728.91	17,956.84	3,772.07	0.00	0
MANHATTAN ASSOCS INC	562750109	125.00	SYSTEMATIC	07/23/2018	1.13	6,268.29	5,187.93	1,080.36	0.00	0
MANTECH INTERNATIONAL CORP CL A	564563104	55.00	SYSTEMATIC	04/02/2018	0.50	2,973.79	2,760.45	213.34	0.00	0
MANTECH INTERNATIONAL CORP CL A	564563104	340.00	SYSTEMATIC	05/04/2018	3.06	19,599.58	17,064.60	2,534.98	0.00	0
MANTECH INTERNATIONAL CORP CL A	564563104	85.00	SYSTEMATIC	05/07/2018	0.77	4,403.63	4,266.15	137.48	0.00	0
MASIMO CORP	574795100	35.00	SYSTEMATIC	08/28/2018	0.32	4,106.71	2,968.00	1,138.71	0.00	0
MATERION CORP COM	576690101	65.00	SYSTEMATIC	01/11/2018	0.59	3,297.33	3,159.00	138.33	0.00	0
MATERION CORP COM	576690101	35.00	SYSTEMATIC	07/20/2018	0.32	1,959.90	1,701.00	258.90	0.00	0
MATERION CORP COM	576690101	10.00	SYSTEMATIC	07/23/2018	0.09	559.10	486.00	73.10	0.00	0
MATRIX SVC CO	576853105	80.00	SYSTEMATIC	07/20/2018	0.72	1,547.92	1,532.24	15.68	0.00	0
MATRIX SVC CO	576853105	35.00	SYSTEMATIC	07/23/2018	0.32	679.55	670.36	9.19	0.00	0
MATRIX SVC CO	576853105	220.00	SYSTEMATIC	10/09/2018	1.98	5,320.63	4,213.66	1,106.97	0.00	0
MATRIX SVC CO	576853105	5.00	SYSTEMATIC	10/10/2018	0.05	120.58	95.76	24.82	0.00	0
MAXIMUS INC	577933104	13.00	SYSTEMATIC	07/20/2018	0.12	841.49	930.54	0.00	-89.05	0
MAXIMUS INC	577933104	17.00	SYSTEMATIC	07/23/2018	0.15	1,111.17	1,216.86	0.00	-105.69	0

	A	B	C	D	E	F	G	H	I	J
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MAXIMUS INC	577933104	60.00	SYSTEMATIC	12/20/2018	0.66	3,980.19	4,294.80	0.00	-314.61	0
MCDERMOTT INTERNATIONAL INC	580037703	0.67	SYSTEMATIC	05/17/2018	0.00	15.16	13.17	1.99	0.00	0
MCDERMOTT INTERNATIONAL INC	580037703	910.00	SYSTEMATIC	08/28/2018	8.19	17,891.58	17,963.40	0.00	-71.82	0
MCDERMOTT INTERNATIONAL INC	580037703	336.00	SYSTEMATIC	08/29/2018	3.02	6,684.41	6,777.78	0.00	-93.37	0
MDU RESOURCES GROUP INC	552690109	90.00	SYSTEMATIC	04/02/2018	0.81	2,510.01	2,419.20	90.81	0.00	0
MDU RESOURCES GROUP INC	552690109	110.00	SYSTEMATIC	12/20/2018	1.21	2,749.11	2,956.80	0.00	-207.69	0
MEDEQUITIES REALTY TRUST, INC	58409L306	305.00	SYSTEMATIC	02/20/2018	2.75	3,211.03	3,422.10	0.00	-211.07	0
MEDICAL PPTYS TR INC COMMON	58463J304	145.00	SYSTEMATIC	07/20/2018	1.31	2,031.78	1,998.10	33.68	0.00	0
MEDICAL PPTYS TR INC COMMON	58463J304	45.00	SYSTEMATIC	07/23/2018	0.41	642.55	620.10	22.45	0.00	0
MEDICAL PPTYS TR INC COMMON	58463J304	260.00	SYSTEMATIC	11/14/2018	2.86	4,349.81	3,582.80	767.01	0.00	0
MEDICAL PPTYS TR INC COMMON	58463J304	195.00	SYSTEMATIC	12/20/2018	2.15	3,192.99	2,687.10	505.89	0.00	0
MEDIFAST INC COM	58470H101	95.00	SYSTEMATIC	04/02/2018	0.86	8,601.62	6,631.95	1,969.67	0.00	0
MEDIFAST INC COM	58470H101	100.00	SYSTEMATIC	06/15/2018	0.90	15,702.21	6,981.00	8,721.21	0.00	0
MEDIFAST INC COM	58470H101	15.00	SYSTEMATIC	07/20/2018	0.14	2,500.02	1,047.15	1,452.87	0.00	0
MEDIFAST INC COM	58470H101	30.00	SYSTEMATIC	08/28/2018	0.27	6,726.39	2,094.30	4,632.09	0.00	0
MEDIFAST INC COM	58470H101	160.00	SYSTEMATIC	12/20/2018	1.76	20,802.41	15,087.70	5,714.71	0.00	0
MEDNAX INC	58502B106	60.00	SYSTEMATIC	01/11/2018	0.54	3,197.51	3,206.40	0.00	-8.89	0
MEDPACE HLDGS INC	58506Q109	90.00	SYSTEMATIC	07/20/2018	0.81	4,134.83	3,247.59	887.24	0.00	0
MEDPACE HLDGS INC	58506Q109	20.00	SYSTEMATIC	07/23/2018	0.18	939.95	721.69	218.26	0.00	0
MEDPACE HLDGS INC	58506Q109	70.00	SYSTEMATIC	08/28/2018	0.63	3,881.44	2,525.90	1,355.54	0.00	0
MEDPACE HLDGS INC	58506Q109	65.00	SYSTEMATIC	10/09/2018	0.59	3,800.07	2,345.48	1,454.59	0.00	0
MELLANOX TECHNOLOGIES LTD	M51363113	60.00	SYSTEMATIC	11/14/2018	0.66	5,556.91	4,561.06	995.85	0.00	0
MERIDIAN BIOSCIENCE INC	589584101	90.00	SYSTEMATIC	07/20/2018	0.81	1,399.61	1,260.00	139.61	0.00	0
MERIDIAN BIOSCIENCE INC	589584101	35.00	SYSTEMATIC	07/23/2018	0.32	551.93	490.00	61.93	0.00	0
MERIDIAN BIOSCIENCE INC	589584101	215.00	SYSTEMATIC	11/14/2018	2.37	4,207.11	3,010.00	1,197.11	0.00	0
METHANEX CORP	59151K108	50.00	SYSTEMATIC	04/02/2018	0.45	2,941.39	3,027.50	0.00	-86.11	0
METHANEX CORP	59151K108	30.00	SYSTEMATIC	07/20/2018	0.27	2,137.61	1,816.50	321.11	0.00	0
METHANEX CORP	59151K108	10.00	SYSTEMATIC	07/23/2018	0.09	705.85	605.50	100.35	0.00	0
METHANEX CORP	59151K108	50.00	SYSTEMATIC	10/09/2018	0.45	4,080.51	3,027.50	1,053.01	0.00	0
MGIC INVT CORP WIS	552848103	245.00	SYSTEMATIC	08/28/2018	2.21	3,087.70	3,602.55	0.00	-514.85	0
MILLER HERMAN INC	600544100	95.00	SYSTEMATIC	07/20/2018	0.86	3,594.40	2,946.38	648.02	0.00	0

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MILLER HERMAN INC	600544100	40.00	SYSTEMATIC	07/23/2018	0.36	1,524.30	1,240.58	283.72	0.00	0
MILLER HERMAN INC	600544100	705.00	SYSTEMATIC	12/20/2018	7.76	21,710.53	22,118.67	0.00	-408.14	0
MINERALS TECHNOLOGIES INC	603158106	260.00	SYSTEMATIC	04/02/2018	2.34	17,182.43	17,901.00	0.00	-718.57	0
MINERALS TECHNOLOGIES INC	603158106	80.00	SYSTEMATIC	04/03/2018	0.72	5,317.17	5,508.00	0.00	-190.83	0
MKS INSTRUMENTS INC	55306N104	40.00	SYSTEMATIC	04/02/2018	0.36	4,459.93	3,780.00	679.93	0.00	0
MODINE MFG CO	607828100	1,290.00	SYSTEMATIC	12/20/2018	14.19	14,194.45	22,321.28	0.00	-8,126.83	0
MODINE MFG CO	607828100	315.00	SYSTEMATIC	12/21/2018	3.47	3,514.15	4,993.63	0.00	-1,479.48	0
MOLINA HEALTHCARE INC	60855R100	45.00	SYSTEMATIC	06/15/2018	0.41	4,324.94	3,450.60	874.34	0.00	0
MOLINA HEALTHCARE INC	60855R100	25.00	SYSTEMATIC	07/20/2018	0.23	2,658.90	1,917.00	741.90	0.00	0
MOLINA HEALTHCARE INC	60855R100	10.00	SYSTEMATIC	07/23/2018	0.09	1,059.26	766.80	292.46	0.00	0
MOLINA HEALTHCARE INC	60855R100	50.00	SYSTEMATIC	08/28/2018	0.45	6,946.45	3,834.00	3,112.45	0.00	0
MOOG INC	615394202	150.00	SYSTEMATIC	06/15/2018	1.35	12,440.26	13,027.50	0.00	-587.24	0
MOOG INC	615394202	140.00	SYSTEMATIC	06/18/2018	1.26	11,509.18	12,159.00	0.00	-649.82	0
MORTGAGE INVESTMENT CORP	55378A105	1,360.00	SYSTEMATIC	05/04/2018	12.24	24,497.93	25,106.41	0.00	-608.48	0
MOVADO GROUP INC	624580106	75.00	SYSTEMATIC	04/02/2018	0.68	2,438.08	2,415.00	23.08	0.00	0
MOVADO GROUP INC	624580106	155.00	SYSTEMATIC	06/15/2018	1.40	7,566.61	4,991.00	2,575.61	0.00	0
MURPHY OIL CORP	626717102	105.00	SYSTEMATIC	05/04/2018	0.95	3,106.97	2,691.69	415.28	0.00	0
MURPHY OIL CORP	626717102	90.00	SYSTEMATIC	10/09/2018	0.81	3,041.40	2,307.16	734.24	0.00	0
MURPHY OIL CORP	626717102	715.00	SYSTEMATIC	11/14/2018	7.87	22,015.31	18,329.09	3,686.22	0.00	0
MYERS INDS INC	628464109	140.00	SYSTEMATIC	08/28/2018	1.26	3,158.83	2,880.26	278.57	0.00	0
MYERS INDS INC	628464109	250.00	SYSTEMATIC	12/20/2018	2.75	3,826.83	5,143.32	0.00	-1,316.49	0
MYERS INDS INC	628464109	55.00	SYSTEMATIC	12/21/2018	0.61	843.32	1,131.53	0.00	-288.21	0
MYRIAD GENETICS INC	62855J104	210.00	SYSTEMATIC	06/15/2018	1.89	8,177.86	7,212.45	965.41	0.00	0
MYRIAD GENETICS INC	62855J104	55.00	SYSTEMATIC	07/20/2018	0.50	2,346.84	1,888.98	457.86	0.00	0
MYRIAD GENETICS INC	62855J104	20.00	SYSTEMATIC	07/23/2018	0.18	868.12	686.90	181.22	0.00	0
NACCO IND INC CL A	629579103	290.00	SYSTEMATIC	04/02/2018	2.61	10,216.63	12,154.00	0.00	-1,937.37	0
NACCO IND INC CL A	629579103	190.00	SYSTEMATIC	04/03/2018	1.71	6,571.62	7,728.71	0.00	-1,157.09	0
NATIONAL FUEL GAS CO N J	636180101	30.00	SYSTEMATIC	07/20/2018	0.27	1,629.94	1,647.30	0.00	-17.36	0
NATIONAL FUEL GAS CO N J	636180101	10.00	SYSTEMATIC	07/23/2018	0.09	547.90	549.10	0.00	-1.20	0
NATIONAL FUEL GAS CO N J	636180101	55.00	SYSTEMATIC	12/20/2018	0.61	2,986.46	3,020.05	0.00	-33.59	0
NATIONAL HEALTHCARE CORP	635906100	60.00	SYSTEMATIC	05/04/2018	0.54	3,688.54	3,656.40	32.14	0.00	0

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NATIONAL HEALTHCARE CORP	635906100	55.00	SYSTEMATIC	11/14/2018	0.61	4,479.46	3,351.70	1,127.76	0.00	0
NATIONSTAR MTG HLDGS INC	63861C109	1,210.00	SYSTEMATIC	02/20/2018	10.89	20,177.41	22,385.00	0.00	-2,207.59	0
NATURAL GROCERS BY VITAMIN COTTA	63888U108	200.00	SYSTEMATIC	11/14/2018	2.20	3,478.86	3,084.66	394.20	0.00	0
NATURAL GROCERS BY VITAMIN COTTA	63888U108	195.00	SYSTEMATIC	12/20/2018	2.15	3,334.54	3,007.54	327.00	0.00	0
NATUS MEDICAL INC	639050103	120.00	SYSTEMATIC	04/02/2018	1.08	3,994.92	4,584.00	0.00	-589.08	0
NATUS MEDICAL INC	639050103	115.00	SYSTEMATIC	12/20/2018	1.27	3,714.76	4,393.00	0.00	-678.24	0
NAVIENT CORP	63938C108	315.00	SYSTEMATIC	02/20/2018	2.84	4,398.40	4,195.80	202.60	0.00	0
NAVIGANT CONSULTING CO	63935N107	125.00	SYSTEMATIC	05/04/2018	1.13	2,676.86	2,426.25	250.61	0.00	0
NAVIGANT CONSULTING CO	63935N107	170.00	SYSTEMATIC	12/20/2018	1.87	3,873.83	3,299.70	574.13	0.00	0
NCI	628852204	540.00	SYSTEMATIC	05/04/2018	4.86	9,627.45	9,136.44	491.01	0.00	0
NCI	628852204	885.00	SYSTEMATIC	05/07/2018	7.97	15,474.80	14,973.60	501.20	0.00	0
NELNET INC CL A	64031N108	50.00	SYSTEMATIC	05/04/2018	0.45	2,631.98	2,739.00	0.00	-107.02	0
NELNET INC CL A	64031N108	215.00	SYSTEMATIC	10/09/2018	1.94	12,075.18	11,777.70	297.48	0.00	0
NELNET INC CL A	64031N108	20.00	SYSTEMATIC	10/10/2018	0.18	1,112.57	1,095.60	16.97	0.00	0
NELNET INC CL A	64031N108	180.00	SYSTEMATIC	10/10/2018	1.62	10,000.43	9,860.40	140.03	0.00	0
NETGEAR INC	64111Q104	15.00	SYSTEMATIC	01/11/2018	0.14	898.85	881.25	17.60	0.00	0
NETGEAR INC	64111Q104	45.00	SYSTEMATIC	01/12/2018	0.41	2,746.11	2,643.75	102.36	0.00	0
NETGEAR INC	64111Q104	75.00	SYSTEMATIC	07/20/2018	0.68	5,812.09	4,406.25	1,405.84	0.00	0
NETGEAR INC	64111Q104	20.00	SYSTEMATIC	07/23/2018	0.18	1,540.79	1,175.00	365.79	0.00	0
NETGEAR INC	64111Q104	245.00	SYSTEMATIC	08/28/2018	2.21	17,870.54	14,393.75	3,476.79	0.00	0
NETGEAR INC	64111Q104	70.00	SYSTEMATIC	08/29/2018	0.63	5,115.97	4,112.50	1,003.47	0.00	0
NEW YORK MTG TR INC	649604501	365.00	SYSTEMATIC	04/02/2018	3.29	2,123.77	2,082.33	41.44	0.00	0
NEW YORK MTG TR INC	649604501	2,630.00	SYSTEMATIC	05/04/2018	23.67	15,832.86	15,004.21	828.65	0.00	0
NEW YORK MTG TR INC	649604501	1,250.00	SYSTEMATIC	05/07/2018	11.25	7,493.05	7,168.96	324.09	0.00	0
NEXEO SOLUTIONS INC	65342H102	1,240.00	SYSTEMATIC	09/26/2018	16.12	15,061.52	12,563.93	2,497.59	0.00	0
NEXEO SOLUTIONS INC	65342H102	1,255.00	SYSTEMATIC	09/26/2018	16.32	15,231.13	12,734.53	2,496.60	0.00	0
NEXTGEN HEALTHCARE INC. COM	65343C102	200.00	SYSTEMATIC	12/20/2018	2.20	3,141.91	2,716.00	425.91	0.00	0
NIC INC	62914B100	175.00	SYSTEMATIC	05/04/2018	1.58	2,726.59	2,905.00	0.00	-178.41	0
NOBLE CORP PLC	G65431101	840.00	SYSTEMATIC	06/15/2018	7.56	4,670.33	3,728.66	941.67	0.00	0
NOBLE CORP PLC	G65431101	455.00	SYSTEMATIC	07/20/2018	4.10	2,778.19	2,019.69	758.50	0.00	0

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NOBLE CORP PLC	G65431101	90.00	SYSTEMATIC	07/23/2018	0.81	541.81	399.50	142.31	0.00	0
NOBLE CORP PLC	G65431101	490.00	SYSTEMATIC	10/09/2018	4.41	3,430.69	2,175.05	1,255.64	0.00	0
NORTHWESTERN CORP	668074305	395.00	SYSTEMATIC	02/20/2018	3.56	20,221.89	23,581.50	0.00	-3,359.61	0
NORTHWESTERN CORP	668074305	50.00	SYSTEMATIC	07/20/2018	0.45	2,885.14	2,658.86	226.28	0.00	0
NORTHWESTERN CORP	668074305	15.00	SYSTEMATIC	07/23/2018	0.14	874.20	797.66	76.54	0.00	0
NORTHWESTERN CORP	668074305	80.00	SYSTEMATIC	12/20/2018	0.88	5,014.31	4,254.17	760.14	0.00	0
NOVA MEASURING INSTRUMENTS LTD	M7516K103	875.00	SYSTEMATIC	06/15/2018	7.88	26,325.25	22,855.51	3,469.74	0.00	0
NRG ENERGY INC	629377508	95.00	SYSTEMATIC	04/02/2018	0.86	2,877.39	2,705.60	171.79	0.00	0
NRG ENERGY INC	629377508	770.00	SYSTEMATIC	10/09/2018	6.93	28,182.55	21,929.60	6,252.95	0.00	0
NU SKIN ENTERPRISES INC	67018T105	35.00	SYSTEMATIC	04/02/2018	0.32	2,551.31	2,388.05	163.26	0.00	0
NU SKIN ENTERPRISES INC	67018T105	320.00	SYSTEMATIC	06/15/2018	2.88	26,261.35	21,833.60	4,427.75	0.00	0
OCEANEERING INTL INC	675232102	70.00	SYSTEMATIC	01/11/2018	0.63	1,604.71	1,479.80	124.91	0.00	0
OCEANEERING INTL INC	675232102	140.00	SYSTEMATIC	01/12/2018	1.26	3,177.35	2,959.60	217.75	0.00	0
OCEANEERING INTL INC	675232102	1,285.00	SYSTEMATIC	04/02/2018	11.57	23,155.41	26,469.51	0.00	-3,314.10	0
OFFICE DEPOT INC	676220106	5,580.00	SYSTEMATIC	04/02/2018	50.22	11,835.46	19,600.21	0.00	-7,764.75	0
ORASURE TECHNOLOGIES INC	68554V108	65.00	SYSTEMATIC	01/11/2018	0.59	1,257.52	1,225.90	31.62	0.00	0
ORASURE TECHNOLOGIES INC	68554V108	115.00	SYSTEMATIC	01/12/2018	1.04	2,219.00	2,168.90	50.10	0.00	0
ORITANI FINL CORP DEL	68633D103	165.00	SYSTEMATIC	02/20/2018	1.49	2,618.23	2,706.00	0.00	-87.77	0
ORITANI FINL CORP DEL	68633D103	170.00	SYSTEMATIC	05/04/2018	1.53	2,599.40	2,788.00	0.00	-188.60	0
ORITANI FINL CORP DEL	68633D103	540.00	SYSTEMATIC	11/14/2018	5.94	8,098.96	8,856.00	0.00	-757.04	0
ORITANI FINL CORP DEL	68633D103	640.00	SYSTEMATIC	11/14/2018	7.04	9,614.53	10,498.78	0.00	-884.25	0
ORITANI FINL CORP DEL	68633D103	300.00	SYSTEMATIC	11/15/2018	3.30	4,537.25	4,942.14	0.00	-404.89	0
ORTHOFIX INTL N V	N6748L102	50.00	SYSTEMATIC	04/02/2018	0.45	2,896.43	2,735.00	161.43	0.00	0
ORTHOFIX MED INC	68752M108	50.00	SYSTEMATIC	11/14/2018	0.55	3,083.35	2,735.00	348.35	0.00	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	2,015.00	SYSTEMATIC	04/02/2018	18.14	5,203.40	5,521.10	0.00	-317.70	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	755.00	SYSTEMATIC	04/03/2018	6.80	2,067.29	2,068.70	0.00	-1.41	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	1,385.00	SYSTEMATIC	06/15/2018	12.47	5,270.27	3,794.90	1,475.37	0.00	0
OWENS & MINOR INC	690732102	100.00	SYSTEMATIC	07/20/2018	0.90	1,721.16	1,888.00	0.00	-166.84	0
OWENS & MINOR INC	690732102	30.00	SYSTEMATIC	07/23/2018	0.27	522.46	566.40	0.00	-43.94	0
PACIFIC ETHANOL INC	69423U305	3,025.00	SYSTEMATIC	04/02/2018	27.23	8,661.27	13,763.75	0.00	-5,102.48	0
PACIFIC ETHANOL INC	69423U305	1,170.00	SYSTEMATIC	04/03/2018	10.53	3,342.84	5,323.50	0.00	-1,980.66	0

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PACIFIC ETHANOL INC	69423U305	1,015.00	SYSTEMATIC	10/09/2018	9.14	2,011.70	2,706.09	0.00	-694.39	0
PACIFIC ETHANOL INC	69423U305	1,005.00	SYSTEMATIC	10/10/2018	9.05	1,957.40	2,679.43	0.00	-722.03	0
PACIFIC ETHANOL INC	69423U305	2,940.00	SYSTEMATIC	12/20/2018	32.34	3,644.08	7,838.33	0.00	-4,194.25	0
PACIFIC ETHANOL INC	69423U305	2,890.00	SYSTEMATIC	12/21/2018	31.79	3,237.04	8,464.52	0.00	-5,227.48	0
PACIFIC ETHANOL INC	69423U305	4,035.00	SYSTEMATIC	12/24/2018	44.39	3,957.06	8,255.97	0.00	-4,298.91	0
PACIFIC ETHANOL INC	69423U305	1,220.00	SYSTEMATIC	12/26/2018	13.42	1,122.14	2,130.19	0.00	-1,008.05	0
PAR PETE CORP	69888T207	880.00	SYSTEMATIC	04/02/2018	7.92	14,836.19	16,966.40	0.00	-2,130.21	0
PAR PETE CORP	69888T207	470.00	SYSTEMATIC	04/03/2018	4.23	7,982.24	8,835.09	0.00	-852.85	0
PATTERSON COS INC	703395103	105.00	SYSTEMATIC	11/14/2018	1.16	2,523.00	3,793.65	0.00	-1,270.65	0
PBF ENERGY INC	69318G106	95.00	SYSTEMATIC	04/02/2018	0.86	3,169.53	2,882.25	287.28	0.00	0
PBF ENERGY INC	69318G106	75.00	SYSTEMATIC	05/04/2018	0.68	2,904.80	2,275.46	629.34	0.00	0
PBF ENERGY INC	69318G106	80.00	SYSTEMATIC	06/15/2018	0.72	3,773.30	2,427.16	1,346.14	0.00	0
PBF ENERGY INC	69318G106	80.00	SYSTEMATIC	10/09/2018	0.72	4,215.72	2,427.16	1,788.56	0.00	0
PDL BIOPHARMA INC	69329Y104	1,700.00	SYSTEMATIC	04/02/2018	15.30	4,954.36	4,658.00	296.36	0.00	0
PDL BIOPHARMA INC	69329Y104	1,570.00	SYSTEMATIC	10/09/2018	14.13	4,083.20	4,301.80	0.00	-218.60	0
PDL BIOPHARMA INC	69329Y104	125.00	SYSTEMATIC	10/10/2018	1.13	327.66	342.50	0.00	-14.84	0
PDL BIOPHARMA INC	69329Y104	1,235.00	SYSTEMATIC	11/14/2018	13.59	3,476.12	3,383.90	92.22	0.00	0
PEABODY ENERGY CORP NEW	704551100	70.00	SYSTEMATIC	06/15/2018	0.63	3,234.84	2,586.44	648.40	0.00	0
PEAPACK GLADSTONE FINL CORP	704699107	85.00	SYSTEMATIC	05/04/2018	0.77	2,771.43	2,976.70	0.00	-205.27	0
PENNYMAC FINL SERVICES, INC	70932M107	130.00	SYSTEMATIC	12/20/2018	1.43	2,782.64	2,582.33	200.31	0.00	0
PENNYMAC FINL SVCS INC	70932B101	170.00	SYSTEMATIC	08/28/2018	1.53	3,604.50	3,353.29	251.21	0.00	0
PENNYMAC FINL SVCS INC	70932B101	110.00	SYSTEMATIC	08/29/2018	0.99	2,329.55	2,169.77	159.78	0.00	0
PENNYMAC MTG INVT TR	70931T103	150.00	SYSTEMATIC	02/20/2018	1.35	2,570.41	2,410.50	159.91	0.00	0
PENNYMAC MTG INVT TR	70931T103	195.00	SYSTEMATIC	08/28/2018	1.76	3,868.97	3,133.65	735.32	0.00	0
PENNYMAC MTG INVT TR	70931T103	595.00	SYSTEMATIC	08/29/2018	5.36	11,783.73	9,561.65	2,222.08	0.00	0
PENNYMAC MTG INVT TR	70931T103	605.00	SYSTEMATIC	08/30/2018	5.45	11,965.45	9,722.35	2,243.10	0.00	0
PEOPLES BANCORP INC	709789101	120.00	SYSTEMATIC	11/14/2018	1.32	4,156.72	4,563.91	0.00	-407.19	0
PEOPLES BANCORP INC	709789101	160.00	SYSTEMATIC	11/14/2018	1.76	5,524.02	6,089.36	0.00	-565.34	0
PEOPLES BANCORP INC	709789101	255.00	SYSTEMATIC	11/15/2018	2.81	8,764.02	9,763.92	0.00	-999.90	0
PERFICIENT INC	71375U101	235.00	SYSTEMATIC	04/02/2018	2.12	5,279.61	4,481.45	798.16	0.00	0
PERFICIENT INC	71375U101	85.00	SYSTEMATIC	07/20/2018	0.77	2,285.39	1,620.95	664.44	0.00	0

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PERFICIENT INC	71375U101	40.00	SYSTEMATIC	07/23/2018	0.36	1,083.08	762.80	320.28	0.00	0
PHOTRONICS INC	719405102	700.00	SYSTEMATIC	01/11/2018	6.30	6,079.21	5,967.50	111.71	0.00	0
PHOTRONICS INC	719405102	1,270.00	SYSTEMATIC	01/12/2018	11.43	10,608.57	10,826.75	0.00	-218.18	0
PHOTRONICS INC	719405102	525.00	SYSTEMATIC	01/16/2018	4.73	4,414.93	4,475.63	0.00	-60.70	0
PIEDMONT OFFICE RLTY TR INC CL A	720190206	1,280.00	SYSTEMATIC	12/20/2018	14.08	22,566.36	25,496.75	0.00	-2,930.39	0
PIER #1 INC	720279108	1,220.00	SYSTEMATIC	06/15/2018	10.98	3,436.81	5,050.80	0.00	-1,613.99	0
PIER #1 INC	720279108	2,060.00	SYSTEMATIC	07/20/2018	18.54	4,416.99	8,528.40	0.00	-4,111.41	0
PIER #1 INC	720279108	5,490.00	SYSTEMATIC	07/23/2018	49.41	11,946.08	16,644.46	0.00	-4,698.38	0
PLANTRONICS INC NEW	727493108	95.00	SYSTEMATIC	05/04/2018	0.86	6,249.24	4,786.10	1,463.14	0.00	0
PLANTRONICS INC NEW	727493108	40.00	SYSTEMATIC	07/20/2018	0.36	3,047.02	2,015.20	1,031.82	0.00	0
PLANTRONICS INC NEW	727493108	10.00	SYSTEMATIC	07/23/2018	0.09	737.99	503.80	234.19	0.00	0
PLANTRONICS INC NEW	727493108	385.00	SYSTEMATIC	11/14/2018	4.24	22,309.09	20,572.24	1,736.85	0.00	0
PLEXUS CORP	729132100	410.00	SYSTEMATIC	12/20/2018	4.51	21,216.11	24,895.20	0.00	-3,679.09	0
PORTLAND GEN ELEC CO PP	736508847	65.00	SYSTEMATIC	07/20/2018	0.59	2,834.71	2,962.70	0.00	-127.99	0
PORTLAND GEN ELEC CO PP	736508847	115.00	SYSTEMATIC	12/20/2018	1.27	5,453.00	5,241.70	211.30	0.00	0
PRECISION DRILLING CORP	74022D308	920.00	SYSTEMATIC	07/20/2018	8.28	3,333.20	3,201.05	132.15	0.00	0
PREFERRED BK LOS ANGELES CA	740367404	75.00	SYSTEMATIC	12/20/2018	0.83	3,244.25	4,749.95	0.00	-1,505.70	0
PREMIER INC	74051N102	50.00	SYSTEMATIC	07/20/2018	0.45	1,853.38	1,775.96	77.42	0.00	0
PREMIER INC	74051N102	20.00	SYSTEMATIC	07/23/2018	0.18	743.71	710.38	33.33	0.00	0
PREMIER INC	74051N102	120.00	SYSTEMATIC	10/09/2018	1.08	5,502.15	4,262.31	1,239.84	0.00	0
PRESTIGE BRANDS HLDGS INC	74112D101	65.00	SYSTEMATIC	07/20/2018	0.59	2,475.41	2,313.89	161.52	0.00	0
PRESTIGE BRANDS HLDGS INC	74112D101	20.00	SYSTEMATIC	07/23/2018	0.18	758.29	711.97	46.32	0.00	0
PRIMORIS SVCS CORP	74164F103	680.00	SYSTEMATIC	10/09/2018	6.12	16,210.10	18,489.20	0.00	-2,279.10	0
PRIMORIS SVCS CORP	74164F103	325.00	SYSTEMATIC	10/10/2018	2.93	7,584.62	8,597.09	0.00	-1,012.47	0
PROSPERITY BANCSHARES INC	743606105	360.00	SYSTEMATIC	01/11/2018	3.24	25,413.57	25,225.20	188.37	0.00	0
PROSPERITY BANCSHARES INC	743606105	355.00	SYSTEMATIC	12/20/2018	3.91	21,753.64	24,439.74	0.00	-2,686.10	0
PROVIDENCE SVC CORP	743815102	45.00	SYSTEMATIC	04/02/2018	0.41	3,066.99	2,670.30	396.69	0.00	0
PROVIDENCE SVC CORP	743815102	55.00	SYSTEMATIC	11/14/2018	0.61	3,941.08	3,263.70	677.38	0.00	0
QCR HLDGS INC	74727A104	445.00	SYSTEMATIC	04/02/2018	4.01	19,684.69	19,090.83	593.86	0.00	0
QCR HLDGS INC	74727A104	65.00	SYSTEMATIC	06/15/2018	0.59	3,110.10	2,974.39	135.71	0.00	0
QCR HLDGS INC	74727A104	170.00	SYSTEMATIC	11/14/2018	1.87	6,321.93	7,779.18	0.00	-1,457.25	0

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QCR HLDGS INC	74727A104	215.00	SYSTEMATIC	11/14/2018	2.37	8,083.46	9,886.78	0.00	-1,803.32	0
QCR HLDGS INC	74727A104	180.00	SYSTEMATIC	11/15/2018	1.98	6,775.48	8,051.01	0.00	-1,275.53	0
QEP RES INC	74733V100	3,000.00	SYSTEMATIC	04/02/2018	27.00	28,070.65	28,128.39	0.00	-57.74	0
QUAD / GRAPHICS INC CL A	747301109	140.00	SYSTEMATIC	04/02/2018	1.26	3,570.60	3,164.00	406.60	0.00	0
QUAD / GRAPHICS INC CL A	747301109	170.00	SYSTEMATIC	08/28/2018	1.53	3,988.72	3,842.00	146.72	0.00	0
QUALITY SYS INC	747582104	450.00	SYSTEMATIC	06/15/2018	4.05	8,098.90	6,111.00	1,987.90	0.00	0
QUALITY SYS INC	747582104	120.00	SYSTEMATIC	07/20/2018	1.08	2,334.31	1,629.60	704.71	0.00	0
QUALITY SYS INC	747582104	70.00	SYSTEMATIC	07/23/2018	0.63	1,372.89	950.60	422.29	0.00	0
QUANTUM CORPORATION	747906501	325.00	SYSTEMATIC	01/11/2018	2.93	1,894.37	1,829.75	64.62	0.00	0
QUANTUM CORPORATION	747906501	300.00	SYSTEMATIC	01/12/2018	2.70	1,715.87	1,689.00	26.87	0.00	0
QUANTUM CORPORATION	747906501	1,605.00	SYSTEMATIC	05/04/2018	14.45	6,315.36	9,036.15	0.00	-2,720.79	0
QUANTUM CORPORATION	747906501	1,525.00	SYSTEMATIC	05/07/2018	13.73	5,727.27	8,585.75	0.00	-2,858.48	0
QUANTUM CORPORATION	747906501	1,115.00	SYSTEMATIC	05/08/2018	10.04	4,222.69	4,626.33	0.00	-403.64	0
QUANTUM CORPORATION	747906501	240.00	SYSTEMATIC	05/09/2018	2.16	912.42	1,021.79	0.00	-109.37	0
QUINSTREET INC	74874Q100	980.00	SYSTEMATIC	02/20/2018	8.82	12,147.16	8,212.40	3,934.76	0.00	0
QUINSTREET INC	74874Q100	260.00	SYSTEMATIC	06/15/2018	2.34	3,561.38	2,178.80	1,382.58	0.00	0
QUINSTREET INC	74874Q100	200.00	SYSTEMATIC	08/28/2018	1.80	3,230.83	1,676.00	1,554.83	0.00	0
QUINSTREET INC	74874Q100	250.00	SYSTEMATIC	11/14/2018	2.75	4,240.31	2,095.00	2,145.31	0.00	0
RADIAN GROUP INC	750236101	300.00	SYSTEMATIC	08/28/2018	2.70	6,101.55	6,183.00	0.00	-81.45	0
RALPH LAUREN CORP	751212101	35.00	SYSTEMATIC	04/02/2018	0.32	3,833.25	3,629.15	204.10	0.00	0
RALPH LAUREN CORP	751212101	30.00	SYSTEMATIC	06/15/2018	0.27	4,220.34	3,110.70	1,109.64	0.00	0
RAMBUS INC	750917106	1,155.00	SYSTEMATIC	06/15/2018	10.40	15,532.34	15,530.59	1.75	0.00	0
RAMBUS INC	750917106	565.00	SYSTEMATIC	06/18/2018	5.09	7,651.01	7,597.22	53.79	0.00	0
RAMCO-GERSHENSON PROPERTIES TR	751452202	1,095.00	SYSTEMATIC	11/14/2018	12.05	14,828.41	16,129.35	0.00	-1,300.94	0
RAMCO-GERSHENSON PROPERTIES TR	751452202	950.00	SYSTEMATIC	11/14/2018	10.45	13,023.43	13,131.78	0.00	-108.35	0
RBB BANCORP	74930B105	60.00	SYSTEMATIC	12/20/2018	0.66	1,158.27	1,956.23	0.00	-797.96	0
RBB BANCORP	74930B105	155.00	SYSTEMATIC	12/21/2018	1.71	2,882.23	5,053.59	0.00	-2,171.36	0
REGAL BELOIT CORP WISCONSIN	758750103	30.00	SYSTEMATIC	06/15/2018	0.27	2,435.26	2,298.00	137.26	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	530.00	SYSTEMATIC	01/11/2018	4.77	5,814.60	6,254.00	0.00	-439.40	0
RENEWABLE ENERGY GROUP INC	75972A301	1,670.00	SYSTEMATIC	01/12/2018	15.03	18,387.61	19,706.00	0.00	-1,318.39	0
RENEWABLE ENERGY GROUP INC	75972A301	45.00	SYSTEMATIC	01/16/2018	0.41	497.10	531.00	0.00	-33.90	0

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RENEWABLE ENERGY GROUP INC	75972A301	470.00	SYSTEMATIC	08/28/2018	4.23	12,457.85	7,972.47	4,485.38	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	115.00	SYSTEMATIC	10/09/2018	1.04	3,221.08	1,950.71	1,270.37	0.00	0
RESOLUTE FST PRODS INC	76117W109	620.00	SYSTEMATIC	04/02/2018	5.58	4,971.29	5,045.81	0.00	-74.52	0
RESOLUTE FST PRODS INC	76117W109	165.00	SYSTEMATIC	04/03/2018	1.49	1,343.62	1,342.84	0.78	0.00	0
RESOLUTE FST PRODS INC	76117W109	215.00	SYSTEMATIC	07/20/2018	1.94	2,470.89	1,749.76	721.13	0.00	0
RESOLUTE FST PRODS INC	76117W109	65.00	SYSTEMATIC	07/23/2018	0.59	754.97	529.00	225.97	0.00	0
RESOLUTE FST PRODS INC	76117W109	375.00	SYSTEMATIC	10/09/2018	3.38	4,894.35	3,051.90	1,842.45	0.00	0
RESOURCE CAP CORP	76120W708	360.00	SYSTEMATIC	02/20/2018	3.24	3,204.40	3,415.39	0.00	-210.99	0
RESOURCE CAP CORP	76120W708	60.00	SYSTEMATIC	02/21/2018	0.54	536.31	569.23	0.00	-32.92	0
RESOURCES CONNECTION INC	76122Q105	295.00	SYSTEMATIC	05/04/2018	2.66	4,652.66	4,557.75	94.91	0.00	0
RESOURCES CONNECTION INC	76122Q105	540.00	SYSTEMATIC	05/07/2018	4.86	8,482.37	8,343.00	139.37	0.00	0
RESOURCES CONNECTION INC	76122Q105	280.00	SYSTEMATIC	05/11/2018	2.52	4,358.85	4,326.00	32.85	0.00	0
RETAIL PPTYS AMER INC REIT	76131V202	880.00	SYSTEMATIC	11/14/2018	9.68	10,857.91	11,537.33	0.00	-679.42	0
RETAIL PPTYS AMER INC REIT	76131V202	1,050.00	SYSTEMATIC	11/14/2018	11.55	12,974.98	13,766.13	0.00	-791.15	0
RLJ LODGING TR COM	74965L101	630.00	SYSTEMATIC	01/11/2018	5.67	13,899.55	13,841.10	58.45	0.00	0
RLJ LODGING TR COM	74965L101	460.00	SYSTEMATIC	01/12/2018	4.14	10,195.11	10,106.20	88.91	0.00	0
ROGERS CORP	775133101	215.00	SYSTEMATIC	08/28/2018	1.94	28,925.53	25,301.36	3,624.17	0.00	0
ROWAN COMPANIES PLC	G7665A101	90.00	SYSTEMATIC	01/11/2018	0.81	1,515.34	1,409.40	105.94	0.00	0
ROWAN COMPANIES PLC	G7665A101	160.00	SYSTEMATIC	01/12/2018	1.44	2,627.32	2,505.60	121.72	0.00	0
ROWAN COMPANIES PLC	G7665A101	240.00	SYSTEMATIC	06/15/2018	2.16	3,646.63	3,758.40	0.00	-111.77	0
ROWAN COMPANIES PLC	G7665A101	1,860.00	SYSTEMATIC	10/09/2018	16.74	34,540.12	27,368.77	7,171.35	0.00	0
RPX CORP	74972G103	2,210.00	SYSTEMATIC	05/30/2018	28.73	23,052.80	28,592.71	0.00	-5,539.91	0
RR DONNELLEY & SONS CO	257867200	735.00	SYSTEMATIC	04/02/2018	6.62	6,332.46	6,835.50	0.00	-503.04	0
RR DONNELLEY & SONS CO	257867200	25.00	SYSTEMATIC	04/03/2018	0.23	219.90	232.50	0.00	-12.60	0
RR DONNELLEY & SONS CO	257867200	810.00	SYSTEMATIC	11/14/2018	8.91	5,063.37	7,533.00	0.00	-2,469.63	0
RR DONNELLEY & SONS CO	257867200	425.00	SYSTEMATIC	11/14/2018	4.68	2,691.30	3,952.50	0.00	-1,261.20	0
RUSH ENTERPRISES INC CL A	781846209	80.00	SYSTEMATIC	01/11/2018	0.72	4,170.24	4,064.80	105.44	0.00	0
RUSH ENTERPRISES INC CL A	781846209	635.00	SYSTEMATIC	12/20/2018	6.99	20,577.79	30,561.19	0.00	-9,983.40	0
S & T BANCORP INC	783859101	75.00	SYSTEMATIC	05/04/2018	0.68	3,221.75	3,057.30	164.45	0.00	0
S & T BANCORP INC	783859101	185.00	SYSTEMATIC	07/20/2018	1.67	8,114.15	7,583.38	530.77	0.00	0
S & T BANCORP INC	783859101	370.00	SYSTEMATIC	07/23/2018	3.33	16,380.16	15,277.29	1,102.87	0.00	0

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SABRA HEALTH CARE REIT INC	78573L106	125.00	SYSTEMATIC	04/02/2018	1.13	2,185.41	2,346.25	0.00	-160.84	0
SABRA HEALTH CARE REIT INC	78573L106	175.00	SYSTEMATIC	06/15/2018	1.58	3,704.63	3,284.75	419.88	0.00	0
SABRA HEALTH CARE REIT INC	78573L106	75.00	SYSTEMATIC	07/20/2018	0.68	1,639.86	1,407.75	232.11	0.00	0
SABRA HEALTH CARE REIT INC	78573L106	25.00	SYSTEMATIC	07/23/2018	0.23	557.82	469.25	88.57	0.00	0
SALLY BEAUTY HLDGS INC	79546E104	280.00	SYSTEMATIC	10/09/2018	2.52	4,810.36	4,246.08	564.28	0.00	0
SALLY BEAUTY HLDGS INC	79546E104	285.00	SYSTEMATIC	11/14/2018	3.14	6,300.68	4,321.91	1,978.77	0.00	0
SANDERSON FARMS INC	800013104	250.00	SYSTEMATIC	08/28/2018	2.25	27,557.62	32,536.31	0.00	-4,978.69	0
SANDRIDGE ENERGY INC	80007P869	1,190.00	SYSTEMATIC	02/20/2018	10.71	18,139.87	25,204.33	0.00	-7,064.46	0
SANDY SPRING BANCORP INC	800363103	415.00	SYSTEMATIC	07/20/2018	3.74	17,606.06	16,193.30	1,412.76	0.00	0
SANDY SPRING BANCORP INC	800363103	195.00	SYSTEMATIC	07/23/2018	1.76	8,006.04	7,608.90	397.14	0.00	0
SANMINA CORP	801056102	110.00	SYSTEMATIC	05/04/2018	0.99	3,329.00	3,630.00	0.00	-301.00	0
SCHNITZER STEEL INDS INC CL A	806882106	160.00	SYSTEMATIC	01/11/2018	1.44	5,825.81	5,360.00	465.81	0.00	0
SCHNITZER STEEL INDS INC CL A	806882106	35.00	SYSTEMATIC	01/12/2018	0.32	1,276.54	1,172.50	104.04	0.00	0
SCHNITZER STEEL INDS INC CL A	806882106	90.00	SYSTEMATIC	07/20/2018	0.81	3,076.45	3,015.00	61.45	0.00	0
SCHNITZER STEEL INDS INC CL A	806882106	20.00	SYSTEMATIC	07/23/2018	0.18	670.91	670.00	0.91	0.00	0
SCHNITZER STEEL INDS INC CL A	806882106	130.00	SYSTEMATIC	10/09/2018	1.17	3,589.52	4,355.00	0.00	-765.48	0
SELECT INCOME REIT	81618T100	65.00	SYSTEMATIC	07/20/2018	0.59	1,431.03	1,633.45	0.00	-202.42	0
SELECT INCOME REIT	81618T100	25.00	SYSTEMATIC	07/23/2018	0.23	563.44	628.25	0.00	-64.81	0
SELECT INCOME REIT	81618T100	1,295.00	SYSTEMATIC	11/14/2018	14.25	25,652.94	30,415.59	0.00	-4,762.65	0
SHOE CARNIVAL INC	824889109	155.00	SYSTEMATIC	06/15/2018	1.40	5,146.90	4,146.25	1,000.65	0.00	0
SHOE CARNIVAL INC	824889109	120.00	SYSTEMATIC	10/09/2018	1.08	4,408.62	3,210.00	1,198.62	0.00	0
SLEEP NUMBER CORP	83125X103	405.00	SYSTEMATIC	08/28/2018	3.65	13,154.48	15,223.95	0.00	-2,069.47	0
SLEEP NUMBER CORP	83125X103	270.00	SYSTEMATIC	08/29/2018	2.43	8,685.49	9,013.85	0.00	-328.36	0
SM ENERGY CO	78454L100	75.00	SYSTEMATIC	07/20/2018	0.68	1,960.39	1,866.96	93.43	0.00	0
SM ENERGY CO	78454L100	20.00	SYSTEMATIC	07/23/2018	0.18	526.23	497.86	28.37	0.00	0
SM ENERGY CO	78454L100	195.00	SYSTEMATIC	10/09/2018	1.76	6,428.88	4,854.10	1,574.78	0.00	0
SODASTREAM INTERNATIONAL LTD	M9068E105	45.00	SYSTEMATIC	01/11/2018	0.41	3,228.23	3,165.30	62.93	0.00	0
SODASTREAM INTERNATIONAL LTD	M9068E105	340.00	SYSTEMATIC	02/20/2018	3.06	28,304.74	23,915.60	4,389.14	0.00	0
SOUTHWESTERN ENERGY CO	845467109	1,010.00	SYSTEMATIC	04/02/2018	9.09	4,297.75	5,635.80	0.00	-1,338.05	0
SOUTHWESTERN ENERGY CO	845467109	650.00	SYSTEMATIC	07/20/2018	5.85	3,349.14	3,627.00	0.00	-277.86	0
SOUTHWESTERN ENERGY CO	845467109	170.00	SYSTEMATIC	07/23/2018	1.53	904.09	948.60	0.00	-44.51	0

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SOUTHWESTERN ENERGY CO	845467109	410.00	SYSTEMATIC	11/14/2018	4.51	2,393.79	2,287.80	105.99	0.00	0
SPARTANNASH CO	847215100	235.00	SYSTEMATIC	11/14/2018	2.59	4,131.23	4,446.39	0.00	-315.16	0
SPIRIT MTA REIT	84861U105	0.50	SYSTEMATIC	06/06/2018	0.00	4.54	0.00	4.54	0.00	0
SPIRIT MTA REIT	84861U105	311.00	SYSTEMATIC	06/15/2018	2.80	3,169.54	0.00	3,169.54	0.00	0
SPIRIT MTA REIT	84861U105	1.00	SYSTEMATIC	07/20/2018	0.01	10.97	0.00	10.97	0.00	0
SPOK HLDGS INC	84863T106	240.00	SYSTEMATIC	07/20/2018	2.16	3,521.83	3,756.00	0.00	-234.17	0
SPOK HLDGS INC	84863T106	1,165.00	SYSTEMATIC	07/23/2018	10.49	16,767.39	17,934.26	0.00	-1,166.87	0
STATE BK FINL CORP	856190103	750.00	SYSTEMATIC	06/15/2018	6.75	25,970.66	22,475.53	3,495.13	0.00	0
STEELCASE INC	858155203	1,425.00	SYSTEMATIC	10/09/2018	12.83	25,495.04	21,660.00	3,835.04	0.00	0
STEELCASE INC	858155203	360.00	SYSTEMATIC	10/10/2018	3.24	6,392.25	5,089.67	1,302.58	0.00	0
STEPAN CO	858586100	45.00	SYSTEMATIC	04/02/2018	0.41	3,711.59	3,553.65	157.94	0.00	0
STEPAN CO	858586100	35.00	SYSTEMATIC	07/20/2018	0.32	2,830.21	2,763.95	66.26	0.00	0
STERLING CONSTRUCTION CO	859241101	260.00	SYSTEMATIC	12/20/2018	2.86	2,747.69	3,374.00	0.00	-626.31	0
STRATASYS LTD	M85548101	150.00	SYSTEMATIC	08/28/2018	1.35	3,731.48	2,994.00	737.48	0.00	0
SUNCOKE ENERGY INC	86722A103	125.00	SYSTEMATIC	01/11/2018	1.13	1,510.43	1,498.75	11.68	0.00	0
SUNCOKE ENERGY INC	86722A103	235.00	SYSTEMATIC	01/12/2018	2.12	2,848.15	2,817.65	30.50	0.00	0
SUNCOKE ENERGY INC	86722A103	215.00	SYSTEMATIC	06/15/2018	1.94	3,004.67	2,577.85	426.82	0.00	0
SUNSTONE HOTEL INVESTORS INC	867892101	1,515.00	SYSTEMATIC	02/20/2018	13.64	23,507.64	25,042.95	0.00	-1,535.31	0
SUPERVALU INC	868536301	60.00	SYSTEMATIC	01/11/2018	0.54	1,234.46	1,296.00	0.00	-61.54	0
SUPERVALU INC	868536301	115.00	SYSTEMATIC	01/12/2018	1.04	1,959.27	2,484.00	0.00	-524.73	0
SUPERVALU INC	868536301	1,025.00	SYSTEMATIC	02/20/2018	9.23	15,090.32	22,140.00	0.00	-7,049.68	0
SUPERVALU INC	868536301	150.00	SYSTEMATIC	02/21/2018	1.35	2,264.80	3,240.00	0.00	-975.20	0
SYNAPTICS INC	87157D109	25.00	SYSTEMATIC	01/11/2018	0.23	1,075.87	998.50	77.37	0.00	0
SYNAPTICS INC	87157D109	55.00	SYSTEMATIC	01/12/2018	0.50	2,278.78	2,196.70	82.08	0.00	0
SYNAPTICS INC	87157D109	50.00	SYSTEMATIC	02/20/2018	0.45	2,293.37	1,997.00	296.37	0.00	0
SYNAPTICS INC	87157D109	130.00	SYSTEMATIC	12/20/2018	1.43	4,994.41	5,192.20	0.00	-197.79	0
SYNTEL INC	87162H103	165.00	SYSTEMATIC	04/02/2018	1.49	4,185.47	3,793.35	392.12	0.00	0
SYNTEL INC	87162H103	145.00	SYSTEMATIC	06/15/2018	1.31	4,878.00	3,333.55	1,544.45	0.00	0
SYNTEL INC	87162H103	95.00	SYSTEMATIC	07/20/2018	0.86	3,679.12	2,184.05	1,495.07	0.00	0
SYNTEL INC	87162H103	25.00	SYSTEMATIC	07/23/2018	0.23	972.70	574.75	397.95	0.00	0
SYNTEL INC	87162H103	645.00	SYSTEMATIC	07/25/2018	6.45	26,241.10	15,040.04	11,201.06	0.00	0

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SYSTEMAX INC	871851101	185.00	SYSTEMATIC	06/15/2018	1.67	6,810.53	6,154.95	655.58	0.00	0
SYSTEMAX INC	871851101	440.00	SYSTEMATIC	07/20/2018	3.96	18,897.35	14,638.80	4,258.55	0.00	0
SYSTEMAX INC	871851101	115.00	SYSTEMATIC	07/23/2018	1.04	5,059.28	3,826.05	1,233.23	0.00	0
TAILORED BRANDS INC	87403A107	225.00	SYSTEMATIC	02/20/2018	2.03	5,255.63	4,911.75	343.88	0.00	0
TAILORED BRANDS INC	87403A107	215.00	SYSTEMATIC	05/04/2018	1.94	6,689.79	4,693.45	1,996.34	0.00	0
TARO PHARMACEUTICAL INDUS	M8737E108	25.00	SYSTEMATIC	06/15/2018	0.23	2,983.10	2,477.20	505.90	0.00	0
TCF FINL CORP	872275102	140.00	SYSTEMATIC	04/02/2018	1.26	3,143.24	2,870.00	273.24	0.00	0
TECH DATA CORP	878237106	20.00	SYSTEMATIC	07/20/2018	0.18	1,715.53	1,959.40	0.00	-243.87	0
TECH DATA CORP	878237106	5.00	SYSTEMATIC	07/23/2018	0.05	431.26	489.85	0.00	-58.59	0
TECH DATA CORP	878237106	80.00	SYSTEMATIC	12/20/2018	0.88	6,709.37	7,837.60	0.00	-1,128.23	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	2,410.00	SYSTEMATIC	02/20/2018	21.69	2,824.02	3,374.00	0.00	-549.98	0
TEEKAY TANKERS LTD CLASS A	Y8565N102	15,095.00	SYSTEMATIC	06/15/2018	135.86	16,023.12	20,793.58	0.00	-4,770.46	0
TELEPHONE & DATA	879433829	100.00	SYSTEMATIC	10/09/2018	0.90	3,119.64	2,780.00	339.64	0.00	0
TELEPHONE & DATA	879433829	105.00	SYSTEMATIC	11/14/2018	1.16	3,710.66	2,919.00	791.66	0.00	0
TENET HEALTHCARE CORP	88033G407	145.00	SYSTEMATIC	06/15/2018	1.31	5,409.65	4,502.17	907.48	0.00	0
TERADATA CORP DEL	88076W103	110.00	SYSTEMATIC	04/02/2018	0.99	4,280.48	4,230.60	49.88	0.00	0
TERADATA CORP DEL	88076W103	655.00	SYSTEMATIC	12/20/2018	7.21	24,047.41	25,111.09	0.00	-1,063.68	0
TEREX CORP NEW	880779103	50.00	SYSTEMATIC	07/20/2018	0.45	2,205.99	2,411.00	0.00	-205.01	0
TEREX CORP NEW	880779103	25.00	SYSTEMATIC	07/23/2018	0.23	1,087.76	1,205.50	0.00	-117.74	0
TETRA TECH INC NEW	88162G103	490.00	SYSTEMATIC	02/20/2018	4.41	23,359.46	23,593.50	0.00	-234.04	0
TEXTAINER GROUP HOLDINGS LTD	G8766E109	1,230.00	SYSTEMATIC	05/04/2018	11.07	21,816.26	25,770.41	0.00	-3,954.15	0
TEXTAINER GROUP HOLDINGS LTD	G8766E109	125.00	SYSTEMATIC	05/07/2018	1.13	2,179.58	2,125.34	54.24	0.00	0
THE BANK OF N.T. BUTTERFIELD &	G0772R208	90.00	SYSTEMATIC	02/20/2018	0.81	3,913.36	3,266.10	647.26	0.00	0
THE BANK OF N.T. BUTTERFIELD &	G0772R208	75.00	SYSTEMATIC	04/02/2018	0.68	3,329.28	2,721.75	607.53	0.00	0
THIRD POINT REINSURANCE LTD	G8827U100	2,080.00	SYSTEMATIC	12/20/2018	22.88	20,203.81	29,240.38	0.00	-9,036.57	0
TILLYS INC	886885102	190.00	SYSTEMATIC	02/20/2018	1.71	2,606.92	2,804.40	0.00	-197.48	0
TILLYS INC	886885102	260.00	SYSTEMATIC	06/15/2018	2.34	3,865.62	3,837.60	28.02	0.00	0
TILLYS INC	886885102	85.00	SYSTEMATIC	07/20/2018	0.77	1,288.86	1,254.60	34.26	0.00	0
TILLYS INC	886885102	65.00	SYSTEMATIC	07/23/2018	0.59	1,009.43	959.40	50.03	0.00	0
TILLYS INC	886885102	195.00	SYSTEMATIC	10/09/2018	1.76	3,295.60	2,878.20	417.40	0.00	0
TIMKEN CO	887389104	540.00	SYSTEMATIC	11/14/2018	5.94	21,965.57	25,942.78	0.00	-3,977.21	0

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TITAN INTERNATIONAL INC	88830M102	795.00	SYSTEMATIC	11/14/2018	8.75	5,926.39	8,260.53	0.00	-2,334.14	0
TITAN INTERNATIONAL INC	88830M102	145.00	SYSTEMATIC	11/14/2018	1.60	1,027.36	1,506.64	0.00	-479.28	0
TIVITY HEALTH INC	88870R102	85.00	SYSTEMATIC	04/02/2018	0.77	3,374.69	3,106.75	267.94	0.00	0
TIVITY HEALTH INC	88870R102	120.00	SYSTEMATIC	11/14/2018	1.32	4,556.40	4,386.00	170.40	0.00	0
TREDEGAR CORPORATION	894650100	225.00	SYSTEMATIC	11/14/2018	2.48	3,891.13	4,850.59	0.00	-959.46	0
TREEHOUSE FOODS INC	89469A104	120.00	SYSTEMATIC	06/15/2018	1.08	6,211.40	5,935.20	276.20	0.00	0
TREEHOUSE FOODS INC	89469A104	80.00	SYSTEMATIC	12/20/2018	0.88	4,150.49	3,956.80	193.69	0.00	0
TRICO BANCSHARES	896095106	560.00	SYSTEMATIC	01/11/2018	5.04	21,879.25	21,201.60	677.65	0.00	0
TRICO BANCSHARES	896095106	60.00	SYSTEMATIC	08/28/2018	0.54	2,350.35	2,261.77	88.58	0.00	0
TRICO BANCSHARES	896095106	135.00	SYSTEMATIC	08/29/2018	1.22	5,269.63	5,088.98	180.65	0.00	0
TRICO BANCSHARES	896095106	435.00	SYSTEMATIC	08/30/2018	3.92	16,849.09	16,461.38	387.71	0.00	0
TRIPLE-S MGMT CORP	896749108	110.00	SYSTEMATIC	02/20/2018	0.99	2,649.99	2,733.50	0.00	-83.51	0
TRIPLE-S MGMT CORP	896749108	130.00	SYSTEMATIC	05/04/2018	1.17	3,691.54	3,230.50	461.04	0.00	0
TRIPLE-S MGMT CORP	896749108	95.00	SYSTEMATIC	07/20/2018	0.86	3,584.47	2,360.75	1,223.72	0.00	0
TRIPLE-S MGMT CORP	896749108	25.00	SYSTEMATIC	07/23/2018	0.23	940.20	621.25	318.95	0.00	0
TRIPLE-S MGMT CORP	896749108	140.00	SYSTEMATIC	11/14/2018	1.54	2,929.69	3,479.00	0.00	-549.31	0
TRIUMPH BANCORP INC	89679E300	665.00	SYSTEMATIC	02/20/2018	5.99	25,712.38	20,947.50	4,764.88	0.00	0
TRIUMPH GROUP INC NEW	896818101	1,010.00	SYSTEMATIC	06/15/2018	9.09	21,884.19	27,217.29	0.00	-5,333.10	0
TRUEBLUE INC	89785X101	65.00	SYSTEMATIC	07/20/2018	0.59	1,791.36	1,787.50	3.86	0.00	0
TRUEBLUE INC	89785X101	25.00	SYSTEMATIC	07/23/2018	0.23	698.73	687.50	11.23	0.00	0
TRUSTCO BK CORP N Y	898349105	425.00	SYSTEMATIC	04/02/2018	3.83	3,621.59	3,910.00	0.00	-288.41	0
TRUSTCO BK CORP N Y	898349105	345.00	SYSTEMATIC	07/20/2018	3.11	3,075.52	3,174.00	0.00	-98.48	0
TRUSTCO BK CORP N Y	898349105	2,245.00	SYSTEMATIC	07/23/2018	20.21	20,030.06	20,396.76	0.00	-366.70	0
TTM TECHNOLOGIES	87305R109	350.00	SYSTEMATIC	06/15/2018	3.15	6,768.25	5,484.50	1,283.75	0.00	0
TTM TECHNOLOGIES	87305R109	390.00	SYSTEMATIC	08/28/2018	3.51	7,037.03	6,111.30	925.73	0.00	0
TTM TECHNOLOGIES	87305R109	935.00	SYSTEMATIC	08/29/2018	8.42	17,032.86	14,485.91	2,546.95	0.00	0
U S PHYSICAL THERAPY INC	90337L108	20.00	SYSTEMATIC	07/20/2018	0.18	2,025.10	1,928.45	96.65	0.00	0
U S PHYSICAL THERAPY INC	90337L108	5.00	SYSTEMATIC	07/23/2018	0.05	515.57	482.11	33.46	0.00	0
U S PHYSICAL THERAPY INC	90337L108	30.00	SYSTEMATIC	10/09/2018	0.27	3,401.44	2,892.68	508.76	0.00	0
U S SILICA HLDGS INC	90346E103	935.00	SYSTEMATIC	08/28/2018	8.42	21,112.93	24,415.94	0.00	-3,303.01	0
UNISYS	909214306	395.00	SYSTEMATIC	10/09/2018	3.56	7,802.56	6,276.52	1,526.04	0.00	0

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UNIT CORP	909218109	90.00	SYSTEMATIC	01/11/2018	0.81	2,137.59	1,980.00	157.59	0.00	0
UNIT CORP	909218109	165.00	SYSTEMATIC	01/12/2018	1.49	3,927.09	3,630.00	297.09	0.00	0
UNIT CORP	909218109	290.00	SYSTEMATIC	05/04/2018	2.61	6,484.08	6,380.00	104.08	0.00	0
UNIT CORP	909218109	125.00	SYSTEMATIC	07/20/2018	1.13	3,280.18	2,750.00	530.18	0.00	0
UNIT CORP	909218109	35.00	SYSTEMATIC	07/23/2018	0.32	923.59	770.00	153.59	0.00	0
UNITED COMMUNITY BANK	90984P303	810.00	SYSTEMATIC	04/02/2018	7.29	25,392.59	22,793.40	2,599.19	0.00	0
UNITED COMMUNITY FINANCIAL	909839102	460.00	SYSTEMATIC	12/20/2018	5.06	4,084.00	5,261.20	0.00	-1,177.20	0
UNITED COMMUNITY FINANCIAL	909839102	190.00	SYSTEMATIC	12/21/2018	2.09	1,670.36	2,173.11	0.00	-502.75	0
UNITED FINANCIAL BANCORP INC	910304104	215.00	SYSTEMATIC	04/02/2018	1.94	3,504.02	3,792.60	0.00	-288.58	0
UNITED FINANCIAL BANCORP INC	910304104	220.00	SYSTEMATIC	11/14/2018	2.42	3,549.00	3,880.80	0.00	-331.80	0
UNITED FINANCIAL BANCORP INC	910304104	805.00	SYSTEMATIC	11/14/2018	8.86	12,685.21	13,827.32	0.00	-1,142.11	0
UNITED FINANCIAL BANCORP INC	910304104	305.00	SYSTEMATIC	11/15/2018	3.36	4,821.63	5,070.84	0.00	-249.21	0
UNITED NATURAL FOODS INC	911163103	65.00	SYSTEMATIC	07/20/2018	0.59	2,871.79	3,202.55	0.00	-330.76	0
UNITED NATURAL FOODS INC	911163103	25.00	SYSTEMATIC	07/23/2018	0.23	1,095.32	1,231.75	0.00	-136.43	0
UNITED NATURAL FOODS INC	911163103	1,035.00	SYSTEMATIC	12/20/2018	11.39	10,658.18	40,200.40	0.00	-29,542.22	0
UNITED STATES CELLULAR CORP	911684108	80.00	SYSTEMATIC	04/02/2018	0.72	3,218.41	3,010.40	208.01	0.00	0
UNITED STATES CELLULAR CORP	911684108	95.00	SYSTEMATIC	08/28/2018	0.86	4,154.14	3,574.85	579.29	0.00	0
UNITED STATES CELLULAR CORP	911684108	130.00	SYSTEMATIC	11/14/2018	1.43	6,915.13	4,891.90	2,023.23	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	30.00	SYSTEMATIC	01/11/2018	0.27	4,514.59	4,438.50	76.09	0.00	0
UNITED THERAPEUTICS CORP DEL	91307C102	25.00	SYSTEMATIC	10/09/2018	0.23	3,137.42	3,698.75	0.00	-561.33	0
UNIVERSAL INS HLDGS INC	91359V107	145.00	SYSTEMATIC	02/20/2018	1.31	4,193.87	3,965.75	228.12	0.00	0
UNIVERSAL INS HLDGS INC	91359V107	90.00	SYSTEMATIC	04/02/2018	0.81	2,855.80	2,461.50	394.30	0.00	0
UNIVERSAL INS HLDGS INC	91359V107	55.00	SYSTEMATIC	07/20/2018	0.50	2,035.03	1,504.25	530.78	0.00	0
UNIVERSAL INS HLDGS INC	91359V107	20.00	SYSTEMATIC	07/23/2018	0.18	748.12	547.00	201.12	0.00	0
UNIVERSAL INS HLDGS INC	91359V107	95.00	SYSTEMATIC	08/28/2018	0.86	4,282.95	2,598.25	1,684.70	0.00	0
UNIVERSAL INS HLDGS INC	91359V107	425.00	SYSTEMATIC	10/09/2018	3.83	20,127.26	11,623.75	8,503.51	0.00	0
UNIVERSAL INS HLDGS INC	91359V107	140.00	SYSTEMATIC	10/10/2018	1.26	6,605.84	3,829.00	2,776.84	0.00	0
URBAN OUTFITTERS INC	917047102	100.00	SYSTEMATIC	05/04/2018	0.90	3,942.00	3,506.00	436.00	0.00	0
US STEEL CORP	912909108	80.00	SYSTEMATIC	01/11/2018	0.72	3,092.47	2,815.20	277.27	0.00	0
US STEEL CORP	912909108	110.00	SYSTEMATIC	01/12/2018	0.99	4,260.32	3,870.90	389.42	0.00	0
US STEEL CORP	912909108	65.00	SYSTEMATIC	06/15/2018	0.59	2,445.10	2,287.35	157.75	0.00	0

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USA TRUCK INC	902925106	175.00	SYSTEMATIC	11/14/2018	1.93	3,693.44	4,480.09	0.00	-786.65	0
USANA INC CDT-SHS	90328M107	30.00	SYSTEMATIC	08/28/2018	0.27	3,978.22	3,166.64	811.58	0.00	0
VAALCO ENERGY INC	91851C201	1,450.00	SYSTEMATIC	10/09/2018	13.05	3,804.90	3,378.43	426.47	0.00	0
VAALCO ENERGY INC	91851C201	585.00	SYSTEMATIC	10/10/2018	5.27	1,503.60	1,373.86	129.74	0.00	0
VALEANT PHARMACEUTICALS INTL INC	91911K102	245.00	SYSTEMATIC	01/11/2018	2.21	5,806.16	5,091.10	715.06	0.00	0
VALEANT PHARMACEUTICALS INTL INC	91911K102	340.00	SYSTEMATIC	01/12/2018	3.06	7,998.65	7,065.20	933.45	0.00	0
VALEANT PHARMACEUTICALS INTL INC	91911K102	200.00	SYSTEMATIC	05/04/2018	1.80	3,648.11	4,156.00	0.00	-507.89	0
VALEANT PHARMACEUTICALS INTL INC	91911K102	340.00	SYSTEMATIC	06/15/2018	3.06	9,162.78	7,065.20	2,097.58	0.00	0
VECTRUS INC	92242T101	420.00	SYSTEMATIC	04/02/2018	3.78	15,433.00	12,957.00	2,476.00	0.00	0
VECTRUS INC	92242T101	270.00	SYSTEMATIC	04/03/2018	2.43	10,039.87	8,329.50	1,710.37	0.00	0
VERA BRADLEY INC	92335C106	315.00	SYSTEMATIC	05/04/2018	2.84	3,496.15	3,836.70	0.00	-340.55	0
VERA BRADLEY INC	92335C106	500.00	SYSTEMATIC	06/15/2018	4.50	7,065.75	6,090.00	975.75	0.00	0
VERA BRADLEY INC	92335C106	70.00	SYSTEMATIC	06/18/2018	0.63	976.91	852.60	124.31	0.00	0
VERIFONE HLDGS INC	92342Y109	1,380.00	SYSTEMATIC	04/12/2018	13.80	31,539.17	24,439.80	7,099.37	0.00	0
VERITEX HLDGS INC	923451108	750.00	SYSTEMATIC	12/20/2018	8.25	16,551.01	23,304.50	0.00	-6,753.49	0
VERITEX HLDGS INC	923451108	260.00	SYSTEMATIC	12/21/2018	2.86	5,693.48	6,770.60	0.00	-1,077.12	0
VERSO PAPER CORP	92531L207	140.00	SYSTEMATIC	07/20/2018	1.26	2,936.19	2,635.26	300.93	0.00	0
VERSO PAPER CORP	92531L207	45.00	SYSTEMATIC	07/23/2018	0.41	967.86	847.05	120.81	0.00	0
VERSO PAPER CORP	92531L207	270.00	SYSTEMATIC	08/28/2018	2.43	7,789.93	5,082.29	2,707.64	0.00	0
VERSO PAPER CORP	92531L207	140.00	SYSTEMATIC	10/09/2018	1.26	4,641.88	2,635.26	2,006.62	0.00	0
VISHAY INTERTECHNOLOGY	928298108	315.00	SYSTEMATIC	06/15/2018	2.84	7,541.18	6,536.25	1,004.93	0.00	0
VISHAY INTERTECHNOLOGY	928298108	60.00	SYSTEMATIC	07/20/2018	0.54	1,554.32	1,245.00	309.32	0.00	0
VISHAY INTERTECHNOLOGY	928298108	35.00	SYSTEMATIC	07/23/2018	0.32	897.23	726.25	170.98	0.00	0
VISTEON CORP	92839U206	125.00	SYSTEMATIC	01/11/2018	1.13	17,347.65	15,642.50	1,705.15	0.00	0
VISTEON CORP	92839U206	70.00	SYSTEMATIC	01/12/2018	0.63	9,572.81	8,759.80	813.01	0.00	0
VONAGE HLDGS CORP	92886T201	275.00	SYSTEMATIC	07/20/2018	2.48	3,622.41	2,910.33	712.08	0.00	0
VONAGE HLDGS CORP	92886T201	90.00	SYSTEMATIC	07/23/2018	0.81	1,194.96	952.47	242.49	0.00	0
VONAGE HLDGS CORP	92886T201	1,830.00	SYSTEMATIC	11/14/2018	20.13	20,527.44	19,366.89	1,160.55	0.00	0
W & T OFFSHORE INC	92922P106	1,570.00	SYSTEMATIC	01/11/2018	14.13	6,782.71	5,196.70	1,586.01	0.00	0
W & T OFFSHORE INC	92922P106	910.00	SYSTEMATIC	01/12/2018	8.19	3,884.97	3,012.10	872.87	0.00	0
W & T OFFSHORE INC	92922P106	1,605.00	SYSTEMATIC	05/04/2018	14.45	10,354.67	5,312.55	5,042.12	0.00	0

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W & T OFFSHORE INC	92922P106	855.00	SYSTEMATIC	07/20/2018	7.70	6,921.38	2,830.05	4,091.33	0.00	0
W & T OFFSHORE INC	92922P106	125.00	SYSTEMATIC	07/23/2018	1.13	1,058.99	413.75	645.24	0.00	0
W & T OFFSHORE INC	92922P106	4,000.00	SYSTEMATIC	10/09/2018	36.00	37,313.11	16,690.01	20,623.10	0.00	0
WABASH NATL CORP	929566107	835.00	SYSTEMATIC	02/20/2018	7.52	20,031.18	18,119.50	1,911.68	0.00	0
WABASH NATL CORP	929566107	265.00	SYSTEMATIC	02/21/2018	2.39	6,375.03	5,750.50	624.53	0.00	0
WADDELL & REED FINL INC CL A	930059100	115.00	SYSTEMATIC	02/20/2018	1.04	2,416.20	2,569.10	0.00	-152.90	0
WALKER & DUNLOP INC	93148P102	290.00	SYSTEMATIC	11/14/2018	3.19	13,551.93	16,882.09	0.00	-3,330.16	0
WALKER & DUNLOP INC	93148P102	180.00	SYSTEMATIC	11/14/2018	1.98	8,371.70	10,165.80	0.00	-1,794.10	0
WASHINGTON PRIME GROUP NEW	93964W108	415.00	SYSTEMATIC	04/02/2018	3.74	2,680.37	2,467.91	212.46	0.00	0
WASHINGTON PRIME GROUP NEW	93964W108	3,765.00	SYSTEMATIC	05/04/2018	33.89	24,340.19	22,389.55	1,950.64	0.00	0
WEIS MKTS INC	948849104	70.00	SYSTEMATIC	11/14/2018	0.77	3,326.66	3,418.78	0.00	-92.12	0
WELLCARE HEALTH PLANS INC	94946T106	10.00	SYSTEMATIC	06/15/2018	0.09	2,406.14	2,011.10	395.04	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	10.00	SYSTEMATIC	07/20/2018	0.09	2,547.89	2,011.10	536.79	0.00	0
WELLCARE HEALTH PLANS INC	94946T106	95.00	SYSTEMATIC	10/09/2018	0.86	29,632.04	19,105.45	10,526.59	0.00	0
WESBANCO INC	950810101	595.00	SYSTEMATIC	02/20/2018	5.36	25,073.39	24,186.75	886.64	0.00	0
WESCO AIRCRAFT HLDGS INC	950814103	845.00	SYSTEMATIC	02/20/2018	7.61	7,454.39	6,253.00	1,201.39	0.00	0
WESCO AIRCRAFT HLDGS INC	950814103	1,910.00	SYSTEMATIC	02/21/2018	17.19	17,005.82	14,134.00	2,871.82	0.00	0
WESCO AIRCRAFT HLDGS INC	950814103	320.00	SYSTEMATIC	02/22/2018	2.88	2,878.33	2,368.00	510.33	0.00	0
WILLIAMS SONOMA INC	969904101	45.00	SYSTEMATIC	06/15/2018	0.41	2,744.25	2,326.50	417.75	0.00	0
WILLIAMS SONOMA INC	969904101	55.00	SYSTEMATIC	08/28/2018	0.50	4,012.79	2,843.50	1,169.29	0.00	0
WORLD FUEL SERVICES CORP	981475106	155.00	SYSTEMATIC	08/28/2018	1.40	4,318.55	4,361.70	0.00	-43.15	0
WORLD FUEL SERVICES CORP	981475106	130.00	SYSTEMATIC	11/14/2018	1.43	3,821.99	3,658.20	163.79	0.00	0
XCERRA CORP	98400J108	1,505.00	SYSTEMATIC	06/15/2018	13.55	21,171.45	18,745.89	2,425.56	0.00	0
XCERRA CORP	98400J108	485.00	SYSTEMATIC	06/18/2018	4.37	6,869.69	6,139.98	729.71	0.00	0
XENIA HOTELS & RESORTS INC	984017103	105.00	SYSTEMATIC	06/15/2018	0.95	2,567.71	2,266.95	300.76	0.00	0
XOMA CORP DEL	98419J206	225.00	SYSTEMATIC	08/28/2018	2.03	3,832.87	5,337.79	0.00	-1,504.92	0
XOMA CORP DEL	98419J206	155.00	SYSTEMATIC	08/29/2018	1.40	2,653.40	3,677.14	0.00	-1,023.74	0
XOMA CORP DEL	98419J206	420.00	SYSTEMATIC	08/30/2018	3.78	7,091.85	10,418.81	0.00	-3,326.96	0
XOMA CORP DEL	98419J206	240.00	SYSTEMATIC	08/31/2018	2.16	4,165.25	5,973.60	0.00	-1,808.35	0
YRC WORLDWIDE INC	984249607	190.00	SYSTEMATIC	01/11/2018	1.71	2,772.45	2,732.20	40.25	0.00	0
YRC WORLDWIDE INC	984249607	55.00	SYSTEMATIC	01/12/2018	0.50	824.99	790.90	34.09	0.00	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
YRC WORLDWIDE INC	984249607	465.00	SYSTEMATIC	06/15/2018	4.19	5,326.31	6,686.70	0.00	-1,360.39	0
YRC WORLDWIDE INC	984249607	40.00	SYSTEMATIC	06/18/2018	0.36	446.91	575.20	0.00	-128.29	0
ZUMIEZ INC	989817101	85.00	SYSTEMATIC	06/15/2018	0.77	2,278.82	1,770.12	508.70	0.00	0
ZUMIEZ INC	989817101	255.00	SYSTEMATIC	08/28/2018	2.30	7,562.81	5,310.38	2,252.43	0.00	0
			TOTAL FOR: SYSTEMATIC		4,738.75	7,492,876.77	7,318,623.43	762,588.71	-588,335.37	
			Grand Total:		8,795.80	18,257,571.10	17,281,853.31	1,896,664.31	-920,946.52	0.00

Schedule No: 5
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2018
Schedule of Pooled Funds

	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)	(K)
PERAC Ledger Number	Market Value at End of Previous Year	Total Purchases this Year At Cost	Reinvested Investment Income	Realized Gain	Realized Loss	Unrealized Gain	Unrealized Loss	Total Sales/Redemptions this Year- Amount Received	Cash Div/Distrib to System this Year	Fees Deducted	=A+B+C+D-E+F-G-H-I-J Market Value at End Of Year
1172 Aberdeen Pooled	7,647,245.01		84,692.55	361,554.06	98,617.48	1,128,693.86	2,369,042.78			38,267.29 *	6,754,525.22
1173 PRIT Emerging Markets	0.00	3,064,209.00	13,920.69	-	42,516.35	102,821.01	330,756.34			3,285.25	2,804,392.76
1173 PRIT International Equity	7,582,469.44	-	203,522.77	197,402.35	17,775.68	542,982.05	1,598,149.79	3,064,209.00		15,337.99	3,830,904.15
1181 IR&M Pooled Bond Fund	17,550,548.20		-	5,375,687.79	4,230.88	216,546.99	5,827,938.56	17,310,613.54		29,661.15 *	-
1181 Loomis Sayles	0.00	17,310,613.54	-			360,577.27	286,019.39	6,128,418.00		15,561.66 *	11,256,753.42
1181 PRIT Value Added	0.00	6,128,418.00	82,210.34		31,940.82		204,788.22			8,509.79	5,965,389.51
1198 PRIT Cash Fund	-		(371.11)	-	-	-	-	(371.11)	-	-	-
1199 PRIT Core Fund	65,378,001.91	4,499,628.89	1,756,337.36	2,966,850.46		2,304,117.42	8,195,930.92	6,776,000.00		338,977.55	61,594,027.57
1194-1 PRIT Real Estate Fund	14,338,949.07		658,061.66	273,653.93	72,578.84	708,526.00	770,210.78			73,685.72	15,062,715.32
	<u>112,497,213.63</u>	<u>31,002,869.43</u>	<u>2,798,374.26</u>	<u>9,175,148.59</u>	<u>267,660.05</u>	<u>5,364,264.60</u>	<u>19,582,836.78</u>	<u>33,278,869.43</u>	<u>-</u>	<u>523,286.40</u>	<u>107,268,707.95</u>

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

Schedule No: 6

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2018
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	\$ 1,548,623.21	\$ 1,694.85							\$ 18,761.09
4 1170 - Equities	29,944,272.16			17,698.90	1,401,513.87	4,789,888.46	1,896,664.31	920,946.52	529,704.09
5b 1172 - Pooled Domestic Equity	6,754,525.22				1,128,693.86	2,369,042.78	361,554.06	98,617.48	84,692.55
5c 1173 - Pooled International Equity	6,635,296.91				645,803.06	1,928,906.13	197,402.35	60,292.03	217,443.46
5e 1181 - Pooled Domestic Fixed	17,222,142.93				577,124.26	6,318,746.17	5,375,687.79	36,171.70	82,210.34
5i 1194 - Pooled Real Estate	15,062,715.32				708,526.00	770,210.78	273,653.93	72,578.84	658,061.66
5m 1198 - PRIT Cash Fund	0.00								(371.11)
5n 1199 - PRIT Core Fund	61,594,027.57				2,304,117.42	8,195,930.92	2,966,850.46	0.00	1,756,337.36
	<u>138,761,603.32</u>	<u>1,694.85</u>	<u>-</u>	<u>17,698.90</u>	<u>\$6,765,778.47</u>	<u>24,372,725.24</u>	<u>11,071,812.90</u>	<u>1,188,606.57</u>	<u>3,346,839.44</u>

Schedule No: 7

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2018
Summary of Investment Related Fees

Manager/Vendor-All Managers/ Vendors Must Be Listed	Q 1 2018	Q 2 2018	Q 3 2018	Q 4 2018	Accrued Payable at Year End 2018	Total Paid or Accrued in 2018	Market Value as of 12/31/2018	*Payment Method (N,C, W)
5304 - Management Fees								
1 Aberdeen Asset Management	\$ 9,286.24	9,476.47	10,216.30		9,288.28	38,267.29	6,754,525.22	C
2 Loomis Sayles			9,271.49		6,290.17	15,561.66	11,256,753.42	N
3 Seizert Capital Partners	12,413.00	12,460.00	12,917.00	10.00	11,044.00	48,844.00	6,015,987.59	C
4 Income Research & Management	14,708.78	14,632.95	319.42			29,661.15	0.00	C
5 Polen Capital Management LLC	15,315.76	17,164.93	18,868.07	35.86	15,204.47	66,589.09	9,205,550.44	C
6 O'Shaughnessy Asset Management	13,285.41	13,247.40	13,852.87	22.19	12,372.95	52,780.82	8,294,423.97	C
7 Systematic Financial Management	13,598.68	14,394.55	15,470.73	9,327.00	4,128.67	56,919.63	6,428,310.16	C
8 PRIT Core Fund	84,043.59	86,110.13	85,019.40	83,804.43		338,977.55	61,594,027.57	N
9 PRIT Real Estate Fund	17,882.05	17,491.73	19,003.51	19,308.43		73,685.72	15,062,715.32	N
10 PRIT International Equity	4,366.68	4,292.38	4,325.95	2,352.98		15,337.99	3,830,904.15	N
11 PRIT Emerging Markets				3,285.25		3,285.25	2,804,392.76	N
12 PRIT Value Added Fixed Income				8,509.79		8,509.79	5,965,389.51	N
5304 Management Fees TOTAL	<u>184,900.19</u>	<u>189,270.54</u>	<u>189,264.74</u>	<u>126,655.93</u>	<u>58,328.54</u>	<u>748,419.94</u>	<u>137,212,980.11</u>	
5305 Custodial Fees								
10 Comerica	4,694.52	4,760.38	5,044.99		4,622.03	19,121.92		C
5305 Custodial Fees TOTAL	<u>4,694.52</u>	<u>4,760.38</u>	<u>5,044.99</u>	<u>0.00</u>	<u>4,622.03</u>	<u>19,121.92</u>		
5307 Investment Consultant Fees								
11 Dahab Associates	8,750.00	8,750.00	8,750.00	0.00	8,750.00	35,000.00		C
5307 Investment Consultant Fees TOTAL	<u>8,750.00</u>	<u>8,750.00</u>	<u>8,750.00</u>	<u>0.00</u>	<u>8,750.00</u>	<u>35,000.00</u>		
						<u>\$802,541.86</u>		