

**ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2019
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

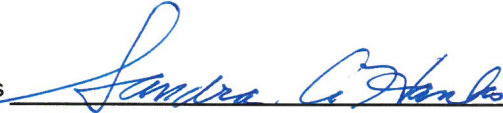
Telephone Number (413) 774-4837

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, 2022**

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

Staff are each taking a day of quarantine each week until it is over, or it gets worse. Computers arrive early next week and will be set up for secure work from home. Staff are also working on having access to the phone system via the remote computers so taking calls will be as close to normal as possible.

If the office goes into full quarantine, Dale will still come to the office to monitor equipment here and to provide ground support when the others need something loaded into the network server.

The governor's order to close all nonessential workplaces brings up questions needing the Board's input.

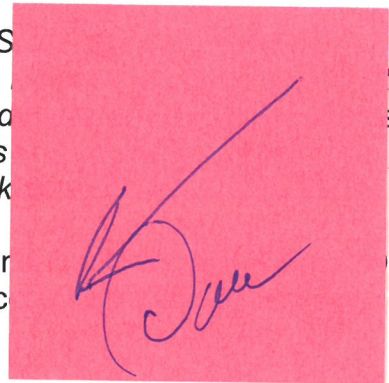
- Will you require staff to use sick leave?
 - What if it's mandated quarantine by one of the following?
 - State, Board, Dale?
 - What if it's self-imposed?
 - What proof would you want that they were exposed and need to quarantine themselves.
- At what point will you lay off staff?
- At what point will you let someone go if they self-quarantine longer than expected?
- What are your thoughts about "essential"?
 - Are we an essential service?
 - Are there some of our duties that are considered essential?

Retiree benefits, pay bills, issue refunds and transfers, process deposits, maintain computer security, maintain computer backups

After much discussion, the Board voted the following regarding the Covid-19 crisis:

On a motion made by G. Voelker and second by M. S. unanimously voted to allow Dale Kowacki, Executive Director, to work from home at his discretion for Covid-19 crisis related incidents and not use their sick time. Whether any other illness related to the Covid-19 crisis is at his discretion whether to use sick time.

The Board also discussed staff working from home and how the Board will move quickly to supply computers and phone access to keep the office functioning.



Review and approve 2019 annual report to PERAC

Dale Kowacki, Executive Director presented and reviewed the 2019 Annual report with the Board. The Board members approved the annual report.

On a motion made by P. Mokrzecki and a second by M. Stokarski, the Board voted unanimously to approve the 2019 Annual report.

ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2019
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

Chartwell Investment Partners

1205 Westlakes Drive, Suite 100
Berwyn, PA 19312

Fiera Capital Inc

375 Park Avenue, 8th Floor
New York, NY 10152

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 (terminated July 2019)

185 Oakland Avenue, Suite 100
Birmingham, MI 48009

Systematic Financial Management, L.P. (terminated October 2019)

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, 2019**

ANNUAL STATEMENT BALANCE TESTS

1 ASSET BALANCE

Assets Previous Year	136,400,417.98
Income Current Year	36,100,280.82
Disbursements Current Year	(15,387,219.38)
Assets Current Year	<u>157,113,479.42</u>

2 ASSET DIFFERENCE

Assets Current Year	157,113,479.42
Assets Previous Year	(136,400,417.98)
Difference	<u>20,713,061.44</u>

3 INCOME DIFFERENCE

Income Current Year	36,100,280.82
Disbursements Current Year	(15,387,219.38)
Difference	<u>20,713,061.44</u>

4 FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	38,322,999.72
Total Fund Change Debits Current Year	(17,609,938.28)
Difference	<u>20,713,061.44</u>

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2019**

ASSETS & LIABILITIES

		<u>2019</u>	<u>2018</u>	<u>2017</u>
1	1040 Cash	1,579,891.83	1,548,623.21	1,208,508.03
3	1180 Fixed Income Securities	0.00	0.00	0.00
5	1170 Equities (at market value)	35,253,938.99	29,944,272.16	32,026,013.68
6	1172 Pooled Domestic Equity Funds	15,440,204.76	6,754,525.22	7,647,245.01
7	1173 Pooled International Equity Funds	8,197,922.48	6,635,296.91	7,582,469.44
9	1181 Pooled Domestic Fixed Income Funds	7,465,181.28	17,222,142.93	17,550,548.20
	1183 Pooled Global Fixed	6,604,239.52		
13	1194 Pooled Real Estate Funds	16,659,578.62	15,062,715.32	14,338,949.07
18	1199 PRIT Fund	68,826,975.67	61,594,027.57	65,378,001.91
19	1350 Prepaid Expenses	6,609.74	7,201.81	7,181.83
20	1398 Accounts Receivable (A)	65,877.50	90,610.86	200,034.45
21	1550 Interest Due and Accrued	1,149.35	1,694.85	678.19
22	2020 Accounts Payable (A)	-2,988,090.32	-2,460,692.86	-\$2,019,479.15
	Total	157,113,479.42	136,400,417.98	143,920,150.66
Funds:				
1	3293 Annuity Savings Fund	31,675,248.64	30,591,938.85	30,005,767.14
2	3294 Annuity Reserve Fund	11,026,413.30	10,728,163.73	10,079,173.86
3	3295 Military Service Fund	0.00	0.00	0.00
4	3296 Pension Fund	4,681,369.68	4,058,869.61	3,987,925.86
6	3297 Pension Reserve Fund	109,730,447.80	91,021,445.79	99,847,283.80
	Total Assets at Market Value	157,113,479.42	136,400,417.98	143,920,150.66

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2019

Changes in Fund Balance

		Balance 12/31	Interfund			Balance 12/31
		Prior Year	Receipts	Transfers	Disbursements	Current Year
Annuity Savings Fund	3293	30,591,938.85	4,425,164.99	(2,221,814.95)	(1,120,040.25)	31,675,248.64
Annuity Reserve Fund	3294	10,728,163.73	318,137.69	2,222,718.90	(2,242,607.02)	11,026,413.30
Pension Fund	3296	4,058,869.61	7,393,215.86	3,849,121.10	(10,619,836.89)	4,681,369.68
Military Service Fund	3295	-	-	-	-	-
Expense Fund	3298	-	1,404,735.22	-	(1,404,735.22)	-
Pension Reserve Fund	3297	91,021,445.79	22,559,027.06	(3,850,025.05)		109,730,447.80
TOTAL ALL FUNDS		136,400,417.98	36,100,280.82	-	(15,387,219.38)	157,113,479.42

Annuity Savings	- to -	Annuity Reserve	2,222,718.90	For Retirements
Pension Reserve	- to -	Annuity Savings	903.95	Reversing PRF transfer or correction
Pension Reserve	- to -	Pension Fund	3,849,121.00	To support "Cost of Benefits"
Pension Reserve	- to -	Pension Fund	0.10	To support "Cost of Benefits"
			<u>2,222,718.90</u>	

Fund Change
on Page 1

Credits	Difference	Debits
38,322,999.72	20,713,061.44	17,609,938.28

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2019**

RECEIPTS

	<u>2019</u>	<u>2018</u>	<u>2017</u>
1 Annuity Savings Fund:			
(a) 4891-Members Deductions	3,517,412.29	3,334,071.09	3,183,075.09
(b) 4892-Transfers From Other Systems	774,314.98	373,593.11	444,689.46
(c) 4893-Member Make Up Payments and Redeposits	12,416.71	13,280.22	37,461.31
(d) 4900-Member Payments from Rollovers	64,461.16	33,517.57	17,197.85
(e) Investment Income Credited to Members Accounts	56,559.85	74,482.67	50,532.28
Subtotal	4,425,164.99	3,828,944.66	3,732,955.99
2 Annuity Reserve Fund			
(a) Investment Income Credited to Annuity Reserve Fund	318,137.69	301,811.97	293,668.43
Subtotal	318,137.69	301,811.97	293,668.43
3 Pension Fund			
(a) 4898-3(8)(c) Reimbursements From Other Systems	477,208.11	491,863.21	431,478.95
(b) 4899-Received From Commonwealth for COLA and Survivor Benefits	39,122.10	39,810.90	43,341.88
(c) 4894-Pension Fund Appropriation	6,871,971.00	6,506,893.00	6,162,963.50
(d) 4840 -Workers' Compensation Settlements	-	-	-
[e] 4841 - Recovery of 91A Overearnings	4,914.65	-	-
Subtotal	7,393,215.86	7,038,567.11	6,637,784.33
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	1,404,735.22	1,344,809.07	1,258,588.94
Subtotal	1,404,735.22	1,344,809.07	1,258,588.94
6 Pension Reserve Fund			
(a) 4897-Federal Grant Reimbursement	-	-	-
(b) 4895-Pension Reserve Appropriation	282.42	267.74	3,796.56
(c) 4822-Interest Not Refunded	4,400.12	15,644.30	5,301.11
(d) 4825-Miscellaneous Income	1,183.45	2,059.41	4,627.68
(e) Excess Investment Income	22,553,161.07	(6,096,988.05)	17,944,977.75
Subtotal	22,559,027.06	(6,079,016.60)	17,958,703.10
TOTAL RECEIPTS	36,100,280.82	6,435,116.21	29,881,700.79

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2019**

DISBURSEMENTS

	<u>2019</u>	<u>2018</u>	<u>2017</u>
1 Annuity Savings Fund:			
(a) 5757-Refunds to Members	390,827.16	443,807.52	314,653.92
(b) 5756-Transfers to Other Systems	<u>729,213.09</u>	<u>472,881.84</u>	<u>371,997.57</u>
Subtotal	1,120,040.25	916,689.36	686,651.49
2 Annuity Reserve Fund:			
(a) 5750-Annuities Paid	2,171,194.12	1,978,893.70	1,825,905.61
(b) 5759-Option B Refunds	<u>71,412.90</u>	<u>-</u>	<u>-</u>
Subtotal	2,242,607.02	1,978,893.70	1,825,905.61
3 Pension Fund:			
(a) 5751-Pensions Paid			
Regular Pension Payments	7,919,711.61	7,342,786.59	6,879,208.81
Survivorship Payments	434,355.75	402,269.16	371,722.82
Ordinary Disability Payments	120,787.20	118,640.16	116,661.96
Accidental Disability Payments	497,093.00	492,434.74	490,400.68
Accidental Death Payments	61,749.22	62,981.94	61,537.08
Section 101 Benefits	13,969.08	13,641.18	13,309.44
(b) 5755-3(8)(c) Reimbursements to Other Systems	1,533,048.93	1,241,892.09	1,264,667.89
(c) 5752-COLA's Paid	39,122.10	39,810.90	43,341.88
(d) 5753-Chapter 389 Beneficiary Increase Paid	<u>-</u>	<u>-</u>	<u>-</u>
Subtotal	10,619,836.89	9,714,456.76	9,240,850.56
4 Military Service Fund:			
(a) 4890-Return to Municipality for Members who withdrew their funds	<u>-</u>	<u>-</u>	<u>-</u>
Subtotal	-	-	-
5 Expense Fund:			
(a) 5118-Board Member Stipend	28,692.00	27,560.00	26,500.00
(b) 5119-Salaries	329,057.94	317,097.24	342,696.44
(c) 5120- Employer benefits	39,666.39	41,263.10	
(d) 5304-Management Fees	778,854.81	748,419.94	710,726.61
(e) 5305-Custodial Fees	20,033.61	19,121.92	17,838.13
(f) 5307-Consultant Fees	38,499.87	35,000.00	34,625.40
(g) 5308-Legal Expenses	25,381.05	22,974.05	19,872.77
(h) 5309-Medical Expenses			
(i) 5310-Fiduciary Insurance	12,246.00	11,723.00	11,527.00
(j) 5311-Service Contracts	35,242.77	33,968.40	32,371.14
(k) 5312-Rent	19,039.68	18,716.21	18,485.16
(l) 5315-Professional Services			
(m) 5316-Actuarial Services	3,500.00	16,650.00	3,500.00
(n) 5317 Audit Services	18,500.00	18,000.00	18,000.00
(o) 5320-Education and Training	2,866.00	2,170.00	2,109.00
(p) 5589-Administrative Expenses	31,691.88	20,396.24	13,993.16
(q) 5599-Furniture and Equipment	16,216.24	7,876.02	3,243.03
(r) 5719-Travel	5,246.98	3,872.95	3,101.10
Subtotal	<u>1,404,735.22</u>	<u>1,344,809.07</u>	<u>1,258,588.94</u>
TOTAL DISBURSEMENTS	15,387,219.38	13,954,848.89	13,011,996.60

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2019**

Investment Income

	2019	2018	2017
Investment Income Received From:			
(a) Cash (from Schedule 1)	32,872.67	18,761.09	9,241.90
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	543,632.73	529,704.09	499,922.51
(e) Pooled Funds (from Schedule 5)	3,155,334.85	2,798,374.26	2,648,599.47
(f) Commission Recapture	-	-	-
4821- TOTAL INVESTMENT INCOME	3,731,840.25	3,346,839.44	3,157,763.88
Plus:			
4884-Realized Gains (Profits)	8,822,399.77	11,071,812.90	6,117,287.43
4886-Unrealized Gains (Incr. in Market Value)	20,491,947.24	6,765,778.47	13,615,702.33
1550-Interest Due and Accrued-Current Year	1,149.35	1,694.85	678.19
	29,315,496.36	17,839,286.22	19,733,667.95
Less:			
4823-Paid Accrued Interest on Fixed Income Securites	-	-	-
4885-Realized Losses	(2,454,843.82)	(1,188,606.57)	(1,313,775.59)
4887-Unrealized Losses (Decrease in Market Value)	(6,258,204.11)	(24,372,725.24)	(2,028,288.43)
1550-Interest Due and Accrued-Prior Year	(1,694.85)	(678.19)	(1,600.41)
NET INVESTMENT INCOME	24,332,593.83	(4,375,884.34)	19,547,767.40
Income Required:			
Annuity Savings Fund (From supplementary schedule)	56,559.85	74,482.67	50,532.28
Annuity Reserve Fund	318,137.69	301,811.97	293,668.43
Expense Fund	1,404,735.22	1,344,809.07	1,258,588.94
Military Service Fund	-	-	-
TOTAL INCOME REQUIRED	1,779,432.76	1,721,103.71	1,602,789.65
Net Investment Income	24,332,593.83	(4,375,884.34)	19,547,767.40
Less Income Required:	(1,779,432.76)	(1,721,103.71)	(1,602,789.65)
EXCESS INCOME TO PENSION RESERVE FUND	22,553,161.07	(6,096,988.05)	17,944,977.75

**Annual Statement
Franklin Regional Retirement System
December 31, 2019**

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

2019

Option B							
Month	Debit Balance			Credit Balance			Balance X .0025
	5750	5759	Transfers Out	3294	Transfers In	Balance	
Transfer to ARF for prior year					565.98		
December 31, 2018				10,728,163.73		10,728,729.71	26,821.82
January 31, 2019	173,851.17	2,213.06			28,873.32	10,581,538.80	26,453.85
February 28, 2019	177,537.09				78,923.45	10,482,925.16	26,207.31
March 31, 2019	174,602.69	27,421.67			163,566.71	10,444,467.51	26,111.17
April 30, 2019	175,829.97				62,572.85	10,331,210.39	25,828.03
May 31, 2019	177,541.65				242,190.19	10,395,858.93	25,989.65
June 30, 2019	178,775.85				549,521.09	10,766,604.17	26,916.51
July 31, 2019	180,752.99	41,512.70			136,196.90	10,680,535.38	26,701.34
August 31, 2019	185,244.55				139,835.12	10,635,125.95	26,587.81
September 30, 2019	184,362.07				314,033.23	10,764,797.11	26,911.99
October 31, 2019	187,253.37				177,494.50	10,755,038.24	26,887.60
November 30, 2019	187,397.39	265.47			120,867.95	10,688,243.33	26,720.61
December 31, 2019	188,045.33				208,077.61	10,708,275.61	
totals:	2,171,194.12	71,412.90			2,222,718.90		318,137.69

#3294 Balance 11,026,413.30

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2019**

Schedule A

Detail of Accounts Receivable and Accounts Payable

	<u>Amount</u>	<u>Original Date</u>
<u>Accounts Receivable</u>		
4891 Member Deductions	\$58,438.54	12/31/2019
4894 Pension Fund Appropriation	7,438.96	12/31/2019
5119 PrePaid Employee Insurance	2,588.00	12/31/2019
5311 PrePaid Service Contracts-Admin & Equip	329.10	12/31/2019
5312 PrePaid Rent Expense	1,586.64	12/31/2019
5589 PrePaid Administrative Expenses	2,106.00	12/31/2019
 TOTAL RECEIVABLES (Must agree with Page 2, sum of line 19 & 20)	 \$72,487.24	
 <u>Accounts Payable</u>		
5118 Board Stipends	2,391.00	12/31/2019
5119 Salaries	12,704.94	12/31/2019
5120 Benefits	333.12	12/31/2019
5304 Management fees	78,016.87	12/31/2019
5305 Custodial Fees	4,934.22	12/31/2019
5307 Investment Consultant	9,750.00	12/31/2019
5308 Legal Expense	980.00	12/31/2019
5311 Service Contracts - Admin	108.92	12/31/2019
5589 Administrative expense	468.88	12/31/2019
5599 Furniture & Equipment	-	12/31/2019
5719 Travel	29.23	12/31/2019
5755 State Board 3(8)c liability	526,396.00	12/31/2019
5755 State Board 3(8)c liability	2,351,977.14	12/31/2011
 TOTAL PAYABLES (Must agree with Page 2, line 22)	 2,988,090.32	

**Annual Statement of the
Franklin Regional Retirement System
for the Year Ended
December 31, 2019**

Membership Counts for the as of 12/31/2019

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2 & 4	TOTAL
Active Membership, Dec. 31st, Previous Year	902	114	1,016
Inactive Membership, Dec. 31st, Previous Year	517	70	587
Enrolled During Current Year	179	15	194
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	179	15	194
Deduct:			
Death	0	0	0
Withdrawals	69	8	77
Retirements	40	1	41
SUBTOTAL	109	9	118
Active Membership, Current Year	943	121	1,064
Inactive Membership, Current Year	546	69	615

RETIRED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	581	58	639
Retirements During the Year			
Superannuation	37	1	38
Ordinary Disability	0	0	0
Accidental Disability	0	0	0
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	3	0	3
Survivor Benefits from Active Membership	2	0	2
SUBTOTAL	42	1	43
Deduct:			
Deaths of Retired Members	17	1	18
Termination of Survivor Benefits	3	0	3
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	20	1	21
Retired Membership, Current Year			
Superannuation	543	43	586
Ordinary Disability	4	2	6
Accidental Disability	12	4	16
Termination	0	0	0
Beneficiaries from Accidental Deaths	0	3	3
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	1	0	1
Total Retired, Beneficiary and Survivor Membership, Current Year	603	58	661
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Current Year	2,092	248	2,340

Schedule No: 1
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2019
Cash Account Activity During Year

			(A)	(B)	(C)	(T)	(D)	(E)	(F)	(G)
		Interest	Book Value	Total	Income	Net Transfers	Withdrawals	=A+B+C-D+T	Cash Income	Interest Due
Description		Rate at	at End of	Deposits	Reinvested/	During	During	Book Value	Pd to System	and Accrued
		Year End	Previous Yr	This Year	Redeposited	Year	Year	Dec 31st	Not Reinvested	on Dec. 31st
					Into Account			Current Yr	or Redeposited	
1041	UniBank - checking	7710077251	0.20%	2,099.58	525.51	820.92	14,360,209.20	14,361,351.15	2,304.06	
1041	Unibank - money market	7710077269	0.21%	664,709.47	11,789,748.91	5,840.75	(11,968,201.93)	-	492,097.20	
1041	Unibank - card account	7710227773	0.20%	2,000.36	-	6.16	12,292.73	12,297.63	2,001.62	
1042	Comerica - Systematic	1055072113		42,752.02	11,391,522.45	4,326.48	(6,614,870.47)	4,823,730.48	-	
1042	Comerica - Seizert	1055059842		288,126.13	7,120,722.87	4,370.46	(6,253,462.71)	1,159,756.75	-	
1042	Comerica - Polen	1055063221		496,389.78	4,050,274.32	10,072.76	(2,500,000.00)	1,851,262.28	205,474.58	265.57
1042	Comerica - O'Shaughnessy	1055063249		52,495.87	5,795,250.53	1,510.60	367.58	5,751,231.61	98,392.97	104.54
1042	Comerica - Fiera	1055087125		-	2,738,432.94	2,736.93	7,300,000.00	9,587,297.67	453,872.20	369.26
1042	Comerica - Chartwell	1055087116		-	6,810,456.61	3,187.61	6,253,462.71	12,741,407.73	325,699.20	409.98
1099	PETTY CASH			50.00				50.00		
			\$ 1,548,623.21	\$ 49,696,934.14	\$ 32,872.67	\$ 589,797.11	\$ 50,288,335.30	\$ 1,579,891.83	\$ -	\$ 1,149.35

Schedule No: 2
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2019
Short Term Securities

	(A)	(B)	(C)	(D)	(E)	(F)	(G)
	Date	Par Value	Cost	Amount Received	Book Value	Interest	Due and
<u>Description</u>	<u>Acquired</u>		<u>Including</u> <u>Commissions</u>	<u>At Maturity Less</u> <u>Commissions and</u> <u>Excluding Interest</u>	<u>Dec. 31st</u> <u>Current Year</u>	<u>Received</u> <u>During Year</u>	<u>Accrued</u> <u>Dec. 31st</u>

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, 2019
Domestic Fixed Income Securities Owned at End of Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)
<u>Description</u>	<u>CUSIP</u>	Cost or Market Value at End of <u>Prior Year</u>	<u>Unrealized Gain</u>	<u>Unrealized Loss</u>	<u>Market Value</u>	Interest Received <u>During Year</u>	Interest Due and Accrued <u>Dec. 31st</u>

NONE

The Franklin Regional Retirement System

has no activity to report on

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

Schedule No. 3B
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2019
Domestic Fixed Income Securities Purchased During Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)
		Par	Date		Comm-	Paid	Cost Excluding
Description	CUSIP NO	Value	Acquired	Name of	issions	Accrued	Accrued Interest
			(Trade Date)	Broker	Paid	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, 2019
Domestic Fixed Income Securities Sold During Year

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

The Franklin Regional Retirement System

has no activity to report on

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

Schedule 4A

Annual Statement of the Franklin Regional Retirement System through the Month of December 2019
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	0.00	134.22	177,023.00	-177,023.00	0.00	0.00	0.00	448.76
AGCO CORP	001084102	0.00	60.18	0.00	0.00	0.00	0.00	0.00	0.00
AMDOCS LTD	G02602103	0.00	55.08	241,349.60	-241,349.60	0.00	0.00	0.00	1,739.94
AMERISOURCEBERGEN CORP	03073E105	0.00	83.3	230,640.00	-230,640.00	0.00	0.00	0.00	0.00
ASSURED GUARANTY LTD	G0585R106	0.00	43.69	324,308.16	-324,308.16	0.00	0.00	0.00	2,766.78
BLOCK H & R INC	093671105	0.00	27.69	173,860.61	-173,860.61	0.00	0.00	0.00	5,607.10
C H ROBINSON WORLDWIDE INC	12541W209	0.00	83.73	222,586.23	-222,586.23	0.00	0.00	0.00	2,647.00
CHECK POINT SOFTWARE TECH ADR	M22465104	0.00	111.95	250,876.60	-250,876.60	0.00	0.00	0.00	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	0.00	75.44	284,609.28	-284,609.28	0.00	0.00	0.00	1,969.24
CITRIX SYS INC	177376100	0.00	94.24	201,641.28	-201,641.28	0.00	0.00	0.00	1,424.85
CUMMINS INC	231021106	0.00	164	247,234.00	-247,234.00	0.00	0.00	0.00	3,675.36
DELUXE CORPORATION	248019101	0.00	44.62	149,839.12	-149,839.12	0.00	0.00	0.00	2,777.70
DISCOVER FINL SVCS	254709108	0.00	89.74	243,056.58	-243,056.58	0.00	0.00	0.00	3,296.80
DISCOVERY COMMUNICATIONS INC NE	25470F302	0.00	28.24	274,790.48	-274,790.48	0.00	0.00	0.00	0.00
EDGEWELL PERS CARE CO	28035Q102	0.00	28.54	154,292.85	-154,292.85	0.00	0.00	0.00	0.00
EVEREST RE GROUP LTD	G3223R108	0.00	228.47	0.00	0.00	0.00	0.00	0.00	0.00
EXPEDIA INC DEL	30212P303	0.00	132.74	0.00	0.00	0.00	0.00	0.00	1,038.40
F5 NETWORKS INC	315616102	0.00	146.72	191,519.46	-191,519.46	0.00	0.00	0.00	0.00
FIFTH THIRD BANCORP COM	316773100	0.00	30.58	0.00	0.00	0.00	0.00	0.00	0.00
GRAHAM HLDGS CO	384637104	0.00	742.73	219,718.94	-219,718.94	0.00	0.00	0.00	981.34
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	0.00	135	228,528.42	-228,528.42	0.00	0.00	0.00	0.00
INVESTORS BANCORP INC NEW	46146L101	0.00	11.18	0.00	0.00	0.00	0.00	0.00	0.00
JAZZ PHARMACEUTICALS PLC	G50871105	0.00	139.38	0.00	0.00	0.00	0.00	0.00	0.00
JM SMUCKER COMPANY-NEW	832696405	0.00	93.49	0.00	0.00	0.00	0.00	0.00	0.00
LIBERTY BROADBAND CORP - C	530307305	0.00	99.51	307,856.22	-307,856.22	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
LIBERTY MEDIA CORP-LIBERTY FORMUL	531229854	0.00	39.38	235,776.00	-235,776.00	0.00	0.00	0.00	0.00
LIBERTY MEDIA CORP-LIBERTY SIRIUS G	531229607	0.00	41.86	378,897.08	-378,897.08	0.00	0.00	0.00	0.00
MCKESSON CORP	58155Q103	0.00	138.95	0.00	0.00	0.00	0.00	0.00	1,734.72
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	0.00	0.00	0.00	0.00	0.00	0.00
PACWEST BANCORP	695263103	0.00	38.63	174,620.16	-174,620.16	0.00	0.00	0.00	8,901.60
QUEST DIAGNOSTICS INC	74834L100	0.00	102.08	198,182.60	-198,182.60	0.00	0.00	0.00	2,522.80
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	0.00	16.4	143,768.10	-143,768.10	0.00	0.00	0.00	1,504.30
UNIVERSAL HEALTH SVCS INC CL B	913903100	0.00	150.86	228,923.84	-228,923.84	0.00	0.00	0.00	392.80
VALMONT INDS INC	920253101	0.00	142.1	0.00	0.00	0.00	0.00	0.00	0.00
WESTERN DIGITAL CORP	958102105	0.00	53.89	179,748.14	-179,748.14	0.00	0.00	0.00	7,618.00
WESTERN UN CO	959802109	0.00	17.87	199,158.44	-199,158.44	0.00	0.00	0.00	0.00
ZIONS BANCORP	989701107	0.00	45.07	153,182.40	-153,182.40	0.00	0.00	0.00	3,357.00
		TOTAL FOR:	SEIZERT	6,015,987.59	-6,015,987.59	0.00	0.00	0.00	54,404.49

POLEN

ABBOTT LABS	002824100	3,570.00	86.86	0.00	300,141.83	310,090.20	9,948.37	0.00	0.00
ACCENTURE PLC CL A	G1151C101	2,460.00	210.57	432,900.70	-86,016.10	518,002.20	171,117.60	0.00	6,450.20
ADOBE SYS INC	00724F101	1,976.00	329.81	551,346.88	-104,296.64	651,704.56	204,654.32	0.00	0.00
ALIGN TECHNOLOGY INC	016255101	1,096.00	279.04	200,005.65	51,475.00	305,827.84	54,347.19	0.00	0.00
ALPHABET INC CL A	02079K305	174.00	1339.39	200,632.32	-18,809.28	233,053.86	51,230.82	0.00	0.00
ALPHABET INC CL C	02079K107	555.00	1337.02	612,045.51	-37,591.21	742,046.10	167,591.80	0.00	0.00
AUTOMATIC DATA PROCESSING INC	053015103	2,002.00	170.5	569,454.16	-306,951.92	341,341.00	78,838.76	0.00	9,705.94
BOOKING HLDGS INC	09857L108	99.00	2053.73	217,024.92	-46,505.34	203,319.27	32,799.69	0.00	0.00
CELGENE CORP	151020104	0.00	101.16	0.00	0.00	0.00	0.00	0.00	0.00
DOLLAR GEN CORP NEW	256677105	2,648.00	155.98	453,827.92	-167,632.08	413,035.04	126,839.20	0.00	4,256.11
FACEBOOK INC	30303M102	3,635.00	205.25	582,432.87	-84,229.30	746,083.75	247,880.18	0.00	0.00
GARTNER INC CL A	366651107	2,145.00	154.1	345,807.20	-71,590.40	330,544.50	56,327.70	0.00	0.00
MASTERCARD INC	57636Q104	1,908.00	298.59	263,544.05	149,175.21	569,709.72	156,990.46	0.00	2,181.30

	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
MICROSOFT CORP	594918104	6,319.00	157.7	856,336.67	-214,515.84	996,506.30	354,685.47	0.00	14,077.31
MSCI INC CL A	55354G100	881.00	258.18	0.00	203,300.65	227,456.58	24,155.93	0.00	599.08
NESTLE SA SPONSORED ADR REPSTG	641069406	3,192.00	108.205	322,423.85	-64,031.45	345,390.36	86,997.96	0.00	9,652.80
NIKE INC CL B	654106103	4,361.00	101.31	499,926.02	-176,601.48	441,812.91	118,488.37	0.00	5,135.90
NVIDIA CORP	67066G104	0.00	154.26	207,859.50	-207,859.50	0.00	0.00	0.00	0.00
O REILLY AUTOMOTIVE INC NEW	67103H107	932.00	438.26	580,540.38	-259,624.82	408,458.32	87,542.76	0.00	0.00
ORACLE CORPORATION	68389X105	0.00	56.14	352,711.80	-352,711.80	0.00	0.00	0.00	6,368.28
PAYPAL HLDGS INC	70450Y103	3,124.00	108.17	0.00	287,478.79	337,923.08	50,444.29	0.00	0.00
PRICELINE.COM	741503403	0.00	2034.04	0.00	0.00	0.00	0.00	0.00	0.00
REGENERON PHARMACEUTICALS INC	75886F107	692.00	375.48	322,704.00	-64,242.00	259,832.16	1,370.16	0.00	0.00
SALESFORCE.COM INC	79466L302	1,318.00	162.64	0.00	205,112.19	214,359.52	9,247.33	0.00	0.00
SERVICENOW INC	81762P102	805.00	282.32	0.00	198,507.26	227,267.60	28,760.34	0.00	0.00
STARBUCKS CORP	855244109	3,035.00	87.92	488,345.20	-292,891.20	266,837.20	71,383.20	0.00	7,945.39
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	4,079.00	187.9	673,157.88	-134,974.62	766,444.10	228,260.84	0.00	4,794.45
ZOETIS INC	98978V103	4,415.00	132.35	472,522.96	-94,863.86	584,325.25	206,666.15	0.00	3,260.00
TOTAL FOR: POLEN				9,205,550.44	-1,390,747.91	10,441,371.42	2,626,568.89	0.00	74,426.76

O'SHAUGHNESSY

ABBVIE INC	00287Y109	596.00	88.54	33,096.21	19,062.63	52,769.84	611.00	0.00	2,210.62
AEGON N V ORD AMER REG ADR	007924103	0.00	5.92	0.00	0.00	0.00	0.00	0.00	0.00
AETNA INC	00817Y108	0.00	200.27	0.00	0.00	0.00	0.00	0.00	0.00
AFLAC INC	001055102	0.00	45.74	0.00	0.00	0.00	0.00	0.00	0.00
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	30.56	168,635.72	0.00	227,427.52	58,791.80	0.00	5,060.56
ALTICE USA INC -A	02156K103	4,390.00	27.34	0.00	122,772.65	120,022.60	0.00	-2,750.05	0.00
AMERICAN AIRLS GROUP INC	02376R102	0.00	34.18	109,848.31	-109,848.31	0.00	0.00	0.00	260.30
AMERICAN EXPRESS CO	025816109	0.00	98.3	0.00	0.00	0.00	0.00	0.00	0.00
AMERICAN INTL GROUP INC	026874784	0.00	43.25	0.00	0.00	0.00	0.00	0.00	0.00
AMERIPRISE FINL INC	03076C106	2,847.00	166.58	336,175.77	-39,034.38	474,253.26	177,111.87	0.00	11,699.71
AMGEN INC	031162100	1,850.00	241.07	300,181.14	59,336.80	445,979.50	86,461.56	0.00	10,730.00
ANADARKO PETE CORP	032511107	0.00	72.85	149,494.40	-149,494.40	0.00	0.00	0.00	1,023.00

	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
AON PLC	G0408V102	0.00	189.25	40,119.36	-40,119.36	0.00	0.00	0.00	547.68
APPLE INC	037833100	0.00	190.29	0.00	0.00	0.00	0.00	0.00	0.00
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
ARCONIC INC	03965L100	5,702.00	30.77	0.00	162,856.05	175,450.54	12,594.49	0.00	45.92
AUTOZONE INC	053332102	64.00	1191.31	0.00	63,613.56	76,243.84	12,630.28	0.00	0.00
AXA EQUITABLE HLDGS INC	054561105	425.00	24.78	0.00	10,418.03	10,531.50	113.47	0.00	0.00
BANK OF AMERICA CORP	060505104	4,662.00	35.22	32,746.56	94,169.69	164,195.64	37,279.39	0.00	2,360.28
BB&T CORP	054937107	0.00	51.53	18,887.52	-18,887.52	0.00	0.00	0.00	610.74
BED BATH & BEYOND INC	075896100	0.00	34.41	0.00	0.00	0.00	0.00	0.00	0.00
BEST BUY	086516101	1,756.00	87.8	161,792.80	-62,666.79	154,176.80	55,050.79	0.00	3,968.50
BHP BILLITON PLC ADR	05545E209	0.00	32.49	0.00	0.00	0.00	0.00	0.00	0.00
BIOGEN IDEC INC	09062X103	36.00	296.73	0.00	10,625.21	10,682.28	57.07	0.00	0.00
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	0.00	0.00	0.00	0.00	0.00	0.00
BOSTON PROPERTIES INC	101121101	230.00	137.86	0.00	30,188.26	31,707.80	1,519.54	0.00	322.05
CA INC	12673P105	0.00	31.77	0.00	0.00	0.00	0.00	0.00	0.00
CABOT OIL & GAS CORP	127097103	972.00	17.41	0.00	24,417.86	16,922.52	0.00	-7,495.34	211.23
CADENCE DESIGN SYS	127387108	0.00	44.09	0.00	0.00	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	5,790.00	50.58	19,936.20	252,415.25	292,858.20	20,506.75	0.00	6,888.41
CATERPILLAR INC	149123101	698.00	147.68	0.00	86,373.45	103,080.64	16,707.19	0.00	718.94
CBS CORP NEW CL B	124857202	0.00	50.37	0.00	0.00	0.00	0.00	0.00	0.00
CDK GLOBAL INC	12508E101	0.00	43.16	93,318.12	-93,318.12	0.00	0.00	0.00	584.70
CELANESE CORP DE COM SER A	150870103	2,408.00	123.12	126,407.85	149,188.51	296,472.96	20,876.60	0.00	1,698.80
CENTURYLINK INC	156700106	0.00	21.36	0.00	0.00	0.00	0.00	0.00	0.00
CF INDS HLDGS INC	125269100	3,294.00	47.74	0.00	160,602.13	157,255.56	0.00	-3,346.57	909.30
CHARTER COMMUNICATIONS INC NEW	16119P108	0.00	470.01	34,766.34	-34,766.34	0.00	0.00	0.00	0.00
CISCO SYS INC	17275R102	4,103.00	47.96	214,483.50	-35,987.52	196,779.88	18,283.90	0.00	8,103.36
CIT GROUP INC	125581801	0.00	46.43	0.00	0.00	0.00	0.00	0.00	0.00
CITIGROUP INC	172967424	5,819.00	79.89	302,937.14	0.00	464,879.91	161,942.77	0.00	11,172.48
CITRIX SYS INC	177376100	1,411.00	110.9	306,970.16	-162,758.65	156,479.90	12,268.39	0.00	4,023.95

	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
COMERICA INC	200340107	1,526.00	71.75	0.00	112,106.37	109,490.50	0.00	-2,615.87	1,452.56
CONAGRA FOODS INC	205887102	0.00	34.24	186,109.68	-186,109.68	0.00	0.00	0.00	4,565.35
CONOCOPHILLIPS	20825C104	0.00	59.08	163,357.00	-163,357.00	0.00	0.00	0.00	1,508.53
CORNING INCORPORATED	219350105	0.00	29.11	243,341.55	-243,341.55	0.00	0.00	0.00	3,966.00
CSX CORP	126408103	2,568.00	72.36	29,387.49	156,465.98	185,820.48	0.00	-32.99	1,448.40
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	0.00	0.00	0.00	0.00	0.00	0.00
DAVITA INC	23918K108	976.00	75.03	27,839.86	41,140.39	73,229.28	4,249.03	0.00	0.00
DELTA AIR LINES INC	247361702	5,009.00	58.48	72,854.00	199,084.80	292,926.32	20,987.52	0.00	2,854.99
DEVON ENERGY CORPORATION	25179M103	3,348.00	25.97	0.00	101,491.26	86,947.56	0.00	-14,543.70	929.64
DISCOVER FINL SVCS	254709108	960.00	84.82	26,953.86	31,235.28	81,427.20	23,238.06	0.00	1,612.80
DOVER CORP	260003108	972.00	115.26	59,810.85	14,124.02	112,032.72	38,097.85	0.00	1,907.18
EBAY INC	278642103	7,587.00	36.11	25,880.54	241,373.42	273,966.57	6,712.61	0.00	3,396.26
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	0.00	0.00	0.00	0.00	0.00	0.00
FIFTH THIRD BANCORP COM	316773100	5,740.00	30.74	300,595.75	-165,533.55	176,447.60	41,385.40	0.00	10,262.12
FRANKLIN RES INC	354613101	5,308.00	25.98	60,773.34	107,169.12	137,901.84	0.00	-30,040.62	4,279.86
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	0.00	0.00	0.00	0.00	0.00	0.00
GENERAL MILLS INC	370334104	0.00	44.44	96,610.14	-96,610.14	0.00	0.00	0.00	0.00
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	0.00	0.00	0.00	0.00	0.00	0.00
GOLDMAN SACHS GROUP INC	38141G104	0.00	237.43	0.00	0.00	0.00	0.00	0.00	0.00
GRAINGER W W INC	384802104	0.00	314.04	0.00	0.00	0.00	0.00	0.00	0.00
HARTFORD FINL SVCS GROUP INC	416515104	0.00	49.72	134,683.50	-134,683.50	0.00	0.00	0.00	1,129.80
HCA HLDGS INC COM	40412C101	0.00	101.16	0.00	0.00	0.00	0.00	0.00	0.00
HD SUPPLY HLDGS INC.	40416M105	0.00	39.175	108,395.28	-108,395.28	0.00	0.00	0.00	0.00
HESS CORP COM	42809H107	1,114.00	66.81	0.00	66,859.07	74,426.34	7,567.27	0.00	923.25
HOLLYFRONTIER CORP	436106108	594.00	50.71	0.00	29,275.73	30,121.74	846.01	0.00	403.92
HOST HOTELS & RESORTS, INC.	44107P104	2,031.00	18.55	0.00	36,345.28	37,675.05	1,329.77	0.00	0.00
HUNTINGTON INGALLS INDS INC	446413106	391.00	250.88	0.00	81,680.02	98,094.08	16,414.06	0.00	1,075.25
IBM CORP	459200101	0.00	151.21	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
ILLINOIS TOOL WORKS INC WKS INC	452308109	0.00	132.01	0.00	0.00	0.00	0.00	0.00	0.00
INTERNATIONAL PAPER CO	460146103	386.00	46.05	0.00	15,971.53	17,775.30	1,803.77	0.00	197.83
JOHNSON CONTROLS INTERNATION	G51502105	2,156.00	40.71	0.00	90,547.58	87,770.76	0.00	-2,776.82	265.20
JUNIPER NETWORKS INC	48203R104	897.00	24.63	206,265.15	-182,199.90	22,093.11	0.00	-1,972.14	4,634.86
KOHL'S CORP	500255104	237.00	50.95	118,682.26	-105,903.87	12,075.15	0.00	-703.24	1,211.36
KROGER CO	501044101	5,898.00	28.99	191,922.50	-28,379.77	170,983.02	7,440.29	0.00	4,577.94
L OREAL CO UNSPONSORED ADR	502117203	0.00	39.823	0.00	0.00	0.00	0.00	0.00	0.00
LAM RESH CORP	512807108	199.00	292.4	0.00	33,270.60	58,187.60	24,917.00	0.00	513.05
LEAR CORP	521865204	0.00	185.81	0.00	0.00	0.00	0.00	0.00	0.00
LILLY ELI & CO	532457108	2,432.00	131.43	0.00	276,110.55	319,637.76	43,527.21	0.00	1,815.68
LINCOLN NATL CORP IND	534187109	602.00	59.01	0.00	38,885.55	35,524.02	0.00	-3,361.53	222.74
LOCKHEED MARTIN CORP	539830109	0.00	320.41	0.00	0.00	0.00	0.00	0.00	0.00
LOWES COS INC	548661107	0.00	109.47	72,964.40	-72,964.40	0.00	0.00	0.00	379.20
LYONDELLBASELL INDUSTRIES NV	N53745100	114.00	94.48	0.00	11,074.32	10,770.72	0.00	-303.60	119.70
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	0.00	0.00	0.00	0.00	0.00	0.00
MARATHON PETE CORP	56585A102	0.00	60.25	338,717.40	-338,717.40	0.00	0.00	0.00	6,400.81
MARRIOTT INTL INC NEW CL A	571903202	0.00	126.55	111,056.88	-111,056.88	0.00	0.00	0.00	1,193.67
MCDONALDS CORP	580135101	0.00	160.01	0.00	0.00	0.00	0.00	0.00	0.00
MCKESSON CORP	58155Q103	1,100.00	138.32	32,920.06	121,627.01	152,152.00	0.00	-2,395.07	215.03
METLIFE INC	59156R108	8,678.00	50.97	356,318.68	0.00	442,317.66	85,998.98	0.00	15,099.72
MICHAEL KORS HOLDINGS LTD	G60754101	0.00	62.93	0.00	0.00	0.00	0.00	0.00	0.00
MOTOROLA SOLUTIONS INC.	620076307	0.00	121.3	0.00	0.00	0.00	0.00	0.00	0.00
MSCI INC CL A	55354G100	0.00	166.19	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	0.00	0.00	0.00	0.00	0.00
NORTHROP GRUMMAN CORP	666807102	0.00	259.22	0.00	0.00	0.00	0.00	0.00	0.00
NTT DOCOMO INC ADR	62942M201	0.00	23.76	0.00	0.00	0.00	0.00	0.00	0.00
NXP SEMICONDUCTORS NV	N6596X109	2,063.00	127.26	0.00	196,861.42	262,537.38	65,675.96	0.00	1,338.88
ORACLE CORPORATION	68389X105	1,622.00	52.98	0.00	84,559.31	85,933.56	1,374.25	0.00	764.88
PARKER HANNIFIN CORP	701094104	0.00	160.32	0.00	0.00	0.00	0.00	0.00	0.00
PFIZER INC	717081103	1,250.00	39.18	0.00	44,728.96	48,975.00	4,246.04	0.00	450.00

	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
PHILLIPS 66	718546104	1,644.00	111.41	146,368.85	5,222.97	183,158.04	31,566.22	0.00	8,234.30
PROCTER & GAMBLE CO	742718109	0.00	98.55	166,007.52	-166,007.52	0.00	0.00	0.00	654.09
PULTE HOMES INC	745867101	0.00	33.8	133,146.77	-133,146.77	0.00	0.00	0.00	1,371.92
QUALCOMM INC	747525103	3,063.00	88.23	32,893.98	176,724.87	270,248.49	60,629.64	0.00	5,638.90
REGENCY CENTERS CORP	758849103	2,163.00	63.09	0.00	141,437.07	136,463.67	0.00	-4,973.40	751.14
REGIONS FINL CORP	7591EP100	11,466.00	17.16	216,648.96	-63,233.88	196,756.56	43,341.48	0.00	8,219.24
ROCKWELL AUTOMATION INC	773903109	1,019.00	202.67	0.00	177,733.80	206,520.73	28,786.93	0.00	3,417.82
SEAGATE TECHNOLOGY	G7945M107	0.00	50.21	169,873.18	-169,873.18	0.00	0.00	0.00	6,099.66
SEALED AIR CORP NEW	81211K100	0.00	41.79	164,270.60	-164,270.60	0.00	0.00	0.00	971.20
SIRIUS XM HLDGS INC	82968B103	0.00	6.33	0.00	0.00	0.00	0.00	0.00	0.00
SPIRIT AEROSYSTEMS HLDGS INC	848574109	2,118.00	72.88	152,109.90	2,193.81	154,359.84	56.13	0.00	1,224.12
STARBUCKS CORP	855244109	2,371.00	87.92	19,835.20	160,541.73	208,458.32	28,081.39	0.00	2,022.50
SUNTRUST BANKS INC	867914103	0.00	64.87	22,849.32	-22,849.32	0.00	0.00	0.00	0.00
SYNCHRONY FINL	87165B103	2,983.00	36.01	88,162.68	-18,181.50	107,417.83	37,436.65	0.00	2,728.13
SYSCO	871829107	0.00	67.55	165,109.10	-165,109.10	0.00	0.00	0.00	829.53
TARGET CORP	87612E106	0.00	66.09	0.00	0.00	0.00	0.00	0.00	0.00
TE CONNECTIVITY LTD	H84989104	0.00	102.53	0.00	0.00	0.00	0.00	0.00	0.00
TELSTRA CORP LTD SPON ADR FINAL	87969N204	0.00	12.002	0.00	0.00	0.00	0.00	0.00	0.00
TERADYNE INC	880770102	768.00	68.19	0.00	48,407.14	52,369.92	3,962.78	0.00	23.58
TEXTRON INC	883203101	3,174.00	44.6	23,132.97	137,784.30	141,560.40	0.00	-19,356.87	141.98
THOMSON REUTERS CORP	884903105	0.00	40.32	0.00	0.00	0.00	0.00	0.00	0.00
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	639.00	180.79	153,988.22	-64,712.68	115,524.81	26,249.27	0.00	3,692.09
UNITED CONTL HLDGS INC	910047109	0.00	88.09	135,056.49	-135,056.49	0.00	0.00	0.00	0.00
UNITED RENTALS INC	911363109	0.00	172.73	0.00	0.00	0.00	0.00	0.00	0.00
UNITED TECHNOLOGIES CORP	913017109	0.00	139.81	0.00	0.00	0.00	0.00	0.00	0.00
V F CORP	918204108	0.00	81.29	0.00	0.00	0.00	0.00	0.00	0.00
VALERO ENERGY CORP NEW	91913Y100	0.00	85.61	181,577.34	-181,577.34	0.00	0.00	0.00	1,928.70
VORNADO RLTY TR	929042109	1,249.00	66.5	0.00	82,323.79	83,058.50	734.71	0.00	0.00
VOYA FINL INC	929089100	5,332.00	60.98	236,745.72	-22,719.24	325,145.36	111,118.88	0.00	1,746.06
WALGREENS BOOTS ALLIANCE INC	931427108	3,933.00	58.96	68,466.66	161,499.69	231,889.68	1,923.33	0.00	3,864.59

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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
WALT DISNEY CO	254687106	0.00	129.92	130,702.80	-130,702.80	0.00	0.00	0.00	2,340.80
WATERS CORP	941848103	939.00	233.65	0.00	200,604.55	219,397.35	18,792.80	0.00	0.00
WELLS FARGO & CO & CO NEW	949746101	6,288.00	53.8	0.00	299,104.26	338,294.40	39,190.14	0.00	6,384.81
WESTERN UN CO	959802109	9,039.00	26.78	247,404.12	-93,198.78	242,064.42	87,859.08	0.00	7,231.20
WHIRLPOOL CORP	963320106	475.00	147.53	0.00	65,068.25	70,076.75	5,008.50	0.00	1,555.20
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	0.00	0.00	0.00	0.00	0.00	0.00
WYNDHAM HOTELS & RESORTS INC	98311A105	0.00	58.83	0.00	0.00	0.00	0.00	0.00	0.00
XL GROUP LTD	G98294104	0.00	55.59	0.00	0.00	0.00	0.00	0.00	0.00
YUM! BRANDS INC	988498101	1,447.00	100.73	224,836.32	-92,303.11	145,756.31	13,223.10	0.00	5,708.22
TOTAL FOR: O'SHAUGHNESSY				8,294,423.97	729,597.26	10,553,932.39	1,626,578.97	-96,667.81	231,046.77

SYSTEMATIC

AAR CORP	000361105	0.00	41.21	0.00	0.00	0.00	0.00	0.00	95.62
AARON'S INC	002535300	0.00	52.6	15,558.50	-15,558.50	0.00	0.00	0.00	12.95
ABERCROMBIE & FITCH CO CL A	002896207	0.00	15.6	19,849.50	-19,849.50	0.00	0.00	0.00	484.00
ABM INDS INC	000957100	0.00	36.32	0.00	0.00	0.00	0.00	0.00	229.50
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	0.00	31.08	20,310.90	-20,310.90	0.00	0.00	0.00	0.00
ACCO BRANDS CORP	00081T108	0.00	9.87	21,729.90	-21,729.90	0.00	0.00	0.00	453.30
ACCURAY INC DEL	004397105	0.00	2.77	18,533.35	-18,533.35	0.00	0.00	0.00	0.00
ACETO CORPORATION	004446100	0.00	2.64	0.00	0.00	0.00	0.00	0.00	0.00
ACORDA THERAPEUTICS INC	00484M106	0.00	7.67	19,786.60	-19,786.60	0.00	0.00	0.00	0.00
ACUITY BRANDS INC	00508Y102	0.00	134.79	0.00	0.00	0.00	0.00	0.00	45.50
ADDUS HOMECARE CORP	006739106	0.00	74.95	22,061.00	-22,061.00	0.00	0.00	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	0.00	0.00	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	0.00	37.56	20,272.50	-20,272.50	0.00	0.00	0.00	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	0.00	21.38	19,339.20	-19,339.20	0.00	0.00	0.00	0.00
AG MTG INVT TR INC	001228105	0.00	19.01	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
AGCO CORP	001084102	0.00	75.7	23,103.05	-23,103.05	0.00	0.00	0.00	167.85
AK STL HLDG CORP	001547108	0.00	2.27	0.00	0.00	0.00	0.00	0.00	0.00
ALLEGHENY TECHNOLOGIES INC	01741R102	0.00	20.25	0.00	0.00	0.00	0.00	0.00	0.00
ALLETE INC	018522300	0.00	87.41	0.00	0.00	0.00	0.00	0.00	161.56
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	0.00	10.98	22,123.80	-22,123.80	0.00	0.00	0.00	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	0.00	11.55	20,278.65	-20,278.65	0.00	0.00	0.00	0.00
AMBAC FINL GROUP INC	023139884	0.00	16.85	23,101.60	-23,101.60	0.00	0.00	0.00	0.00
AMC NETWORKS INC	00164V103	0.00	49.16	22,226.40	-22,226.40	0.00	0.00	0.00	0.00
AMEDISYS INC	023436108	0.00	131.01	21,079.80	-21,079.80	0.00	0.00	0.00	0.00
AMERICAN AXLE & MFG HLDGS INC	024061103	0.00	8.22	0.00	0.00	0.00	0.00	0.00	0.00
AMERICAN EAGLE OUTFITTERS	02553E106	0.00	16.22	17,107.05	-17,107.05	0.00	0.00	0.00	243.38
AMERICAN EQUITY INVT LIFE HLDG	025676206	0.00	24.2	0.00	0.00	0.00	0.00	0.00	0.00
AMERICAN NATL INS CO	028591105	0.00	114.07	0.00	0.00	0.00	0.00	0.00	0.00
AMERICAN PUB ED INC	02913V103	0.00	22.34	20,491.20	-20,491.20	0.00	0.00	0.00	0.00
AMERICAN SUPERCONDUCTOR CORP	030111207	0.00	7.84	0.00	0.00	0.00	0.00	0.00	0.00
AMERISAFE INC	03071H100	0.00	59.22	0.00	0.00	0.00	0.00	0.00	101.25
AMKOR TECHNOLOGY INC	031652100	0.00	6.85	0.00	0.00	0.00	0.00	0.00	0.00
AMN HEALTHCARE SVCS INC	001744101	0.00	57.56	23,513.90	-23,513.90	0.00	0.00	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	0.00	0.00	0.00	0.00	0.00	0.00
ANALOGIC CORP COM PAR \$0.05	032657207	0.00	83.65	0.00	0.00	0.00	0.00	0.00	0.00
ANGIODYNAMICS INC	03475V101	0.00	18.42	19,425.45	-19,425.45	0.00	0.00	0.00	0.00
ANI PHARMACEUTICALS INC	00182C103	0.00	72.88	0.00	0.00	0.00	0.00	0.00	0.00
ANIKA THERAPEUTICS INC	035255108	0.00	54.89	23,022.85	-23,022.85	0.00	0.00	0.00	0.00
ANIXTER INTERNATIONAL INC	035290105	0.00	53.36	21,452.45	-21,452.45	0.00	0.00	0.00	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	0.00	16.58	20,677.00	-20,677.00	0.00	0.00	0.00	1,305.00
APPLIED INDUSTRIAL TECH INC	03820C105	0.00	73.75	0.00	0.00	0.00	0.00	0.00	0.00
ARBOR REALTY TRUST INC	038923108	0.00	8.15	0.00	0.00	0.00	0.00	0.00	0.00
ARCBEST CORP	03937C105	0.00	30.45	20,042.10	-20,042.10	0.00	0.00	0.00	183.60
ARCH COAL INC	039380407	0.00	74.2	21,992.35	-21,992.35	0.00	0.00	0.00	357.75

	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
ARCOS DORADOS HOLDINGS INC A	G0457F107	0.00	10.25	0.00	0.00	0.00	0.00	0.00	0.00
ARENA PHARMACEUTICALS INC	040047607	0.00	45.77	0.00	0.00	0.00	0.00	0.00	0.00
ARES COML REAL ESTATE CORP	04013V108	0.00	14.99	0.00	0.00	0.00	0.00	0.00	871.20
ARMOUR RESIDENTIAL REIT INC	042315507	0.00	23.52	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	28.34	19,677.90	-19,677.90	0.00	0.00	0.00	1,605.90
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	0.00	1.19	16,490.70	-16,490.70	0.00	0.00	0.00	0.00
ASHFORD HOSPITALITY TRUST	044103109	0.00	3.31	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	1.28	19,909.15	-19,909.15	0.00	0.00	0.00	0.00
ASSURED GUARANTY LTD	G0585R106	0.00	44.46	22,011.00	-22,011.00	0.00	0.00	0.00	302.40
ASTRONICS CORP	046433108	0.00	29.38	0.00	0.00	0.00	0.00	0.00	0.00
ATENTO SA	L0427L105	0.00	7.15	0.00	0.00	0.00	0.00	0.00	0.00
ATLANTICA YIELD PLC	G0751N103	0.00	24.09	0.00	0.00	0.00	0.00	0.00	370.00
ATLAS AIR INC	049164205	0.00	25.23	0.00	0.00	0.00	0.00	0.00	0.00
ATWOOD OCEANICS INC	050095108	0.00	7.86	0.00	0.00	0.00	0.00	0.00	0.00
AUDIO CODES ORD	M15342104	0.00	18.91	0.00	0.00	0.00	0.00	0.00	95.85
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	0.00	44.485	20,035.50	-20,035.50	0.00	0.00	0.00	222.00
AVON PRODS INC	054303102	0.00	1.62	0.00	0.00	0.00	0.00	0.00	0.00
AVX CORP NEW	002444107	0.00	15.25	0.00	0.00	0.00	0.00	0.00	0.00
AXOS FINANCIAL INC	05465C100	0.00	32.72	20,395.80	-20,395.80	0.00	0.00	0.00	0.00
AXT INC	00246W103	0.00	7.8	0.00	0.00	0.00	0.00	0.00	0.00
BADGER METER INC	056525108	0.00	53.7	0.00	0.00	0.00	0.00	0.00	141.15
BANCORP INC/THE	05969A105	0.00	9.9	12,736.00	-12,736.00	0.00	0.00	0.00	0.00
BANK MARIN BANCORP	063425102	0.00	41.94	13,815.40	-13,815.40	0.00	0.00	0.00	0.00
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	0.00	27.27	20,432.85	-20,432.85	0.00	0.00	0.00	535.30
BANKRATE INC DEL	06647F102	0.00	13.9	0.00	0.00	0.00	0.00	0.00	0.00
BANKUNITED INC COM	06652K103	0.00	33.4	20,658.60	-20,658.60	0.00	0.00	0.00	144.90

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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
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	0.00	0.00	0.00	0.00	0.00	0.00
BASSETT FURNITURE INDS INC	070203104	0.00	23.35	0.00	0.00	0.00	0.00	0.00	0.00
BAUSCH HEALTH COS INC	071734107	0.00	21.85	16,161.25	-16,161.25	0.00	0.00	0.00	0.00
BEACON ROOFING SUPPLY INC	073685109	0.00	33.53	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	0.00	11.62	16,187.60	-16,187.60	0.00	0.00	0.00	416.00
BELDEN CDT INC	077454106	0.00	53.34	21,093.85	-21,093.85	0.00	0.00	0.00	61.75
BENCHMARK ELECTRONICS INC	08160H101	0.00	29.06	0.00	0.00	0.00	0.00	0.00	140.25
BERKSHIRE HILLS BANCORP INC	084680107	0.00	37.95	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00
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	0.00	0.00	0.00	0.00	0.00	0.00
BMC STK HLDGS INC	05591B109	0.00	26.18	20,588.40	-20,588.40	0.00	0.00	0.00	0.00
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	0.00	27	22,061.25	-22,061.25	0.00	0.00	0.00	166.50
BONANZA CREEK ENERGY INC	097793400	0.00	22.56	0.00	0.00	0.00	0.00	0.00	0.00
BOSTON BEER INC CL A	100557107	0.00	299.7	0.00	0.00	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	0.00	0.00	0.00	0.00	0.00	0.00
BRAEMAR HOTELS & RESORTS INC	10482B101	0.00	13.9	12,278.75	-12,278.75	0.00	0.00	0.00	506.40
BRIDGEPOINT ED INC	10807M105	0.00	6.53	0.00	0.00	0.00	0.00	0.00	0.00
BRINKER INTL INC	109641100	0.00	42.77	21,770.10	-21,770.10	0.00	0.00	0.00	188.10
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	0.00	20.29	22,255.35	-22,255.35	0.00	0.00	0.00	1,237.60
BROOKDALE SR LIVING INC	112463104	0.00	7.58	18,726.50	-18,726.50	0.00	0.00	0.00	0.00
BROOKS AUTOMATION INC	114340102	0.00	26.71	0.00	0.00	0.00	0.00	0.00	0.00
BRUKER BIOSCIENCES CORP	116794108	0.00	43.93	20,839.00	-20,839.00	0.00	0.00	0.00	71.20

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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
BUCKLE INC	118440106	0.00	20.6	0.00	0.00	0.00	0.00	0.00	0.00
BUILDERS FIRSTSOURCE INC	12008R107	0.00	20.575	0.00	0.00	0.00	0.00	0.00	0.00
C&J ENERGY SVCS INC NEW	12674R100	0.00	11.78	0.00	0.00	0.00	0.00	0.00	0.00
CABOT CORP	127055101	0.00	66.1	0.00	0.00	0.00	0.00	0.00	0.00
CACI INTL INC CL A	127190304	0.00	231.26	19,444.05	-19,444.05	0.00	0.00	0.00	0.00
CADENCE BANCORPORATION	12739A100	0.00	17.54	18,541.90	-18,541.90	0.00	0.00	0.00	672.89
CAESAR STONE SDOT YAM LTD	M20598104	0.00	18.55	0.00	0.00	0.00	0.00	0.00	0.00
CAL MAINE FOODS INC	128030202	0.00	40.54	21,784.50	-21,784.50	0.00	0.00	0.00	231.78
CALERES INC	129500104	0.00	27.83	0.00	0.00	0.00	0.00	0.00	0.00
CALPINE CORP	131347304	0.00	14.75	0.00	0.00	0.00	0.00	0.00	0.00
CAMBREX CORP	132011107	0.00	43.65	18,313.60	-18,313.60	0.00	0.00	0.00	0.00
CANADIAN SOLAR INC	136635109	0.00	18.88	0.00	0.00	0.00	0.00	0.00	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	0.00	30.24	21,580.00	-21,580.00	0.00	0.00	0.00	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	0.00	0.00	0.00	0.00	0.00	0.00
CATHAY BANCORP INC	149150104	0.00	34.735	20,118.00	-20,118.00	0.00	0.00	0.00	610.70
CATO CORP NEW CL A	149205106	0.00	17.61	15,768.35	-15,768.35	0.00	0.00	0.00	1,206.15
CBL & ASSOC PPTYS INC	124830100	0.00	0.8143	17,712.00	-17,712.00	0.00	0.00	0.00	1,571.99
CECO ENVIRONMENTAL CORP	125141101	0.00	5.71	0.00	0.00	0.00	0.00	0.00	0.00
CEDAR SHOPPING CTRS INC	150602209	0.00	4.72	0.00	0.00	0.00	0.00	0.00	0.00
CELESTICA INC	15101Q108	0.00	7.17	0.00	0.00	0.00	0.00	0.00	0.00
CENTRAL GARDEN & PET CO	153527205	0.00	27.725	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	0.00	29.47	21,062.75	-21,062.75	0.00	0.00	0.00	380.60
CERAGON NETWORKS LTD	M22013102	0.00	2.86	20,997.90	-20,997.90	0.00	0.00	0.00	0.00
CHARLES RIVER LABORATORIES	159864107	0.00	132.37	20,938.30	-20,938.30	0.00	0.00	0.00	0.00
CHATHAM LODGING TR	16208T102	0.00	18.15	20,066.80	-20,066.80	0.00	0.00	0.00	1,169.85
CHEESECAKE FACTORY INC	163072101	0.00	41.68	0.00	0.00	0.00	0.00	0.00	0.00
CHEFS WHSE INC HOLDINGS LLC	163086101	0.00	24.25	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
CHEMED CORP	16359R103	0.00	417.57	21,246.00	-21,246.00	0.00	0.00	0.00	65.80
CHEMOURS CO	163851108	0.00	40.29	0.00	0.00	0.00	0.00	0.00	0.00
CHESAPEAKE LODGING TR	165240102	0.00	28.77	19,480.00	-19,480.00	0.00	0.00	0.00	640.00
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	0.00	4.03	16,185.60	-16,185.60	0.00	0.00	0.00	611.62
CHILDRENS PLACE RETAIL STS INC	168905107	0.00	140.75	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	53.58	19,078.50	-19,078.50	0.00	0.00	0.00	0.00
CIT GROUP INC	125581801	0.00	45.31	0.00	0.00	0.00	0.00	0.00	339.50
CITI TRENDS INC	17306X102	0.00	18.3	0.00	0.00	0.00	0.00	0.00	74.40
CLEAN ENERGY FUELS CORP	184499101	0.00	3.69	0.00	0.00	0.00	0.00	0.00	0.00
CLEARWAY ENERGY INC -C	18539C204	0.00	16.86	20,958.75	-20,958.75	0.00	0.00	0.00	622.00
CLEVELAND-CLIFFS INC NEW	185899101	0.00	7.03	0.00	0.00	0.00	0.00	0.00	0.00
CLOUD PEAK ENERGY INC	18911Q102	0.00	0.8375	0.00	0.00	0.00	0.00	0.00	0.00
CNO FINL GROUP INC	12621E103	0.00	15.83	0.00	0.00	0.00	0.00	0.00	159.50
CNX RES CORP	12653C108	0.00	7.97	20,498.90	-20,498.90	0.00	0.00	0.00	0.00
COGENT COMMUNICATIONS GROUP	19239V302	0.00	51.98	0.00	0.00	0.00	0.00	0.00	0.00
COHU INC	192576106	0.00	14.55	21,292.75	-21,292.75	0.00	0.00	0.00	159.00
COLFAX CORP	194014106	0.00	29.68	21,945.00	-21,945.00	0.00	0.00	0.00	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	36.43	0.00	0.00	0.00	0.00	0.00	34.20
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	0.00	6.35	12,369.00	-12,369.00	0.00	0.00	0.00	0.00
COMMUNITY HEALTH SYS INC NEW	203668108	0.00	3.6	18,146.70	-18,146.70	0.00	0.00	0.00	0.00
COMMUNITY TRUST BANCORPORATION	204149108	0.00	42.58	13,467.40	-13,467.40	0.00	0.00	0.00	405.00
COMMVault SYS INC	204166102	0.00	44.71	23,931.45	-23,931.45	0.00	0.00	0.00	0.00
COMPUTER PROGRAMS & SYS INC	205306103	0.00	22.61	20,205.50	-20,205.50	0.00	0.00	0.00	245.50
COMTECH TELECOMMUNICATIONS	205826209	0.00	32.5	20,810.70	-20,810.70	0.00	0.00	0.00	264.50
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

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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
CONMED CORP	207410101	0.00	80.48	21,186.00	-21,186.00	0.00	0.00	0.00	132.00
CONNECTONE BANCORP INC NEW	20786W107	0.00	22.2	0.00	0.00	0.00	0.00	0.00	84.60
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	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	16.97	19,702.15	-19,702.15	0.00	0.00	0.00	1,399.15
CORNERSTONE BUILDING BRANDS INC	21925D109	0.00	5.83	15,986.25	-15,986.25	0.00	0.00	0.00	0.00
COSAN LTD CL A	G25343107	0.00	14.02	0.00	0.00	0.00	0.00	0.00	0.00
COSTAMARE INC	Y1771G102	0.00	4.39	0.00	0.00	0.00	0.00	0.00	0.00
COVENANT TRANSPORT INC CL A	22284P105	0.00	16.44	20,448.00	-20,448.00	0.00	0.00	0.00	0.00
COWEN GROUP INC NEW CLASS A	223622606	0.00	15.39	20,476.90	-20,476.90	0.00	0.00	0.00	0.00
CRA INTL INC	12618T105	0.00	50.89	0.00	0.00	0.00	0.00	0.00	0.00
CREE INC	225447101	0.00	37.83	0.00	0.00	0.00	0.00	0.00	0.00
CRESCENT PT ENERGY CORP COM	22576C101	0.00	4.26	0.00	0.00	0.00	0.00	0.00	0.00
CROCS INC COM	227046109	0.00	19.75	22,992.30	-22,992.30	0.00	0.00	0.00	0.00
CROSS COUNTRY HEALTHCARE INC	227483104	0.00	10.3	18,141.75	-18,141.75	0.00	0.00	0.00	0.00
CSG SYSTEMS INTL INC	126349109	0.00	35.07	0.00	0.00	0.00	0.00	0.00	0.00
CTS CORP	126501105	0.00	26.46	22,006.50	-22,006.50	0.00	0.00	0.00	68.00
CUSTOMERS BANCORP INC	23204G100	0.00	20.74	21,476.00	-21,476.00	0.00	0.00	0.00	0.00
DAKTRONICS INC	234264109	0.00	7.31	0.00	0.00	0.00	0.00	0.00	0.00
DEAN FOODS CO	242370203	0.00	0.9238	18,821.40	-18,821.40	0.00	0.00	0.00	0.00
DECKERS OUTDOOR CORP	243537107	0.00	147.36	23,031.00	-23,031.00	0.00	0.00	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
DELUXE CORPORATION	248019101	0.00	49.16	0.00	0.00	0.00	0.00	0.00	345.00
DENBURY RESOURCES INC COM NEW	247916208	0.00	1.08	0.00	0.00	0.00	0.00	0.00	0.00
DEPOMED INC	249908104	0.00	7.3	0.00	0.00	0.00	0.00	0.00	0.00
DESIGNER BRANDS INC	250565108	0.00	17.12	17,413.50	-17,413.50	0.00	0.00	0.00	556.25
DEVRY INC DEL	251893103	0.00	37.2	0.00	0.00	0.00	0.00	0.00	0.00
DHI GROUP INC	23331S100	0.00	2.43	12,752.80	-12,752.80	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
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	10.25	0.00	0.00	0.00	0.00	0.00	288.13
DICKS SPORTING GOODS INC	253393102	0.00	40.81	14,976.00	-14,976.00	0.00	0.00	0.00	236.50
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	0.00	0.00	0.00	0.00	0.00	0.00
DIODES INC	254543101	0.00	40.15	22,904.60	-22,904.60	0.00	0.00	0.00	0.00
DOMTAR CORP	257559203	0.00	35.81	19,672.80	-19,672.80	0.00	0.00	0.00	691.47
DSW INC COMMON STOCK CL A	23334L102	0.00	22.51	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	0.00	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	0.00	6.09	19,162.00	-19,162.00	0.00	0.00	0.00	1,025.10
EAGLE BANCORP INC MD	268948106	0.00	44.62	22,893.70	-22,893.70	0.00	0.00	0.00	101.20
EAGLE PHARMACEUTICALS INC	269796108	0.00	56.57	0.00	0.00	0.00	0.00	0.00	0.00
ECHO GLOBAL LOGISTICS INC	27875T101	0.00	22.65	20,838.25	-20,838.25	0.00	0.00	0.00	0.00
EDGEWELL PERS CARE CO	28035Q102	0.00	32.49	19,982.25	-19,982.25	0.00	0.00	0.00	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	0.00	37.19	18,476.00	-18,476.00	0.00	0.00	0.00	0.00
ELLIS PERRY INTL INC	288853104	0.00	26.67	0.00	0.00	0.00	0.00	0.00	0.00
EMCOR GROUP INC	29084Q100	0.00	86.12	20,294.60	-20,294.60	0.00	0.00	0.00	76.40
EMERGENT BIOSOLUTIONS INC	29089Q105	0.00	51.68	22,230.00	-22,230.00	0.00	0.00	0.00	0.00
EMPLOYERS HLDGS INC	292218104	0.00	43.58	0.00	0.00	0.00	0.00	0.00	0.00
ENANTA PHARMACEUTICALS INC	29251M106	0.00	60.08	0.00	0.00	0.00	0.00	0.00	0.00
ENCOMPASS HEALTH CORP	29261A100	0.00	63.28	19,127.00	-19,127.00	0.00	0.00	0.00	294.30
ENCORE CAPITAL GROUP INC	292554102	0.00	29.54	23,617.50	-23,617.50	0.00	0.00	0.00	0.00
ENCORE WIRE CORP	292562105	0.00	56.28	0.00	0.00	0.00	0.00	0.00	8.80
ENDO INTERNATIONAL PLC	G30401106	0.00	3.21	16,388.50	-16,388.50	0.00	0.00	0.00	0.00
ENERPLUS CORP	292766102	0.00	7.44	0.00	0.00	0.00	0.00	0.00	77.23
ENGILITY HLDGS INC NEW	29286C107	0.00	31.03	0.00	0.00	0.00	0.00	0.00	0.00
ENNIS INC	293389102	0.00	20.11	0.00	0.00	0.00	0.00	0.00	469.13

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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
ENOVA INTL INC -W/I	29357K103	0.00	23.9	0.00	0.00	0.00	0.00	0.00	0.00
ENPRO INDUSTRIES INC	29355X107	0.00	68.65	20,434.00	-20,434.00	0.00	0.00	0.00	275.00
ENSCO PLC	G3157S106	0.00	5.65	0.00	0.00	0.00	0.00	0.00	0.00
ENSIGN GROUP INC	29358P101	0.00	47.43	19,782.90	-19,782.90	0.00	0.00	0.00	68.89
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
ENTERCOM COMMUNICATIONS CORP C	293639100	0.00	3.34	0.00	0.00	0.00	0.00	0.00	458.40
ENTERPRISE FINL SVCS CORP	293712105	0.00	39.19	0.00	0.00	0.00	0.00	0.00	69.30
ENTRAVISION COMMUNICATIONS COR	29382R107	0.00	2.91	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	0.00	0.00	0.00	0.00	0.00
ESSENT GROUP LTD	G3198U102	0.00	47.45	0.00	0.00	0.00	0.00	0.00	0.00
ETHAN ALLEN INTERIORS INC	297602104	0.00	19.1	20,844.15	-20,844.15	0.00	0.00	0.00	1,860.45
EVERTEC INC	30040P103	0.00	31.22	24,251.50	-24,251.50	0.00	0.00	0.00	119.75
EXANTAS CAP CORP	30068N105	0.00	10.18	0.00	0.00	0.00	0.00	0.00	0.00
EXPRESS INC	30219E103	0.00	3.44	15,278.90	-15,278.90	0.00	0.00	0.00	0.00
EXTREME NETWORKS INC	30226D106	0.00	7.275	0.00	0.00	0.00	0.00	0.00	0.00
EZCORP INC CL A NON VTG	302301106	0.00	6.455	0.00	0.00	0.00	0.00	0.00	0.00
FABRINET	G3323L100	0.00	52.3	24,115.70	-24,115.70	0.00	0.00	0.00	0.00
FCB FINL HLDGS INC - CL A	30255G103	0.00	39.13	0.00	0.00	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	0.00	30.18	13,107.00	-13,107.00	0.00	0.00	0.00	414.80
FINISH LINE INC CL A	317923100	0.00	13.57	0.00	0.00	0.00	0.00	0.00	0.00
FIRST AMERN FINL CORP	31847R102	0.00	57.06	21,873.60	-21,873.60	0.00	0.00	0.00	205.80
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	0.00	28.74	12,867.75	-12,867.75	0.00	0.00	0.00	118.75
FIRST FINANCIAL CORP IND	320218100	0.00	43.47	12,647.25	-12,647.25	0.00	0.00	0.00	301.05
FIRST FINL BANCORP	320209109	0.00	31.45	0.00	0.00	0.00	0.00	0.00	0.00
FIRST INTERNET BANCORP	320557101	0.00	21.41	14,512.40	-14,512.40	0.00	0.00	0.00	87.90
FIRST LONG IS CORP	320734106	0.00	21.35	13,366.50	-13,366.50	0.00	0.00	0.00	258.40
FIRST MERCHANTS CORP	320817109	0.00	37.635	18,677.15	-18,677.15	0.00	0.00	0.00	465.70

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SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
FIRST 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	0.00	45.73	19,564.90	-19,564.90	0.00	0.00	0.00	363.15
FLAGSTAR BANCORP INC	337930705	0.00	36.35	20,856.00	-20,856.00	0.00	0.00	0.00	60.00
FLOWERS FOODS INC	343498101	0.00	21.74	21,517.55	-21,517.55	0.00	0.00	0.00	209.70
FOOT LOCKER INC	344849104	0.00	43.16	20,216.00	-20,216.00	0.00	0.00	0.00	374.30
FORMFACTOR INC	346375108	0.00	12.95	0.00	0.00	0.00	0.00	0.00	0.00
FOSSIL GROUP INC	34988V106	0.00	12.51	21,235.50	-21,235.50	0.00	0.00	0.00	0.00
FRANCESCAS HLDGS CORP	351793104	0.00	7.55	0.00	0.00	0.00	0.00	0.00	0.00
FRANKLIN FINL NETWORK INC	35352P104	0.00	27.86	17,799.75	-17,799.75	0.00	0.00	0.00	55.20
FRANKLIN STR PPTYS CORP COMMON	35471R106	0.00	7.24	18,098.15	-18,098.15	0.00	0.00	0.00	522.90
FREIGHTCAR AMER INC	357023100	0.00	17.12	0.00	0.00	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	0.00	0.00	0.00	0.00	0.00	0.00
GAMESTOP CORP NEW CL A	36467W109	0.00	4.02	16,595.30	-16,595.30	0.00	0.00	0.00	632.70
GANNETT SPINCO INC	36473H104	0.00	10.54	20,514.65	-20,514.65	0.00	0.00	0.00	0.00
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	0.00	40.02	16,612.50	-16,612.50	0.00	0.00	0.00	0.00
GENWORTH FINL INC CL A	37247D106	0.00	4.4	25,070.80	-25,070.80	0.00	0.00	0.00	0.00
GLATFELTER	377316104	0.00	15.39	0.00	0.00	0.00	0.00	0.00	0.00
GLOBAL BRASS & COPPER HLDGS INC	37953G103	0.00	43.39	18,485.25	-18,485.25	0.00	0.00	0.00	66.15
GLOBAL MEDICAL REIT, INC	37954A204	0.00	9.22	0.00	0.00	0.00	0.00	0.00	0.00
GNC HLDGS INC	36191G107	0.00	2.73	0.00	0.00	0.00	0.00	0.00	0.00
GOVERNMENT PPTYS INCOME TR	38376A103	0.00	32.98	0.00	0.00	0.00	0.00	0.00	0.00
GOVERNMENT PROPERTIES INCOME TR	67623C109	0.00	30.64	20,232.15	-20,232.15	0.00	0.00	0.00	1,360.15
GRANITE CONSTRUCTION INC	387328107	0.00	45.68	0.00	0.00	0.00	0.00	0.00	0.00
GREAT SOUTHERN BANCORP INC	390905107	0.00	56.95	12,428.10	-12,428.10	0.00	0.00	0.00	540.90
GREEN BANCORP INC	39260X100	0.00	24	0.00	0.00	0.00	0.00	0.00	0.00
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	10.595	0.00	0.00	0.00	0.00	0.00	186.60
GREENBRIER CORP	393657101	0.00	51.8	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
GREENHILL & CO INC	395259104	0.00	16.6	0.00	0.00	0.00	0.00	0.00	64.75
GREENLIGHT CAPITAL RE LTD - A	G4095J109	0.00	15.5	0.00	0.00	0.00	0.00	0.00	0.00
GREIF INC CL A	397624107	0.00	32.55	17,441.70	-17,441.70	0.00	0.00	0.00	462.00
GROUP 1 AUTOMOTIVE INC	398905109	0.00	92.31	0.00	0.00	0.00	0.00	0.00	53.20
GUESS INC	401617105	0.00	19.51	18,381.45	-18,381.45	0.00	0.00	0.00	199.12
GULFPORT ENERGY CORP	402635304	0.00	2.71	16,178.50	-16,178.50	0.00	0.00	0.00	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	0.00	126.14	21,510.75	-21,510.75	0.00	0.00	0.00	0.00
HALCON RES CORP	40537Q605	0.00	2.8	0.00	0.00	0.00	0.00	0.00	0.00
HALYARD HEALTH INC	40650V100	0.00	47.37	0.00	0.00	0.00	0.00	0.00	0.00
HANCOCK HLDG CO	410120109	0.00	38.295	0.00	0.00	0.00	0.00	0.00	310.50
HANMI FINANCIAL CORP	410495204	0.00	18.78	22,359.50	-22,359.50	0.00	0.00	0.00	772.80
HANOVER INS GROUP INC	410867105	0.00	135.54	0.00	0.00	0.00	0.00	0.00	126.00
HARSCO CORP	415864107	0.00	22.1	0.00	0.00	0.00	0.00	0.00	0.00
HAVERTY FURNITURE COS INC	419596101	0.00	20.27	17,841.00	-17,841.00	0.00	0.00	0.00	490.10
HAWAIIAN ELECTRIC INDS INC	419870100	0.00	45.61	0.00	0.00	0.00	0.00	0.00	382.40
HAYNES INTL INC	420877201	0.00	35.84	0.00	0.00	0.00	0.00	0.00	119.90
HCI GROUP INC	40416E103	0.00	42.04	0.00	0.00	0.00	0.00	0.00	170.00
HEALTHSOUTH CORP	421924309	0.00	50.51	0.00	0.00	0.00	0.00	0.00	0.00
HEALTHSTREAM INC	42222N103	0.00	25.89	21,493.50	-21,493.50	0.00	0.00	0.00	0.00
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	0.00	27.3	21,521.10	-21,521.10	0.00	0.00	0.00	294.00
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	0.00	6.76	16,148.85	-16,148.85	0.00	0.00	0.00	0.00
HERITAGE COMMERCE CORP	426927109	0.00	11.755	0.00	0.00	0.00	0.00	0.00	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	0.00	0.00	0.00	0.00	0.00	0.00
HERSHA HOSPITALITY TR	427825500	0.00	14.88	23,766.70	-23,766.70	0.00	0.00	0.00	757.40
HIBBETT SPORTS INC	428567101	0.00	22.9	15,873.00	-15,873.00	0.00	0.00	0.00	0.00
HILL-ROM HOLDINGS INC	431475102	0.00	105.23	21,252.00	-21,252.00	0.00	0.00	0.00	100.80
HILLTOP HLDGS INC	432748101	0.00	19.54	0.00	0.00	0.00	0.00	0.00	0.00
HMS HLDGS CORP	40425J101	0.00	34.465	0.00	0.00	0.00	0.00	0.00	0.00
HNI CORP	404251100	0.00	35.5	0.00	0.00	0.00	0.00	0.00	578.23

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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
HOLLYSYS AUTOMATION TECHNOLOGIE	G45667105	0.00	14.74	22,237.70	-22,237.70	0.00	0.00	0.00	0.00
HOME BANCSHARES INC	436893200	0.00	18.795	20,751.80	-20,751.80	0.00	0.00	0.00	482.60
HOMESTREET INC	43785V102	0.00	26.8	0.00	0.00	0.00	0.00	0.00	0.00
HOPE BANCORP INC	43940T109	0.00	14.34	18,976.00	-18,976.00	0.00	0.00	0.00	692.30
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	0.00	28.05	0.00	0.00	0.00	0.00	0.00	0.00
HORIZON THERAPEUTICS PUBLIC	G46188101	0.00	27.23	21,591.70	-21,591.70	0.00	0.00	0.00	0.00
HOSPITALITY PROPERTIES TRUST	44106M102	0.00	25.79	20,417.40	-20,417.40	0.00	0.00	0.00	1,433.25
HUB GROUP INC CL A	443320106	0.00	46.5	22,242.00	-22,242.00	0.00	0.00	0.00	0.00
HUDBAY MINERALS INC	443628102	0.00	6.6309	24,642.26	-24,642.26	0.00	0.00	0.00	26.57
HUNTSMAN CORP	447011107	0.00	23.26	22,762.20	-22,762.20	0.00	0.00	0.00	355.88
HYSTER-YALE MATLS HANDLING INC	449172105	0.00	65.47	0.00	0.00	0.00	0.00	0.00	0.00
IBERIABANK CORP	450828108	0.00	75.54	0.00	0.00	0.00	0.00	0.00	270.90
ICF INTL INC	44925C103	0.00	73.65	0.00	0.00	0.00	0.00	0.00	0.00
ICON PLC	G4705A100	0.00	147.34	20,673.60	-20,673.60	0.00	0.00	0.00	0.00
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
IDACORP INC	451107106	0.00	112.67	0.00	0.00	0.00	0.00	0.00	141.75
IDT CORP	448947507	0.00	14.81	0.00	0.00	0.00	0.00	0.00	0.00
IMAX CORP	45245E109	0.00	24.38	22,948.20	-22,948.20	0.00	0.00	0.00	0.00
IMMERSION CORP	452521107	0.00	7.61	19,577.60	-19,577.60	0.00	0.00	0.00	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	0.00	21.315	22,071.00	-22,071.00	0.00	0.00	0.00	522.90
INDEPENDENT BK GROUP INC	45384B106	0.00	69.25	0.00	0.00	0.00	0.00	0.00	0.00
INDUSTRIAL LOGISTICS PPTYS TR	456237106	0.00	21.38	0.00	0.00	0.00	0.00	0.00	386.10
INFREIT INC	45685L100	0.00	22.49	0.00	0.00	0.00	0.00	0.00	0.00
INNERWORKINGS INC	45773Y105	0.00	3.39	16,624.30	-16,624.30	0.00	0.00	0.00	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	0.00	10.54	22,423.25	-22,423.25	0.00	0.00	0.00	0.00
INSIGHT ENTERPRISES INC	45765U103	0.00	55.69	20,986.25	-20,986.25	0.00	0.00	0.00	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	0.00	75.56	21,352.80	-21,352.80	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
INTER PARFUMS INC	458334109	0.00	66.49	25,244.45	-25,244.45	0.00	0.00	0.00	198.00
INTERFACE INC CL A	458665304	0.00	14.25	0.00	0.00	0.00	0.00	0.00	0.00
INVESCO MORTGAGE CAPITAL INC	461318100	0.00	16.12	0.00	0.00	0.00	0.00	0.00	690.75
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	0.00	26.65	24,666.05	-24,666.05	0.00	0.00	0.00	0.00
JANUS HENDERSON GROUP PLC	G4474Y214	0.00	22.46	22,481.20	-22,481.20	0.00	0.00	0.00	1,162.80
K12 INC	48273U102	0.00	26.4	26,153.45	-26,153.45	0.00	0.00	0.00	0.00
KAISER ALUM CORP	483007704	0.00	97.73	0.00	0.00	0.00	0.00	0.00	0.00
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	24.54	0.00	0.00	0.00	0.00	0.00	79.60
KEARNY FINL CORP MD	48716P108	0.00	14.85	0.00	0.00	0.00	0.00	0.00	0.00
KELLY SERVICES INC CL A	488152208	0.00	26.19	19,865.60	-19,865.60	0.00	0.00	0.00	145.50
KEMET CORP COM NEW	488360207	0.00	23.91	0.00	0.00	0.00	0.00	0.00	0.00
KFORCE INC	493732101	0.00	34.75	23,344.60	-23,344.60	0.00	0.00	0.00	117.00
KINDRED HEALTHCARE INC	494580103	0.00	9.2	0.00	0.00	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	0.00	16.15	20,641.85	-20,641.85	0.00	0.00	0.00	1,395.42
KNOLL INC	498904200	0.00	23.96	0.00	0.00	0.00	0.00	0.00	0.00
KRATON PERFORMANCE POLYMERS INC	50077C106	0.00	32.29	21,512.40	-21,512.40	0.00	0.00	0.00	0.00
KULICKE & SOFFA INDS INC	501242101	0.00	23.48	23,107.80	-23,107.80	0.00	0.00	0.00	396.60
LA Z BOY INCORPORATED	505336107	0.00	33.59	0.00	0.00	0.00	0.00	0.00	92.95
LAKELAND BANCORP INC	511637100	0.00	14.93	17,401.75	-17,401.75	0.00	0.00	0.00	152.38
LAKELAND FINL CORP	511656100	0.00	43.98	0.00	0.00	0.00	0.00	0.00	307.50
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
LANDSTAR SYSTEM INC	515098101	0.00	112.58	0.00	0.00	0.00	0.00	0.00	75.24
LANTHEUS HLDGS INC	516544103	0.00	17.8	0.00	0.00	0.00	0.00	0.00	0.00
LAREDO PETE HLDGS INC	516806106	0.00	2.41	20,181.50	-20,181.50	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
LASALLE HOTEL PROPERTIES	517942108	0.00	34.3	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	38.19	20,663.10	-20,663.10	0.00	0.00	0.00	802.80
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	10.39	0.00	0.00	0.00	0.00	0.00	537.10
LHC GROUP INC	50187A107	0.00	98.93	0.00	0.00	0.00	0.00	0.00	0.00
LIFEPOINT HOSPITALS INC	53219L109	0.00	64.8	0.00	0.00	0.00	0.00	0.00	0.00
LIGAND PHARMACEUTICALS INC CL B	53220K504	0.00	99.54	0.00	0.00	0.00	0.00	0.00	0.00
LITHIA MTRS INC - CL A	536797103	0.00	132.38	0.00	0.00	0.00	0.00	0.00	39.00
LOGITECH INTERNATIONAL-REG	H50430232	0.00	36.47	0.00	0.00	0.00	0.00	0.00	0.00
LOGMEIN INC	54142L109	0.00	70.96	0.00	0.00	0.00	0.00	0.00	100.75
LOUISIANA PAC CORP	546347105	0.00	22.22	0.00	0.00	0.00	0.00	0.00	0.00
LUMINEX CORP DEL	55027E102	0.00	22.81	21,376.75	-21,376.75	0.00	0.00	0.00	111.00
MACERICH COMPANY (THE)	554382101	0.00	31.59	0.00	0.00	0.00	0.00	0.00	0.00
MADDEN STEVEN LTD	556269108	0.00	35.79	0.00	0.00	0.00	0.00	0.00	0.00
MAGELLAN HEALTH SVCS INC	559079207	0.00	62.1	21,618.20	-21,618.20	0.00	0.00	0.00	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	0.00	2.41	18,249.00	-18,249.00	0.00	0.00	0.00	0.00
MAMMOTH ENERGY SERVICES, INC	56155L108	0.00	3.64	0.00	0.00	0.00	0.00	0.00	212.50
MANHATTAN ASSOCS INC	562750109	0.00	48.12	0.00	0.00	0.00	0.00	0.00	0.00
MANPOWER INC WIS	56418H100	0.00	84.24	20,736.00	-20,736.00	0.00	0.00	0.00	305.20
MANTECH INTERNATIONAL CORP CL A	564563104	0.00	53.91	0.00	0.00	0.00	0.00	0.00	0.00
MARTEN TRANSPORT LTD	573075108	0.00	19.67	0.00	0.00	0.00	0.00	0.00	34.05
MASIMO CORP	574795100	0.00	148.79	23,621.40	-23,621.40	0.00	0.00	0.00	0.00
MATERION CORP COM	576690101	0.00	58.03	19,795.60	-19,795.60	0.00	0.00	0.00	50.92
MATRIX SVC CO	576853105	0.00	19.87	21,348.60	-21,348.60	0.00	0.00	0.00	0.00
MATTHEWS INTL CORP CL A	577128101	0.00	35.39	0.00	0.00	0.00	0.00	0.00	260.00
MAXIMUS INC	577933104	0.00	77.26	20,828.80	-20,828.80	0.00	0.00	0.00	245.00
MB FINANCIAL INC	55264U108	0.00	42.82	0.00	0.00	0.00	0.00	0.00	0.00
MCDERMOTT INTERNATIONAL INC	580037703	0.00	19.34	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
MCGRATH RENTCORP	580589109	0.00	34.63	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
MDU RESOURCES GROUP INC	552690109	0.00	28.19	20,264.00	-20,264.00	0.00	0.00	0.00	577.12
MEDEQUITIES REALTY TRUST, INC	58409L306	0.00	11.57	15,253.20	-15,253.20	0.00	0.00	0.00	0.00
MEDICAL PPTYS TR INC COMMON	58463J304	0.00	19.56	20,582.40	-20,582.40	0.00	0.00	0.00	1,038.75
MEDIFAST INC COM	58470H101	0.00	125.02	0.00	0.00	0.00	0.00	0.00	0.00
MEDNAX INC	58502B106	0.00	22.62	19,965.00	-19,965.00	0.00	0.00	0.00	0.00
MEDPACE HLDGS INC	58506Q109	0.00	84.04	21,172.00	-21,172.00	0.00	0.00	0.00	0.00
MEET GROUP INC	58513U101	0.00	3.275	0.00	0.00	0.00	0.00	0.00	0.00
MELLANOX TECHNOLOGIES LTD	M51363113	0.00	120.3	24,018.80	-24,018.80	0.00	0.00	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	0.00	13.51	17,643.60	-17,643.60	0.00	0.00	0.00	0.00
MERCURY GEN CORP NEW	589400100	0.00	53.5	0.00	0.00	0.00	0.00	0.00	282.37
MEREDITH CORP	589433101	0.00	36.66	0.00	0.00	0.00	0.00	0.00	261.63
MERIDIAN BIOSCIENCE INC	589584101	0.00	9.49	23,088.80	-23,088.80	0.00	0.00	0.00	166.25
MERITOR INC	59001K100	0.00	18.5	23,166.70	-23,166.70	0.00	0.00	0.00	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	0.00	54.92	20,231.40	-20,231.40	0.00	0.00	0.00	138.60
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	0.00	12.58	21,181.50	-21,181.50	0.00	0.00	0.00	104.40
MILLER HERMAN INC	600544100	0.00	46.5	0.00	0.00	0.00	0.00	0.00	247.39
MINERALS TECHNOLOGIES INC	603158106	0.00	53.09	0.00	0.00	0.00	0.00	0.00	20.50
MITEL NETWORKS CORP	60671Q104	0.00	8.39	0.00	0.00	0.00	0.00	0.00	0.00
MKS INSTRUMENTS INC	55306N104	0.00	71.46	20,675.20	-20,675.20	0.00	0.00	0.00	64.00
MODINE MFG CO	607828100	0.00	10.81	0.00	0.00	0.00	0.00	0.00	0.00
MOLINA HEALTHCARE INC	60855R100	0.00	109.72	21,500.70	-21,500.70	0.00	0.00	0.00	0.00
MONTAGE RESOURCES CORPORATION	61179L100	0.00	3.78	0.00	0.00	0.00	0.00	0.00	0.00
MOOG INC	615394202	0.00	77.96	0.00	0.00	0.00	0.00	0.00	0.00
MORTGAGE INVESTMENT CORP	55378A105	0.00	19.95	0.00	0.00	0.00	0.00	0.00	0.00
MOVADO GROUP INC	624580106	0.00	35.65	19,920.60	-19,920.60	0.00	0.00	0.00	0.00
MSG NETWORK INC	553573106	0.00	16.22	21,793.00	-21,793.00	0.00	0.00	0.00	0.00
MURPHY OIL CORP	626717102	0.00	23.39	0.00	0.00	0.00	0.00	0.00	0.00
MYERS INDS INC	628464109	0.00	16.93	16,167.70	-16,167.70	0.00	0.00	0.00	583.87

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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	0.00	28.63	22,093.20	-22,093.20	0.00	0.00	0.00	0.00
NABORS INDUSTRIES LTD	G6359F103	0.00	1.87	0.00	0.00	0.00	0.00	0.00	146.45
NACCO IND INC CL A	629579103	0.00	36.85	0.00	0.00	0.00	0.00	0.00	0.00
NANOMETRICS INC	630077105	0.00	29.79	18,721.05	-18,721.05	0.00	0.00	0.00	0.00
NATIONAL CINEMEDIA INC	635309107	0.00	8.2	0.00	0.00	0.00	0.00	0.00	417.35
NATIONAL FUEL GAS CO N J	636180101	0.00	46.92	19,960.20	-19,960.20	0.00	0.00	0.00	357.15
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	0.00	81.85	21,966.00	-21,966.00	0.00	0.00	0.00	412.60
NATIONSTAR MTG HLDGS INC	63861C109	0.00	17.12	0.00	0.00	0.00	0.00	0.00	0.00
NATURAL GROCERS BY VITAMIN COTTA	63888U108	0.00	9.99	17,782.80	-17,782.80	0.00	0.00	0.00	0.00
NATUS MEDICAL INC	639050103	0.00	31.84	22,629.95	-22,629.95	0.00	0.00	0.00	0.00
NAVIENT CORP	63938C108	0.00	12.8	20,395.15	-20,395.15	0.00	0.00	0.00	909.60
NAVIGANT CONSULTING CO	63935N107	0.00	23.19	22,607.00	-22,607.00	0.00	0.00	0.00	106.75
NCI	628852204	0.00	5.71	0.00	0.00	0.00	0.00	0.00	0.00
NCR CORP NEW	62886E108	0.00	31.56	20,887.40	-20,887.40	0.00	0.00	0.00	0.00
NELNET INC CL A	64031N108	0.00	55.07	22,244.50	-22,244.50	0.00	0.00	0.00	76.50
NETGEAR INC	64111Q104	0.00	70.85	0.00	0.00	0.00	0.00	0.00	0.00
NETSCOUT SYSTEMS INC	64115T104	0.00	23.06	0.00	0.00	0.00	0.00	0.00	0.00
NEW GOLD INC CDA	644535106	0.00	1.01	0.00	0.00	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	0.00
NEWS CORP NEW	65249B109	0.00	13.92	20,203.00	-20,203.00	0.00	0.00	0.00	178.00
NEXEO SOLUTIONS INC	65342H102	0.00	12.25	0.00	0.00	0.00	0.00	0.00	0.00
NEXTGEN HEALTHCARE INC. COM	65343C102	0.00	15.67	20,301.00	-20,301.00	0.00	0.00	0.00	0.00
NIC INC	62914B100	0.00	20.65	22,152.00	-22,152.00	0.00	0.00	0.00	316.80
NOBLE CORP PLC	G65431101	0.00	2.63	18,182.80	-18,182.80	0.00	0.00	0.00	0.00
NORTHWESTERN CORP	668074305	0.00	75.05	20,209.60	-20,209.60	0.00	0.00	0.00	391.00
NOVA MEASURING INSTRUMENTS LTD	M7516K103	0.00	27.25	0.00	0.00	0.00	0.00	0.00	0.00
NOW INC	67011P100	0.00	11.47	0.00	0.00	0.00	0.00	0.00	0.00
NRG ENERGY INC	629377508	0.00	36.19	0.00	0.00	0.00	0.00	0.00	0.00
NU SKIN ENTERPRISES INC	67018T105	0.00	42.53	0.00	0.00	0.00	0.00	0.00	358.90
NUANCE COMMUNICATIONS INC	67020Y100	0.00	16.31	0.00	0.00	0.00	0.00	0.00	0.00

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OAKTREE SPECIALTY LENDING CORP	67401P108	0.00	5.18	0.00	0.00	0.00	0.00	0.00	680.68
OCEANEERING INTL INC	675232102	0.00	21.24	0.00	0.00	0.00	0.00	0.00	0.00
OCWEN FINANCIAL CORP	675746309	0.00	1.9	19,215.60	-19,215.60	0.00	0.00	0.00	0.00
OFFICE DEPOT INC	676220106	0.00	1.755	16,550.70	-16,550.70	0.00	0.00	0.00	615.50
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	0.00	18.72	23,126.50	-23,126.50	0.00	0.00	0.00	642.00
OMEGA PROTEIN CORP	68210P107	0.00	16	0.00	0.00	0.00	0.00	0.00	0.00
ONEMAIN HLDGS INC	68268W103	0.00	36.68	0.00	0.00	0.00	0.00	0.00	1,260.00
ORASURE TECHNOLOGIES INC	68554V108	0.00	7.47	21,958.40	-21,958.40	0.00	0.00	0.00	0.00
ORION GROUP HOLDINGS, INC	68628V308	0.00	7.83	0.00	0.00	0.00	0.00	0.00	0.00
ORITANI FINL CORP DEL	68633D103	0.00	15.59	0.00	0.00	0.00	0.00	0.00	0.00
ORTHOFIX INTL N V	N6748L102	0.00	61.49	0.00	0.00	0.00	0.00	0.00	0.00
ORTHOFIX MED INC	68752M108	0.00	53.02	20,733.55	-20,733.55	0.00	0.00	0.00	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	0.00	101.56	23,822.50	-23,822.50	0.00	0.00	0.00	0.00
OTTER TAIL CORPORATION	689648103	0.00	52.81	0.00	0.00	0.00	0.00	0.00	169.75
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	0.00	1.82	11,171.80	-11,171.80	0.00	0.00	0.00	0.00
OWENS & MINOR INC	690732102	0.00	5.81	20,730.75	-20,730.75	0.00	0.00	0.00	228.12
OWENS ILL INC	690768403	0.00	17.27	23,791.20	-23,791.20	0.00	0.00	0.00	138.75
PACIFIC CITY FINL	69406T408	0.00	17.04	0.00	0.00	0.00	0.00	0.00	0.00
PACIFIC ETHANOL INC	69423U305	0.00	0.861	0.00	0.00	0.00	0.00	0.00	0.00
PACWEST BANCORP	695263103	0.00	36.34	0.00	0.00	0.00	0.00	0.00	0.00
PAR PETE CORP	69888T207	0.00	16.87	0.00	0.00	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
PATRICK INDS INC	703343103	0.00	42.88	0.00	0.00	0.00	0.00	0.00	0.00
PATTERSON COS INC	703395103	0.00	17.82	19,070.20	-19,070.20	0.00	0.00	0.00	821.60
PBF ENERGY INC	69318G106	0.00	26.4	22,378.95	-22,378.95	0.00	0.00	0.00	205.50
PC CONNECTION INC	69318J100	0.00	38.9	19,770.45	-19,770.45	0.00	0.00	0.00	212.80
PC MALL INC	69323K100	0.00	35.04	15,849.00	-15,849.00	0.00	0.00	0.00	0.00
PCB BANCORP COM	69320M109	0.00	16.45	16,354.25	-16,354.25	0.00	0.00	0.00	88.30
PDL BIOPHARMA INC	69329Y104	0.00	2.16	22,881.00	-22,881.00	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
PEABODY ENERGY CORP NEW	704551100	0.00	14.72	20,878.80	-20,878.80	0.00	0.00	0.00	1,752.25
PEAPACK GLADSTONE FINL CORP	704699107	0.00	28.03	17,877.80	-17,877.80	0.00	0.00	0.00	102.00
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	0.00	21.21	21,153.70	-21,153.70	0.00	0.00	0.00	0.00
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	0.00	0.00	0.00	0.00	0.00	0.00
PEOPLES BANCORP INC	709789101	0.00	34.9	0.00	0.00	0.00	0.00	0.00	0.00
PERFICIENT INC	71375U101	0.00	38.58	20,034.00	-20,034.00	0.00	0.00	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	9.34	0.00	0.00	0.00	0.00	0.00	0.00
PIEDMONT OFFICE RLTY TR INC CL A	720190206	0.00	19.36	0.00	0.00	0.00	0.00	0.00	268.80
PIER #1 INC	720279108	0.00	2.16	0.00	0.00	0.00	0.00	0.00	0.00
PITNEY BOWES INC	724479100	0.00	4.57	19,089.30	-19,089.30	0.00	0.00	0.00	700.25
PLANTRONICS INC NEW	727493108	0.00	45.77	0.00	0.00	0.00	0.00	0.00	0.00
PLEXUS CORP	729132100	0.00	51.08	0.00	0.00	0.00	0.00	0.00	0.00
POINTS INTL LTD	730843208	0.00	10.97	14,093.40	-14,093.40	0.00	0.00	0.00	0.00
PORTLAND GEN ELEC CO PP	736508847	0.00	56.37	20,861.75	-20,861.75	0.00	0.00	0.00	505.05
POWELL INDS INC	739128106	0.00	39.15	0.00	0.00	0.00	0.00	0.00	0.00
PRECISION DRILLING CORP	74022D308	0.00	1.14	20,192.70	-20,192.70	0.00	0.00	0.00	0.00
PREFERRED BK LOS ANGELES CA	740367404	0.00	52.38	16,689.75	-16,689.75	0.00	0.00	0.00	391.50
PREMIER INC	74051N102	0.00	28.92	19,982.25	-19,982.25	0.00	0.00	0.00	0.00
PRESTIGE BRANDS HLDGS INC	74112D101	0.00	34.69	19,608.80	-19,608.80	0.00	0.00	0.00	0.00
PRIMORIS SVCS CORP	74164F103	0.00	21.17	0.00	0.00	0.00	0.00	0.00	0.00
PROASSURANCE CORPORATION	74267C106	0.00	34.61	22,510.80	-22,510.80	0.00	0.00	0.00	449.55
PROGRESS SOFTWARE CORP	743312100	0.00	36.23	25,020.45	-25,020.45	0.00	0.00	0.00	0.00
PROSPERITY BANCSHARES INC	743606105	0.00	71.14	0.00	0.00	0.00	0.00	0.00	145.55
PROVIDENCE SVC CORP	743815102	0.00	59.46	19,506.50	-19,506.50	0.00	0.00	0.00	0.00
QCR HLDGS INC	74727A104	0.00	36.85	0.00	0.00	0.00	0.00	0.00	0.00
QEP RES INC	74733V100	0.00	12.18	0.00	0.00	0.00	0.00	0.00	0.00
QUAD / GRAPHICS INC CL A	747301109	0.00	10.51	20,636.00	-20,636.00	0.00	0.00	0.00	2,041.50
QUALITY SYS INC	747582104	0.00	22.11	0.00	0.00	0.00	0.00	0.00	0.00
QUANEX BUILDING PRODUCTS	747619104	0.00	18.08	18,618.30	-18,618.30	0.00	0.00	0.00	197.20

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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
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	0.00	0.00	0.00	0.00	0.00	0.00
QUINSTREET INC	74874Q100	0.00	15.85	22,640.85	-22,640.85	0.00	0.00	0.00	0.00
RADIAN GROUP INC	750236101	0.00	22.84	20,450.00	-20,450.00	0.00	0.00	0.00	8.38
RADIANT LOGISTICS INC	75025X100	0.00	5.17	0.00	0.00	0.00	0.00	0.00	0.00
RALPH LAUREN CORP	751212101	0.00	95.47	22,243.90	-22,243.90	0.00	0.00	0.00	406.25
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	0.00	0.00	0.00	0.00	0.00	0.00
RANGE RESOURCES CORP	75281A109	0.00	3.82	0.00	0.00	0.00	0.00	0.00	68.00
RAYONIER ADVANCED MATLS INC	75508B104	0.00	3.51	0.00	0.00	0.00	0.00	0.00	0.00
RBB BANCORP	74930B105	0.00	19.69	11,771.90	-11,771.90	0.00	0.00	0.00	156.00
REALOGY HLDGS CORP	75605Y106	0.00	6.68	0.00	0.00	0.00	0.00	0.00	619.20
RED ROBIN GOURMET BURGERS INC	75689M101	0.00	33.26	18,570.40	-18,570.40	0.00	0.00	0.00	0.00
REGAL BELOIT CORP WISCONSIN	758750103	0.00	72.85	21,715.50	-21,715.50	0.00	0.00	0.00	266.60
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	0.00	12.17	24,929.00	-24,929.00	0.00	0.00	0.00	0.00
RENT A CTR INC NEW	76009N100	0.00	25.79	0.00	0.00	0.00	0.00	0.00	0.00
RESOLUTE FST PRODS INC	76117W109	0.00	4.7	20,380.10	-20,380.10	0.00	0.00	0.00	0.00
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	16.99	0.00	0.00	0.00	0.00	0.00	453.80
RETAIL PPTYS AMER INC REIT	76131V202	0.00	12.32	0.00	0.00	0.00	0.00	0.00	319.66
REXNORD CORP NEW	76169B102	0.00	26.18	19,278.00	-19,278.00	0.00	0.00	0.00	0.00
RLJ LODGING TR COM	74965L101	0.00	16.99	19,188.00	-19,188.00	0.00	0.00	0.00	1,237.50
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	0.00	0.00	0.00	0.00	0.00	0.00
RPX CORP	74972G103	0.00	10.45	0.00	0.00	0.00	0.00	0.00	0.00
RR DONNELLEY & SONS CO	257867200	0.00	3.77	18,572.40	-18,572.40	0.00	0.00	0.00	624.30
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	0.00	0.00	0.00	0.00	0.00	0.00
S & T BANCORP INC	783859101	0.00	44.76	0.00	0.00	0.00	0.00	0.00	0.00
SABRA HEALTH CARE REIT INC	78573L106	0.00	21.62	18,045.60	-18,045.60	0.00	0.00	0.00	1,635.75

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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
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	0.00	14.89	15,089.25	-15,089.25	0.00	0.00	0.00	0.00
SANDERSON FARMS INC	800013104	0.00	105.76	0.00	0.00	0.00	0.00	0.00	0.00
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	33.71	0.00	0.00	0.00	0.00	0.00	620.40
SANMINA CORP	801056102	0.00	32.11	21,894.60	-21,894.60	0.00	0.00	0.00	0.00
SCANSOURCE INC	806037107	0.00	30.55	19,940.40	-19,940.40	0.00	0.00	0.00	0.00
SCHNITZER STEEL INDS INC CL A	806882106	0.00	20.66	18,964.00	-18,964.00	0.00	0.00	0.00	555.94
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	0.00	41.61	20,350.00	-20,350.00	0.00	0.00	0.00	0.00
SELECT COMFORT CORP OC-CAP STK	81616X103	0.00	30.87	0.00	0.00	0.00	0.00	0.00	0.00
SELECT INCOME REIT	81618T100	0.00	19.3	0.00	0.00	0.00	0.00	0.00	0.00
SELECT MED HLDGS CORP	81619Q105	0.00	16.57	20,031.75	-20,031.75	0.00	0.00	0.00	0.00
SENIOR HOUSING PROP TRUST	81721M109	0.00	9.255	20,041.20	-20,041.20	0.00	0.00	0.00	1,438.65
SHOE CARNIVAL INC	824889109	0.00	25.38	18,095.40	-18,095.40	0.00	0.00	0.00	138.90
SHUTTERSTOCK INC	825690100	0.00	36.12	0.00	0.00	0.00	0.00	0.00	0.00
SIERRA WIRELESS INC	826516106	0.00	10.7	0.00	0.00	0.00	0.00	0.00	0.00
SIGNET JEWELERS LTD	G81276100	0.00	16.76	16,996.95	-16,996.95	0.00	0.00	0.00	764.05
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	0.00	53.68	20,545.20	-20,545.20	0.00	0.00	0.00	156.00
SITE CENTERS CORP	82981J109	0.00	15.11	0.00	0.00	0.00	0.00	0.00	369.00
SLEEP NUMBER CORP	83125X103	0.00	33.7	0.00	0.00	0.00	0.00	0.00	0.00
SM ENERGY CO	78454L100	0.00	9.69	20,433.60	-20,433.60	0.00	0.00	0.00	73.25
SODASTREAM INTERNATIONAL LTD	M9068E105	0.00	80.92	0.00	0.00	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	0.00	1.93	20,050.80	-20,050.80	0.00	0.00	0.00	0.00
SP PLUS CORP	78469C103	0.00	34.12	19,791.80	-19,791.80	0.00	0.00	0.00	0.00
SPARTANNASH CO	847215100	0.00	11.83	21,217.30	-21,217.30	0.00	0.00	0.00	608.00
SPECTRUM BRANDS HOLDINGS, INC.	84790A105	0.00	52.72	0.00	0.00	0.00	0.00	0.00	168.00

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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	0.00	42.66	22,031.25	-22,031.25	0.00	0.00	0.00	781.26
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	0.00	0.00	0.00	0.00	0.00	0.00
SPROUTS FMRS MKT INC	85208M102	0.00	19.34	0.00	0.00	0.00	0.00	0.00	0.00
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	0.00	0.00	0.00	0.00	0.00	0.00
STEELCASE INC	858155203	0.00	16.91	0.00	0.00	0.00	0.00	0.00	209.53
STEPAN CO	858586100	0.00	87.52	22,570.00	-22,570.00	0.00	0.00	0.00	11.25
STERLING BANCORP DEL	85917A100	0.00	20.06	0.00	0.00	0.00	0.00	0.00	255.15
STERLING CONSTRUCTION CO	859241101	0.00	13.15	16,280.55	-16,280.55	0.00	0.00	0.00	0.00
STIFEL FINANCIAL CORP	860630102	0.00	47.87	19,674.50	-19,674.50	0.00	0.00	0.00	0.00
STONERIDGE INC	86183P102	0.00	15.41	0.00	0.00	0.00	0.00	0.00	0.00
STRATASYS LTD	M85548101	0.00	21.305	20,621.45	-20,621.45	0.00	0.00	0.00	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	0.00	11.6	20,189.75	-20,189.75	0.00	0.00	0.00	1,120.50
SUNCOKE ENERGY INC	86722A103	0.00	6.24	19,707.75	-19,707.75	0.00	0.00	0.00	0.00
SUNSTONE HOTEL INVESTORS INC	867892101	0.00	13.74	0.00	0.00	0.00	0.00	0.00	84.50
SUPERIOR INDS INTL INC	868168105	0.00	19.5	0.00	0.00	0.00	0.00	0.00	0.00
SUPERNUS PHARMACEUTICALS INC	868459108	0.00	27.48	0.00	0.00	0.00	0.00	0.00	0.00
SUPERVALU INC	868536301	0.00	14.23	0.00	0.00	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	0.00	30.64	20,896.85	-20,896.85	0.00	0.00	0.00	0.00
SYNAPTICS INC	87157D109	0.00	39.95	21,209.70	-21,209.70	0.00	0.00	0.00	0.00
SYNOVUS FINL CORP	87161C501	0.00	35.76	20,473.60	-20,473.60	0.00	0.00	0.00	557.50
SYNTEL INC	87162H103	0.00	40.59	0.00	0.00	0.00	0.00	0.00	0.00
SYSTEMAX INC	871851101	0.00	44.72	0.00	0.00	0.00	0.00	0.00	0.00
TAILORED BRANDS INC	87403A107	0.00	4.4	16,777.20	-16,777.20	0.00	0.00	0.00	687.60
TARO PHARMACEUTICAL INDUS	M8737E108	0.00	75.45	21,160.00	-21,160.00	0.00	0.00	0.00	0.00
TCF FINL CORP	872275102	0.00	20.69	20,269.60	-20,269.60	0.00	0.00	0.00	156.00
TECH DATA CORP	878237106	0.00	104.24	21,270.60	-21,270.60	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
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	0.00	0.00	0.00	0.00	0.00	0.00
TEGNA INC	87901J105	0.00	15.03	19,076.85	-19,076.85	0.00	0.00	0.00	358.05
TELEPHONE & DATA	879433829	0.00	25.2	22,289.90	-22,289.90	0.00	0.00	0.00	252.46
TENET HEALTHCARE CORP	88033G407	0.00	22.12	18,511.20	-18,511.20	0.00	0.00	0.00	0.00
TERADATA CORP DEL	88076W103	0.00	38.36	0.00	0.00	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	0.00	26.77	21,091.05	-21,091.05	0.00	0.00	0.00	84.15
TETRA TECH INC NEW	88162G103	0.00	48.95	0.00	0.00	0.00	0.00	0.00	0.00
TEXAS CAPITAL BANCSHARES INC	88224Q107	0.00	54.65	0.00	0.00	0.00	0.00	0.00	0.00
TEXTAINER GROUP HOLDINGS LTD	G8766E109	0.00	16.95	0.00	0.00	0.00	0.00	0.00	0.00
THE BANK OF N.T. BUTTERFIELD &	G0772R208	0.00	29.64	20,691.00	-20,691.00	0.00	0.00	0.00	0.00
THIRD POINT REINSURANCE LTD	G8827U100	0.00	9.99	0.00	0.00	0.00	0.00	0.00	0.00
TILLYS INC	886885102	0.00	8.19	16,778.70	-16,778.70	0.00	0.00	0.00	1,545.00
TIMKEN CO	887389104	0.00	40.15	0.00	0.00	0.00	0.00	0.00	0.00
TITAN INTERNATIONAL INC	88830M102	0.00	6.93	14,912.00	-14,912.00	0.00	0.00	0.00	32.00
TITAN MACHY INC	88830R101	0.00	15.06	0.00	0.00	0.00	0.00	0.00	0.00
TIVITY HEALTH INC	88870R102	0.00	16.63	20,096.10	-20,096.10	0.00	0.00	0.00	0.00
TIVO CORP	88870P106	0.00	7.615	20,749.05	-20,749.05	0.00	0.00	0.00	925.10
TOWER INTL INC	891826109	0.00	24.7	0.00	0.00	0.00	0.00	0.00	0.00
TRANSOCEAN LTD	H8817H100	0.00	10.5	0.00	0.00	0.00	0.00	0.00	0.00
TREDEGAR CORPORATION	894650100	0.00	15.59	15,384.20	-15,384.20	0.00	0.00	0.00	228.25
TREEHOUSE FOODS INC	89469A104	0.00	55.45	20,791.10	-20,791.10	0.00	0.00	0.00	0.00
TRICO BANCSHARES	896095106	0.00	36.3	0.00	0.00	0.00	0.00	0.00	0.00
TRIMAS CORP	896215209	0.00	29.38	22,650.70	-22,650.70	0.00	0.00	0.00	0.00
TRINSEO SA	L9340P101	0.00	42.95	21,745.50	-21,745.50	0.00	0.00	0.00	604.00
TRIPADVISOR INC	896945201	0.00	38.68	0.00	0.00	0.00	0.00	0.00	0.00
TRIPLE-S MGMT CORP	896749108	0.00	22.72	19,911.55	-19,911.55	0.00	0.00	0.00	0.00
TRIUMPH BANCORP INC	89679E300	0.00	40.95	0.00	0.00	0.00	0.00	0.00	0.00
TRIUMPH GROUP INC NEW	896818101	0.00	19.6	0.00	0.00	0.00	0.00	0.00	0.00
TRUEBLUE INC	89785X101	0.00	21.1	19,913.75	-19,913.75	0.00	0.00	0.00	0.00
TRUSTCO BK CORP N Y	898349105	0.00	9.1	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
TTM TECHNOLOGIES	87305R109	0.00	12.195	0.00	0.00	0.00	0.00	0.00	0.00
TURTLE BEACH CORP	900450206	0.00	11.67	0.00	0.00	0.00	0.00	0.00	0.00
TUTOR PERINI CORP	901109108	0.00	14.54	20,761.00	-20,761.00	0.00	0.00	0.00	0.00
TWO HBRS INVT CORP	90187B408	0.00	12.67	21,892.20	-21,892.20	0.00	0.00	0.00	1,602.70
U S PHYSICAL THERAPY INC	90337L108	0.00	130.55	22,005.25	-22,005.25	0.00	0.00	0.00	171.60
U S SILICA HLDGS INC	90346E103	0.00	21.19	0.00	0.00	0.00	0.00	0.00	0.00
UNISYS	909214306	0.00	7.43	21,748.10	-21,748.10	0.00	0.00	0.00	0.00
UNIT CORP	909218109	0.00	3.03	17,992.80	-17,992.80	0.00	0.00	0.00	0.00
UNITED COMMUNITY BANK	90984P303	0.00	28.35	0.00	0.00	0.00	0.00	0.00	150.45
UNITED COMMUNITY FINANCIAL	909839102	0.00	10.78	13,275.00	-13,275.00	0.00	0.00	0.00	260.70
UNITED FINANCIAL BANCORP INC	910304104	0.00	16.38	0.00	0.00	0.00	0.00	0.00	0.00
UNITED NATURAL FOODS INC	911163103	0.00	10.59	0.00	0.00	0.00	0.00	0.00	0.00
UNITED STATES CELLULAR CORP	911684108	0.00	48.1	23,646.35	-23,646.35	0.00	0.00	0.00	0.00
UNITED THERAPEUTICS CORP DEL	91307C102	0.00	82.56	20,691.00	-20,691.00	0.00	0.00	0.00	0.00
UNIVERSAL ELECTRONICS INC	913483103	0.00	50.9	0.00	0.00	0.00	0.00	0.00	0.00
UNIVERSAL INS HLDGS INC	91359V107	0.00	41.98	0.00	0.00	0.00	0.00	0.00	0.00
URBAN OUTFITTERS INC	917047102	0.00	28.09	15,936.00	-15,936.00	0.00	0.00	0.00	0.00
US STEEL CORP	912909108	0.00	11.55	19,699.20	-19,699.20	0.00	0.00	0.00	207.50
USA TRUCK INC	902925106	0.00	8.68	13,547.85	-13,547.85	0.00	0.00	0.00	0.00
USANA INC CDT-SHS	90328M107	0.00	68.39	22,957.35	-22,957.35	0.00	0.00	0.00	0.00
VAALCO ENERGY INC	91851C201	0.00	2.33	10,584.00	-10,584.00	0.00	0.00	0.00	0.00
VALEANT PHARMACEUTICALS INTL INC	91911K102	0.00	23.4	0.00	0.00	0.00	0.00	0.00	0.00
VALLEY NATL BANCORP	919794107	0.00	11.81	0.00	0.00	0.00	0.00	0.00	0.00
VANDA PHARMACEUTICALS INC	921659108	0.00	13.28	0.00	0.00	0.00	0.00	0.00	0.00
VECTRUS INC	92242T101	0.00	36	0.00	0.00	0.00	0.00	0.00	0.00
VERA BRADLEY INC	92335C106	0.00	10.1	22,282.00	-22,282.00	0.00	0.00	0.00	0.00
VERIFONE HLDGS INC	92342Y109	0.00	23.01	0.00	0.00	0.00	0.00	0.00	0.00
VERINT SYSTEMS INC	92343X100	0.00	42.78	0.00	0.00	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	0.00	18.08	18,727.50	-18,727.50	0.00	0.00	0.00	0.00
VERSO PAPER CORP	92531L207	0.00	10.21	18,816.00	-18,816.00	0.00	0.00	0.00	0.00
VIAVI SOLUTIONS INC	925550105	0.00	10.53	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
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	0.00	110.57	21,446.10	-21,446.10	0.00	0.00	0.00	148.50
VISHAY INTERTECHNOLOGY	928298108	0.00	16.93	22,602.55	-22,602.55	0.00	0.00	0.00	225.90
VISHAY PRECISION GROUP INC	92835K103	0.00	32.74	20,254.10	-20,254.10	0.00	0.00	0.00	0.00
VISTEON CORP	92839U206	0.00	130.08	0.00	0.00	0.00	0.00	0.00	0.00
VITAMIN SHOPPE INC	92849E101	0.00	6.45	13,651.20	-13,651.20	0.00	0.00	0.00	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	0.00	4.37	18,498.80	-18,498.80	0.00	0.00	0.00	0.00
WABASH NATL CORP	929566107	0.00	14.51	20,274.00	-20,274.00	0.00	0.00	0.00	396.00
WADDELL & REED FINL INC CL A	930059100	0.00	17.18	23,232.80	-23,232.80	0.00	0.00	0.00	963.75
WALKER & DUNLOP INC	93148P102	0.00	47.23	0.00	0.00	0.00	0.00	0.00	0.00
WARRIOR MET COAL INC	93627C101	0.00	19.52	0.00	0.00	0.00	0.00	0.00	42.75
WASHINGTON FEDERAL INC	938824109	0.00	36.99	23,104.15	-23,104.15	0.00	0.00	0.00	461.10
WASHINGTON PRIME GROUP NEW	93964W108	0.00	4.14	17,568.90	-17,568.90	0.00	0.00	0.00	3,932.50
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	0.00	36.41	24,606.70	-24,606.70	0.00	0.00	0.00	323.95
WELLCARE HEALTH PLANS INC	94946T106	0.00	275.99	0.00	0.00	0.00	0.00	0.00	0.00
WESBANCO INC	950810101	0.00	41.21	0.00	0.00	0.00	0.00	0.00	0.00
WESCO AIRCRAFT HLDGS INC	950814103	0.00	8.95	0.00	0.00	0.00	0.00	0.00	0.00
WESCO INTERNATIONAL INC	95082P105	0.00	47.77	19,920.00	-19,920.00	0.00	0.00	0.00	0.00
WESTERN ALLIANCE COMMON STOCK	957638109	0.00	46.08	21,324.60	-21,324.60	0.00	0.00	0.00	135.00
WESTERN ASSET MTG CAP CORP	95790D105	0.00	9.65	0.00	0.00	0.00	0.00	0.00	748.65
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
WHITING PETE CORP NEW	966387409	0.00	8.03	0.00	0.00	0.00	0.00	0.00	0.00
WILEY JOHN & SONS INC CL A	968223206	0.00	43.94	19,257.70	-19,257.70	0.00	0.00	0.00	467.40
WILLIAMS SONOMA INC	969904101	0.00	66.68	15,135.00	-15,135.00	0.00	0.00	0.00	273.00
WORLD FUEL SERVICES CORP	981475106	0.00	39.94	20,767.70	-20,767.70	0.00	0.00	0.00	187.70
WORTHINGTON INDS INC	981811102	0.00	34.7	0.00	0.00	0.00	0.00	0.00	287.50
XCERRA CORP	98400J108	0.00	13.97	0.00	0.00	0.00	0.00	0.00	0.00
XENIA HOTELS & RESORTS INC	984017103	0.00	21.65	20,554.00	-20,554.00	0.00	0.00	0.00	657.25
XOMA CORP DEL	98419J206	0.00	18.73	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
XPERI CORP	98421B100	0.00	20.68	0.00	0.00	0.00	0.00	0.00	418.00
YELP INC	985817105	0.00	34.75	0.00	0.00	0.00	0.00	0.00	0.00
YRC WORLDWIDE INC	984249607	0.00	3.26	19,199.25	-19,199.25	0.00	0.00	0.00	0.00
ZAGG INC	98884U108	0.00	8.24	20,146.80	-20,146.80	0.00	0.00	0.00	0.00
ZUMIEZ INC	989817101	0.00	31.675	18,115.65	-18,115.65	0.00	0.00	0.00	0.00
TOTAL FOR: SYSTEMATIC				6,428,310.16	-6,428,310.16	0.00	0.00	0.00	101,431.91

CHARTWELL

ACUITY BRANDS INC	00508Y102	0.00	134.22	0.00	0.00	0.00	0.00	0.00	0.00
ALLSTATE CORP	020002101	2,650.00	112.45	0.00	277,243.53	297,992.50	20,748.97	0.00	1,325.00
AMEREN CORP	023608102	3,200.00	76.8	0.00	242,710.08	245,760.00	3,049.92	0.00	3,104.00
AMERICAN CAMPUS COMMUNITIES INC	024835100	3,475.00	47.03	0.00	164,142.67	163,429.25	0.00	-713.42	3,266.50
ASSURED GUARANTY LTD	G0585R106	0.00	43.69	0.00	0.00	0.00	0.00	0.00	0.00
AUTOZONE INC	053332102	150.00	1191.31	0.00	169,453.50	178,696.50	9,243.00	0.00	0.00
BLOCK H & R INC	093671105	0.00	27.69	0.00	0.00	0.00	0.00	0.00	0.00
C H ROBINSON WORLDWIDE INC	12541W209	0.00	83.73	0.00	0.00	0.00	0.00	0.00	0.00
CHECK POINT SOFTWARE TECH ADR	M22465104	0.00	111.95	0.00	0.00	0.00	0.00	0.00	0.00
CHURCH & DWIGHT INC	171340102	0.00	75.44	0.00	0.00	0.00	0.00	0.00	0.00
CITRIX SYS INC	177376100	0.00	94.24	0.00	0.00	0.00	0.00	0.00	0.00
CMS ENERGY CORP	125896100	4,725.00	62.84	0.00	276,557.09	296,919.00	20,361.91	0.00	3,614.62
CUMMINS INC	231021106	0.00	164	0.00	0.00	0.00	0.00	0.00	0.00
DELUXE CORPORATION	248019101	0.00	44.62	0.00	0.00	0.00	0.00	0.00	0.00
DIAMONDBACK ENERGY INC	25278X109	1,975.00	92.86	0.00	209,637.56	183,398.50	0.00	-26,239.06	740.62
DISCOVER FINL SVCS	254709108	0.00	89.74	0.00	0.00	0.00	0.00	0.00	0.00
DISCOVERY COMMUNICATIONS INC NE	25470F302	0.00	28.24	0.00	0.00	0.00	0.00	0.00	0.00
DOLBY LABORATORIES INC CL A	25659T107	3,100.00	68.8	0.00	200,986.95	213,280.00	12,293.05	0.00	1,271.00
DUKE REALTY CORP	264411505	9,900.00	34.67	0.00	319,704.66	343,233.00	23,528.34	0.00	4,455.00
EXPEDIA INC DEL	30212P303	2,090.00	108.14	0.00	266,402.01	226,012.60	0.00	-40,389.41	1,421.20
F5 NETWORKS INC	315616102	0.00	146.72	0.00	0.00	0.00	0.00	0.00	0.00
FMC CORP - NEW	302491303	3,075.00	99.82	0.00	259,363.64	306,946.50	47,582.86	0.00	1,230.00
GENUINE PARTS CO	372460105	2,700.00	106.23	0.00	262,125.99	286,821.00	24,695.01	0.00	0.00
GRAHAM HLDGS CO	384637104	0.00	742.73	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
HANOVER INS GROUP INC	410867105	1,575.00	136.67	0.00	202,288.28	215,255.25	12,966.97	0.00	5,906.25
HEALTHCARE TR AMER INC - CL A	42225P501	9,120.00	30.28	0.00	259,387.76	276,153.60	16,765.84	0.00	2,872.80
HOST HOTELS & RESORTS, INC.	44107P104	10,725.00	18.55	0.00	196,778.01	198,948.75	2,170.74	0.00	2,145.00
HOWARD HUGHES CORP COM	44267D107	0.00	135	0.00	0.00	0.00	0.00	0.00	0.00
IHS MARKIT LTD	G47567105	0.00	66.88	0.00	0.00	0.00	0.00	0.00	0.00
INGREDION INC	457187102	0.00	81.74	0.00	0.00	0.00	0.00	0.00	0.00
JACOBS ENGR GROUP INC	469814107	2,500.00	89.83	0.00	210,514.00	224,575.00	14,061.00	0.00	850.00
JAZZ PHARMACEUTICALS PLC	G50871105	0.00	139.38	0.00	0.00	0.00	0.00	0.00	0.00
KEYCORP	493267108	8,725.00	20.24	0.00	157,456.59	176,594.00	19,137.41	0.00	3,228.26
KIRBY CORP	497266106	3,475.00	89.53	0.00	268,776.31	311,116.75	42,340.44	0.00	0.00
LAMB WESTON HOLDINGS, INC	513272104	2,500.00	86.03	0.00	184,676.62	215,075.00	30,398.38	0.00	500.00
LIBERTY BROADBAND CORP - C	530307305	0.00	99.51	0.00	0.00	0.00	0.00	0.00	0.00
LIBERTY MEDIA CORP-LIBERTY FORMUL	531229854	0.00	39.38	0.00	0.00	0.00	0.00	0.00	0.00
LIBERTY MEDIA CORP-LIBERTY SIRIUS G	531229607	0.00	41.86	0.00	0.00	0.00	0.00	0.00	0.00
LINCOLN NATL CORP IND	534187109	3,500.00	59.01	0.00	231,988.05	206,535.00	0.00	-25,453.05	2,590.00
M & T BANK CORP	55261F104	675.00	169.75	0.00	116,852.02	114,581.25	0.00	-2,270.77	1,417.50
MCKESSON CORP	58155Q103	0.00	138.95	0.00	0.00	0.00	0.00	0.00	0.00
MID-AMER APARTMENT CMNTYS INC	59522J103	1,875.00	131.86	0.00	224,899.88	247,237.50	22,337.62	0.00	3,600.00
PACWEST BANCORP	695263103	0.00	38.63	0.00	0.00	0.00	0.00	0.00	0.00
PINNACLE FINANCIAL PARTNERS INC	72346Q104	3,250.00	64	0.00	188,809.40	208,000.00	19,190.60	0.00	1,040.00
PIONEER NATURAL RESOURCES CO	723787107	1,275.00	151.37	0.00	185,571.92	192,996.75	7,424.83	0.00	561.00
PUBLIC SVC ENTERPRISE GROUP INC	744573106	4,400.00	59.05	0.00	260,003.04	259,820.00	0.00	-183.04	4,136.00
QUEST DIAGNOSTICS INC	74834L100	2,406.00	106.79	0.00	233,025.58	256,936.74	23,911.16	0.00	2,696.11
RALPH LAUREN CORP	751212101	1,075.00	117.22	0.00	118,338.69	126,011.50	7,672.81	0.00	739.06
RETAIL PPTYS AMER INC REIT	76131V202	0.00	12.32	0.00	0.00	0.00	0.00	0.00	0.00
ROCKWELL AUTOMATION INC	773903109	1,000.00	202.67	0.00	161,040.00	202,670.00	41,630.00	0.00	1,990.00
SNAP ON INC	833034101	1,525.00	169.4	0.00	246,396.08	258,335.00	11,938.92	0.00	3,095.75
SYNCHRONY FINL	87165B103	3,625.00	36.01	0.00	129,382.78	130,536.25	1,153.47	0.00	1,595.00
TERADATA CORP DEL	88076W103	6,025.00	26.77	0.00	222,194.77	161,289.25	0.00	-60,905.52	0.00
TOLL BROS INC	889478103	2,500.00	39.51	0.00	92,488.00	98,775.00	6,287.00	0.00	550.00
UNIVERSAL HEALTH SVCS INC CL B	913903100	1,664.00	143.46	0.00	206,044.05	238,717.44	32,673.39	0.00	665.60
VULCAN MATERIALS MATLS CO	929160109	1,900.00	143.99	0.00	263,905.44	273,581.00	9,675.56	0.00	1,178.00

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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
WESTERN DIGITAL CORP	958102105	0.00	53.89	0.00	0.00	0.00	0.00	0.00	0.00
ZIONS BANCORP	989701107	0.00	45.07	0.00	0.00	0.00	0.00	0.00	0.00
TOTAL FOR: CHARTWELL				0.00	7,009,144.95	7,336,229.88	483,239.20	-156,154.27	61,784.27

FIERA

AIMMUNE THERAPEUTICS INC	00900T107	4,709.00	33.47	0.00	107,141.05	157,610.23	50,469.18	0.00	0.00
ANSYS INC	03662Q105	621.00	257.41	0.00	128,908.73	159,851.61	30,942.88	0.00	0.00
ARRAY BIOPHARMA INC	04269X105	0.00	47.85	0.00	0.00	0.00	0.00	0.00	0.00
BAUSCH HEALTH COS INC	071734107	3,526.00	29.92	0.00	109,430.82	105,497.92	0.00	-3,932.90	0.00
BEIGENE LTD ADR	07725L102	502.00	165.76	0.00	63,859.42	83,211.52	19,352.10	0.00	0.00
BERRY PLASTICS GROUP INC	08579W103	3,191.00	47.49	0.00	124,799.37	151,540.59	26,741.22	0.00	0.00
BIOMARIN PHARMACEUTICAL INC	09061G101	1,468.00	84.55	0.00	123,693.09	124,119.40	426.31	0.00	0.00
BIO-TECHNE CORP	09073M104	538.00	219.51	0.00	103,749.32	118,096.38	14,347.06	0.00	344.32
BLUEBIRD BIO INC	09609G100	793.00	87.75	0.00	105,394.94	69,585.75	0.00	-35,809.19	0.00
BROADRIDGE FINL SOLUTIONS INC	11133T103	1,660.00	123.54	0.00	215,832.54	205,076.40	0.00	-10,756.14	896.40
CADENCE DESIGN SYS	127387108	1,999.00	69.36	0.00	141,826.85	138,650.64	0.00	-3,176.21	0.00
CHIPOTLE MEXICAN GRILL INC CL A	169656105	133.00	837.11	0.00	95,738.72	111,335.63	15,596.91	0.00	0.00
CITIZENS FINL GROUP INC	174610105	4,880.00	40.61	0.00	171,614.06	198,176.80	26,562.74	0.00	3,107.16
COGNEX CORP	192422103	2,100.00	56.04	0.00	96,636.12	117,684.00	21,047.88	0.00	220.50
DEVON ENERGY CORPORATION	25179M103	0.00	21.99	0.00	0.00	0.00	0.00	0.00	0.00
DISCOVERY COMMUNICATIONS INC NE	25470F104	4,384.00	32.74	0.00	123,773.91	143,532.16	19,758.25	0.00	0.00
DOLBY LABORATORIES INC CL A	25659T107	1,818.00	68.8	0.00	117,948.57	125,078.40	7,129.83	0.00	745.38
DOMINOS PIZZA INC	25754A201	0.00	226.84	0.00	0.00	0.00	0.00	0.00	0.00
ETSY INC	29786A106	2,371.00	44.3	0.00	147,301.93	105,035.30	0.00	-42,266.63	0.00
EXELIXIS INC	30161Q104	5,479.00	17.62	0.00	116,367.93	96,539.98	0.00	-19,827.95	0.00
EXPEDIA INC DEL	30212P303	0.00	108.14	0.00	0.00	0.00	0.00	0.00	833.68
FIBROGEN INC	31572Q808	2,968.00	42.89	0.00	128,922.02	127,297.52	0.00	-1,624.50	0.00
FORTINET INC	34959E109	1,761.00	106.76	0.00	137,585.35	188,004.36	50,419.01	0.00	0.00
FREEPORT-MCMORAN COPPER & GOLD	35671D857	0.00	13.12	0.00	0.00	0.00	0.00	0.00	0.00
GUIDEWIRE SOFTWARE INC	40171V100	0.00	109.77	0.00	0.00	0.00	0.00	0.00	0.00
HENRY JACK & ASSOC INC	426281101	745.00	145.67	0.00	100,657.25	108,524.15	7,866.90	0.00	596.00
HILTON WORLDWIDE HLDGS INC	43300A203	1,322.00	110.91	0.00	148,971.42	146,623.02	0.00	-2,348.40	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
IAA SPINCO INC IAA INC	449253103	2,574.00	47.06	0.00	105,864.24	121,132.44	15,268.20	0.00	0.00
IHS MARKIT LTD	G47567105	2,438.00	75.35	0.00	157,446.04	183,703.30	26,257.26	0.00	0.00
IMMUNOMEDICS INC	452907108	5,170.00	21.16	0.00	91,131.72	109,397.20	18,265.48	0.00	0.00
INCYTE CORPORATION	45337C102	1,256.00	87.32	0.00	111,534.18	109,673.92	0.00	-1,860.26	0.00
KAR AUCTION SVCS INC	48238T109	2,574.00	21.79	0.00	64,438.29	56,087.46	0.00	-8,350.83	489.06
KLA-TENCOR CORP	482480100	0.00	178.17	0.00	0.00	0.00	0.00	0.00	1,878.40
LAM RESH CORP	512807108	632.00	292.4	0.00	117,829.45	184,796.80	66,967.35	0.00	1,141.95
LIVE NATION INC	538034109	3,014.00	71.47	0.00	205,434.24	215,410.58	9,976.34	0.00	0.00
MAXIM INTEGRATED PRODS INC	57772K101	1,813.00	61.51	0.00	111,864.82	111,517.63	0.00	-347.19	1,740.48
MERCADOLIBRE INC	58733R102	0.00	594.6	0.00	0.00	0.00	0.00	0.00	0.00
MOLINA HEALTHCARE INC	60855R100	882.00	135.69	0.00	125,077.35	119,678.58	0.00	-5,398.77	0.00
MOODY'S CORPORATION	615369105	610.00	237.41	0.00	122,170.80	144,820.10	22,649.30	0.00	610.00
MSCI INC CL A	55354G100	608.00	258.18	0.00	148,959.15	156,973.44	8,014.29	0.00	1,265.48
NEW RELIC INC	64829B100	0.00	65.71	0.00	0.00	0.00	0.00	0.00	0.00
NEW YORK TIMES CO CLASS A	650111107	4,208.00	32.17	0.00	144,901.83	135,371.36	0.00	-9,530.47	372.00
NUTANIX INC A	67059N108	0.00	31.26	0.00	0.00	0.00	0.00	0.00	0.00
PALO ALTO NETWORKS INC	697435105	633.00	231.25	0.00	136,028.28	146,381.25	10,352.97	0.00	0.00
PAYCOM SOFTWARE INC	70432V102	436.00	264.76	0.00	106,345.20	115,435.36	9,090.16	0.00	0.00
PIONEER NATURAL RESOURCES CO	723787107	975.00	151.37	0.00	148,370.43	147,585.75	0.00	-784.68	0.00
PORTOLA PHARMACEUTICALS INC	737010108	3,687.00	23.88	0.00	95,267.66	88,045.56	0.00	-7,222.10	0.00
QUALYS INC	74758T303	1,152.00	83.37	0.00	101,561.13	96,042.24	0.00	-5,518.89	0.00
ROCKWELL AUTOMATION INC	773903109	0.00	164.8	0.00	0.00	0.00	0.00	0.00	591.70
SAGE THERAPEUTICS INC	78667J108	676.00	72.19	0.00	121,128.11	48,800.44	0.00	-72,327.67	0.00
SERVICENOW INC	81762P102	537.00	282.32	0.00	153,840.72	151,605.84	0.00	-2,234.88	0.00
SYNCHRONY FINL	87165B103	5,198.00	36.01	0.00	182,773.39	187,179.98	4,406.59	0.00	1,827.54
TELEDYNE TECHNOLOGIES INC	879360105	260.00	346.54	0.00	90,945.45	90,100.40	0.00	-845.05	0.00
TRACTOR SUPPLY CO	892356106	2,201.00	93.44	0.00	244,178.94	205,661.44	0.00	-38,517.50	1,540.70
TWITTER INC	90184L102	4,629.00	32.05	0.00	167,097.18	148,359.45	0.00	-18,737.73	0.00
UNITED CONTL HLDGS INC	910047109	1,672.00	88.09	0.00	147,369.74	147,286.48	0.00	-83.26	0.00
VERISIGN INC	92343E102	971.00	192.68	0.00	207,143.43	187,092.28	0.00	-20,051.15	0.00
VERISK ANALYTICS INC CL A	92345Y106	1,535.00	149.34	0.00	227,912.35	229,236.90	1,324.55	0.00	767.50
WEIBO CORP ADR	948596101	0.00	39.17	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
WELLCARE HEALTH PLANS INC	94946T106	0.00	287.25	0.00	0.00	0.00	0.00	0.00	0.00
WORKDAY INC	98138H101	742.00	164.45	0.00	157,333.68	122,021.90	0.00	-35,311.78	0.00
WRIGHT MEDICAL GROUP NV	N96617118	5,724.00	30.48	0.00	158,726.52	174,467.52	15,741.00	0.00	0.00
XILINX INC	983919101	2,122.00	97.77	0.00	251,966.28	207,467.94	0.00	-44,498.34	1,570.28
TOTAL FOR: FIERA				0.00	6,814,794.01	6,922,405.30	498,973.76	-391,362.47	20,538.53
Grand Total:				29,944,272.16	718,490.56	35,253,938.99	5,235,360.82	-644,184.55	543,632.73

Schedule 4B

Annual Statement of the Franklin Regional Retirement System through the Month Ending December 2019

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	248.00	2/14/2019	SEIZERT	7.44	32,626.26
ACUITY BRANDS INC	00508Y102	124.00	2/13/2019	SEIZERT	3.72	15,686.64
BLOCK H & R INC	093671105	686.00	1/8/2019	SEIZERT	20.58	17,388.18
BLOCK H & R INC	093671105	96.00	1/8/2019	SEIZERT	2.88	2,425.44
CITRIX SYS INC	177376100	135.00	4/30/2019	SEIZERT	4.05	13,585.43
DELUXE CORPORATION	248019101	161.00	1/9/2019	SEIZERT	4.83	6,607.25
DELUXE CORPORATION	248019101	356.00	1/8/2019	SEIZERT	10.68	14,370.44
DELUXE CORPORATION	248019101	429.00	4/30/2019	SEIZERT	12.87	19,061.11
EXPEDIA INC DEL	30212P303	136.00	5/16/2019	SEIZERT	4.08	16,273.42
EXPEDIA INC DEL	30212P303	1,380.00	2/25/2019	SEIZERT	41.40	176,557.20
EXPEDIA INC DEL	30212P303	8.00	4/30/2019	SEIZERT	0.24	1,016.93
EXPEDIA INC DEL	30212P303	150.00	4/30/2019	SEIZERT	4.50	19,237.86
EXPEDIA INC DEL	30212P303	191.00	3/13/2019	SEIZERT	5.73	23,121.60
F5 NETWORKS INC	315616102	61.00	2/13/2019	SEIZERT	1.83	9,916.17
F5 NETWORKS INC	315616102	62.00	2/13/2019	SEIZERT	1.86	10,104.51
F5 NETWORKS INC	315616102	127.00	1/8/2019	SEIZERT	3.81	20,297.65
F5 NETWORKS INC	315616102	75.00	6/4/2019	SEIZERT	1.50	10,090.13
F5 NETWORKS INC	315616102	56.00	2/14/2019	SEIZERT	1.68	9,256.51
GRAHAM HLDGS CO	384637104	20.00	2/13/2019	SEIZERT	0.60	13,283.18
HOWARD HUGHES CORP COM	44267D107	167.00	4/30/2019	SEIZERT	5.01	18,391.56
JAZZ PHARMACEUTICALS PLC	G50871105	971.00	5/13/2019	SEIZERT	29.13	135,626.08
JAZZ PHARMACEUTICALS PLC	G50871105	131.00	6/4/2019	SEIZERT	2.62	16,319.51
JAZZ PHARMACEUTICALS PLC	G50871105	306.00	5/14/2019	SEIZERT	9.18	42,557.87
MCKESSON CORP	58155Q103	224.00	2/14/2019	SEIZERT	6.72	29,766.93
MCKESSON CORP	58155Q103	331.00	2/12/2019	SEIZERT	9.93	42,275.32
MCKESSON CORP	58155Q103	472.00	2/12/2019	SEIZERT	14.16	60,397.12
MCKESSON CORP	58155Q103	1,072.00	2/13/2019	SEIZERT	32.16	139,195.23

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MCKESSON CORP	58155Q103	250.00	4/30/2019	SEIZERT	7.50	29,219.20
PACWEST BANCORP	695263103	402.00	2/12/2019	SEIZERT	12.06	15,919.12
PACWEST BANCORP	695263103	356.00	1/8/2019	SEIZERT	10.68	12,237.18
PACWEST BANCORP	695263103	189.00	2/11/2019	SEIZERT	5.67	7,494.80
PACWEST BANCORP	695263103	1,149.00	2/11/2019	SEIZERT	34.47	45,621.96
PACWEST BANCORP	695263103	75.00	2/11/2019	SEIZERT	2.25	2,970.38
QUEST DIAGNOSTICS INC	74834L100	141.00	4/30/2019	SEIZERT	4.23	13,292.66
QUEST DIAGNOSTICS INC	74834L100	160.00	4/30/2019	SEIZERT	4.80	15,122.40
WESTERN DIGITAL CORP	958102105	325.00	1/8/2019	SEIZERT	9.75	12,081.88
ZIONS BANCORP	989701107	1,835.00	2/11/2019	SEIZERT	55.05	90,361.64
				TOTAL FOR: SEIZERT	389.65	1,159,756.75
ABBOTT LABS	002824100	212.00	11/7/2019	POLEN	6.36	17,445.08
ABBOTT LABS	002824100	300.00	11/19/2019	POLEN	9.00	25,588.95
ABBOTT LABS	002824100	249.00	11/18/2019	POLEN	7.47	20,956.54
ABBOTT LABS	002824100	328.00	11/20/2019	POLEN	4.92	28,029.27
ABBOTT LABS	002824100	8.00	11/18/2019	POLEN	0.04	673.52
ABBOTT LABS	002824100	86.00	11/15/2019	POLEN	0.43	7,228.12
ABBOTT LABS	002824100	246.00	11/8/2019	POLEN	7.38	20,425.77
ABBOTT LABS	002824100	18.00	11/8/2019	POLEN	0.18	1,486.35
ABBOTT LABS	002824100	189.00	11/14/2019	POLEN	3.78	15,866.55
ABBOTT LABS	002824100	63.00	11/19/2019	POLEN	0.63	5,371.27
ABBOTT LABS	002824100	106.00	11/13/2019	POLEN	1.59	8,857.44
ABBOTT LABS	002824100	233.00	11/14/2019	POLEN	4.66	19,667.53
ABBOTT LABS	002824100	80.00	11/13/2019	POLEN	1.60	6,696.82
ABBOTT LABS	002824100	268.00	11/15/2019	POLEN	8.04	22,556.46
ABBOTT LABS	002824100	392.00	11/20/2019	POLEN	7.84	33,389.66
ABBOTT LABS	002824100	318.00	11/12/2019	POLEN	9.54	26,471.40
ABBOTT LABS	002824100	108.00	11/13/2019	POLEN	0.54	9,024.25
ABBOTT LABS	002824100	119.00	11/7/2019	POLEN	3.57	9,736.58
ABBOTT LABS	002824100	247.00	11/13/2019	POLEN	7.41	20,670.27

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ALIGN TECHNOLOGY INC	016255101	105.00	2/27/2019	POLEN	1.58	27,496.70
ALIGN TECHNOLOGY INC	016255101	160.00	2/28/2019	POLEN	2.40	41,419.04
ALIGN TECHNOLOGY INC	016255101	135.00	3/1/2019	POLEN	2.03	34,934.55
ALIGN TECHNOLOGY INC	016255101	35.00	2/27/2019	POLEN	1.05	9,197.13
ALPHABET INC CL C	02079K107	114.00	6/5/2019	POLEN	3.42	117,750.29
FACEBOOK INC	30303M102	221.00	6/5/2019	POLEN	4.42	36,217.70
FACEBOOK INC	30303M102	444.00	6/5/2019	POLEN	13.32	72,648.57
MASTERCARD INC	57636Q104	383.00	4/22/2019	POLEN	11.49	91,976.57
MASTERCARD INC	57636Q104	208.00	4/24/2019	POLEN	6.24	50,171.26
MASTERCARD INC	57636Q104	421.00	4/23/2019	POLEN	12.63	101,541.03
MSCI INC CL A	55354G100	29.00	9/3/2019	POLEN	0.58	6,777.89
MSCI INC CL A	55354G100	44.00	8/22/2019	POLEN	1.32	10,188.87
MSCI INC CL A	55354G100	7.00	8/23/2019	POLEN	0.07	1,645.07
MSCI INC CL A	55354G100	11.00	8/23/2019	POLEN	0.33	2,581.05
MSCI INC CL A	55354G100	112.00	8/27/2019	POLEN	1.68	26,161.96
MSCI INC CL A	55354G100	29.00	8/28/2019	POLEN	0.44	6,683.49
MSCI INC CL A	55354G100	25.00	8/29/2019	POLEN	0.38	5,752.41
MSCI INC CL A	55354G100	46.00	9/11/2019	POLEN	1.38	11,038.77
MSCI INC CL A	55354G100	29.00	9/5/2019	POLEN	0.44	6,763.61
MSCI INC CL A	55354G100	13.00	9/5/2019	POLEN	0.39	3,045.99
MSCI INC CL A	55354G100	22.00	9/10/2019	POLEN	0.44	5,280.92
MSCI INC CL A	55354G100	206.00	9/12/2019	POLEN	6.18	46,908.14
MSCI INC CL A	55354G100	68.00	9/6/2019	POLEN	1.02	15,600.15
MSCI INC CL A	55354G100	65.00	9/11/2019	POLEN	0.98	15,358.19
MSCI INC CL A	55354G100	8.00	8/30/2019	POLEN	0.04	1,844.88
MSCI INC CL A	55354G100	7.00	8/30/2019	POLEN	0.11	1,617.62
MSCI INC CL A	55354G100	37.00	8/19/2019	POLEN	1.11	8,203.19
MSCI INC CL A	55354G100	36.00	8/20/2019	POLEN	0.72	8,112.35
MSCI INC CL A	55354G100	28.00	8/21/2019	POLEN	0.84	6,450.09
MSCI INC CL A	55354G100	54.00	8/20/2019	POLEN	0.27	12,127.46

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MSCI INC CL A	55354G100	5.00	8/30/2019	POLEN	0.05	1,158.55
PAYPAL HLDGS INC	70450Y103	1,300.00	1/10/2019	POLEN	39.00	114,890.75
PAYPAL HLDGS INC	70450Y103	106.00	1/11/2019	POLEN	0.53	9,483.03
PAYPAL HLDGS INC	70450Y103	1,391.00	1/11/2019	POLEN	41.73	124,951.17
PAYPAL HLDGS INC	70450Y103	812.00	2/27/2019	POLEN	24.36	78,437.49
PAYPAL HLDGS INC	70450Y103	342.00	2/28/2019	POLEN	10.26	32,804.54
SALESFORCE.COM INC	79466L302	425.00	10/30/2019	POLEN	6.38	65,386.09
SALESFORCE.COM INC	79466L302	12.00	11/4/2019	POLEN	0.06	1,884.48
SALESFORCE.COM INC	79466L302	81.00	11/4/2019	POLEN	2.43	12,711.86
SALESFORCE.COM INC	79466L302	368.00	11/1/2019	POLEN	11.04	58,004.82
SALESFORCE.COM INC	79466L302	8.00	10/31/2019	POLEN	0.04	1,244.20
SALESFORCE.COM INC	79466L302	424.00	10/31/2019	POLEN	12.72	65,880.74
SERVICENOW INC	81762P102	82.00	11/13/2019	POLEN	2.46	20,384.62
SERVICENOW INC	81762P102	162.00	11/12/2019	POLEN	3.24	39,046.92
SERVICENOW INC	81762P102	90.00	11/12/2019	POLEN	0.45	21,694.77
SERVICENOW INC	81762P102	141.00	11/13/2019	POLEN	2.82	34,680.74
SERVICENOW INC	81762P102	75.00	11/13/2019	POLEN	1.50	18,667.28
SERVICENOW INC	81762P102	66.00	11/14/2019	POLEN	0.66	16,611.55
SERVICENOW INC	81762P102	141.00	11/14/2019	POLEN	4.23	35,417.03
SERVICENOW INC	81762P102	29.00	11/14/2019	POLEN	0.15	7,291.49
SERVICENOW INC	81762P102	19.00	11/13/2019	POLEN	0.57	4,712.86
TOTAL FOR: POLEN					326.96	1,850,981.75
ABBVIE INC	00287Y109	104.00	1/4/2019	O'SHAUGHNESSY	2.08	9,478.56
ABBVIE INC	00287Y109	52.00	9/12/2019	O'SHAUGHNESSY	1.04	3,428.88
ABBVIE INC	00287Y109	81.00	6/6/2019	O'SHAUGHNESSY	1.62	6,155.19
ALTICE USA INC -A	02156K103	895.00	8/8/2019	O'SHAUGHNESSY	17.90	23,885.67
ALTICE USA INC -A	02156K103	242.00	9/12/2019	O'SHAUGHNESSY	2.42	6,998.64
ALTICE USA INC -A	02156K103	320.00	9/12/2019	O'SHAUGHNESSY	6.40	9,203.46
ALTICE USA INC -A	02156K103	806.00	9/13/2019	O'SHAUGHNESSY	16.12	22,808.83
ALTICE USA INC -A	02156K103	1,335.00	10/10/2019	O'SHAUGHNESSY	26.70	38,761.19

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ALTICE USA INC -A	02156K103	226.00	8/9/2019	O'SHAUGHNESSY	2.26	6,025.75
ALTICE USA INC -A	02156K103	566.00	8/9/2019	O'SHAUGHNESSY	11.32	15,089.11
AMGEN INC	031162100	178.00	1/4/2019	O'SHAUGHNESSY	3.56	34,266.23
AMGEN INC	031162100	130.00	1/31/2019	O'SHAUGHNESSY	2.60	25,070.57
AON PLC	G0408V102	376.00	1/31/2019	O'SHAUGHNESSY	7.52	57,611.62
ARCONIC INC	03965L100	157.00	12/19/2019	O'SHAUGHNESSY	3.14	4,927.65
ARCONIC INC	03965L100	88.00	9/9/2019	O'SHAUGHNESSY	1.76	2,289.67
ARCONIC INC	03965L100	98.00	11/15/2019	O'SHAUGHNESSY	1.96	2,882.41
ARCONIC INC	03965L100	341.00	9/12/2019	O'SHAUGHNESSY	3.41	9,073.50
ARCONIC INC	03965L100	117.00	8/27/2019	O'SHAUGHNESSY	1.17	2,863.50
ARCONIC INC	03965L100	67.00	12/16/2019	O'SHAUGHNESSY	1.34	2,101.79
ARCONIC INC	03965L100	608.00	10/10/2019	O'SHAUGHNESSY	12.16	15,157.56
ARCONIC INC	03965L100	248.00	11/14/2019	O'SHAUGHNESSY	4.96	7,313.02
ARCONIC INC	03965L100	382.00	12/20/2019	O'SHAUGHNESSY	7.64	11,893.23
ARCONIC INC	03965L100	51.00	8/16/2019	O'SHAUGHNESSY	0.51	1,264.01
ARCONIC INC	03965L100	152.00	8/15/2019	O'SHAUGHNESSY	1.52	3,879.27
ARCONIC INC	03965L100	621.00	11/22/2019	O'SHAUGHNESSY	12.42	19,128.73
ARCONIC INC	03965L100	553.00	8/8/2019	O'SHAUGHNESSY	11.06	13,214.43
ARCONIC INC	03965L100	166.00	11/25/2019	O'SHAUGHNESSY	3.32	5,092.80
ARCONIC INC	03965L100	87.00	11/22/2019	O'SHAUGHNESSY	0.87	2,673.95
ARCONIC INC	03965L100	82.00	12/5/2019	O'SHAUGHNESSY	1.64	2,485.99
ARCONIC INC	03965L100	685.00	12/12/2019	O'SHAUGHNESSY	13.70	21,260.41
ARCONIC INC	03965L100	4.00	11/19/2019	O'SHAUGHNESSY	0.08	121.04
ARCONIC INC	03965L100	81.00	8/19/2019	O'SHAUGHNESSY	0.81	1,992.12
ARCONIC INC	03965L100	305.00	9/13/2019	O'SHAUGHNESSY	3.05	8,105.22
ARCONIC INC	03965L100	67.00	12/17/2019	O'SHAUGHNESSY	1.34	2,117.20
ARCONIC INC	03965L100	742.00	11/21/2019	O'SHAUGHNESSY	14.84	23,018.55
AUTOZONE INC	053332102	26.00	3/7/2019	O'SHAUGHNESSY	0.26	24,267.42
AUTOZONE INC	053332102	14.00	6/6/2019	O'SHAUGHNESSY	0.28	14,626.51
AUTOZONE INC	053332102	24.00	5/9/2019	O'SHAUGHNESSY	0.48	24,719.63

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AXA EQUITABLE HLDGS INC	054561105	425.00	12/12/2019	O'SHAUGHNESSY	8.50	10,418.03
BANK OF AMERICA CORP	060505104	404.00	2/11/2019	O'SHAUGHNESSY	4.04	11,331.47
BANK OF AMERICA CORP	060505104	887.00	1/31/2019	O'SHAUGHNESSY	17.74	26,227.53
BANK OF AMERICA CORP	060505104	384.00	1/4/2019	O'SHAUGHNESSY	7.68	9,251.21
BANK OF AMERICA CORP	060505104	165.00	1/10/2019	O'SHAUGHNESSY	1.65	4,167.74
BANK OF AMERICA CORP	060505104	1,493.00	9/12/2019	O'SHAUGHNESSY	29.86	43,191.74
BB&T CORP	054937107	318.00	1/4/2019	O'SHAUGHNESSY	6.36	13,664.46
BEST BUY	086516101	545.00	6/6/2019	O'SHAUGHNESSY	10.90	34,991.45
BIOGEN IDEC INC	09062X103	36.00	11/14/2019	O'SHAUGHNESSY	0.72	10,625.21
BOSTON PROPERTIES INC	101121101	37.00	8/8/2019	O'SHAUGHNESSY	0.37	4,711.47
BOSTON PROPERTIES INC	101121101	84.00	7/11/2019	O'SHAUGHNESSY	1.68	11,085.01
BOSTON PROPERTIES INC	101121101	109.00	6/6/2019	O'SHAUGHNESSY	2.18	14,391.78
CABOT OIL & GAS CORP	127097103	80.00	6/6/2019	O'SHAUGHNESSY	0.80	2,041.20
CABOT OIL & GAS CORP	127097103	451.00	6/6/2019	O'SHAUGHNESSY	9.02	11,460.90
CABOT OIL & GAS CORP	127097103	73.00	9/12/2019	O'SHAUGHNESSY	0.73	1,335.91
CABOT OIL & GAS CORP	127097103	81.00	4/4/2019	O'SHAUGHNESSY	0.81	2,108.84
CABOT OIL & GAS CORP	127097103	287.00	4/4/2019	O'SHAUGHNESSY	5.74	7,471.01
CARDINAL HEALTH INC	14149Y108	187.00	2/1/2019	O'SHAUGHNESSY	3.74	9,225.68
CARDINAL HEALTH INC	14149Y108	115.00	5/10/2019	O'SHAUGHNESSY	2.30	5,597.23
CARDINAL HEALTH INC	14149Y108	69.00	1/4/2019	O'SHAUGHNESSY	1.38	3,042.64
CARDINAL HEALTH INC	14149Y108	150.00	8/8/2019	O'SHAUGHNESSY	3.00	6,627.45
CARDINAL HEALTH INC	14149Y108	283.00	7/11/2019	O'SHAUGHNESSY	5.66	13,363.06
CARDINAL HEALTH INC	14149Y108	100.00	6/7/2019	O'SHAUGHNESSY	1.00	4,344.49
CARDINAL HEALTH INC	14149Y108	179.00	6/7/2019	O'SHAUGHNESSY	3.58	7,764.14
CARDINAL HEALTH INC	14149Y108	493.00	6/6/2019	O'SHAUGHNESSY	9.86	21,488.49
CARDINAL HEALTH INC	14149Y108	44.00	5/13/2019	O'SHAUGHNESSY	0.88	2,105.73
CARDINAL HEALTH INC	14149Y108	445.00	5/9/2019	O'SHAUGHNESSY	8.90	21,867.26
CARDINAL HEALTH INC	14149Y108	377.00	4/16/2019	O'SHAUGHNESSY	7.54	17,777.25
CARDINAL HEALTH INC	14149Y108	167.00	4/4/2019	O'SHAUGHNESSY	1.67	7,948.16
CARDINAL HEALTH INC	14149Y108	526.00	4/4/2019	O'SHAUGHNESSY	10.52	25,274.88

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CARDINAL HEALTH INC	14149Y108	466.00	3/7/2019	O'SHAUGHNESSY	9.32	23,591.39
CARDINAL HEALTH INC	14149Y108	32.00	1/8/2019	O'SHAUGHNESSY	0.32	1,417.26
CARDINAL HEALTH INC	14149Y108	1,099.00	1/31/2019	O'SHAUGHNESSY	21.98	54,129.49
CARDINAL HEALTH INC	14149Y108	456.00	1/7/2019	O'SHAUGHNESSY	9.12	20,056.89
CARDINAL HEALTH INC	14149Y108	155.00	6/6/2019	O'SHAUGHNESSY	1.55	6,793.76
CATERPILLAR INC	149123101	90.00	9/25/2019	O'SHAUGHNESSY	1.80	11,471.13
CATERPILLAR INC	149123101	223.00	10/10/2019	O'SHAUGHNESSY	4.46	26,386.34
CATERPILLAR INC	149123101	94.00	10/11/2019	O'SHAUGHNESSY	1.88	11,159.06
CATERPILLAR INC	149123101	5.00	9/23/2019	O'SHAUGHNESSY	0.05	650.91
CATERPILLAR INC	149123101	106.00	9/20/2019	O'SHAUGHNESSY	2.12	13,799.21
CATERPILLAR INC	149123101	55.00	9/12/2019	O'SHAUGHNESSY	1.10	7,020.25
CATERPILLAR INC	149123101	105.00	9/24/2019	O'SHAUGHNESSY	2.10	13,510.55
CATERPILLAR INC	149123101	20.00	10/11/2019	O'SHAUGHNESSY	0.20	2,376.00
CELANESE CORP DE COM SER A	150870103	1.00	9/20/2019	O'SHAUGHNESSY	0.01	122.54
CELANESE CORP DE COM SER A	150870103	185.00	9/18/2019	O'SHAUGHNESSY	1.85	22,953.65
CELANESE CORP DE COM SER A	150870103	25.00	9/17/2019	O'SHAUGHNESSY	0.25	3,138.72
CELANESE CORP DE COM SER A	150870103	81.00	9/16/2019	O'SHAUGHNESSY	0.81	10,071.06
CELANESE CORP DE COM SER A	150870103	6.00	9/13/2019	O'SHAUGHNESSY	0.06	728.51
CELANESE CORP DE COM SER A	150870103	120.00	9/12/2019	O'SHAUGHNESSY	1.20	14,716.36
CELANESE CORP DE COM SER A	150870103	26.00	8/9/2019	O'SHAUGHNESSY	0.52	2,693.57
CELANESE CORP DE COM SER A	150870103	283.00	8/8/2019	O'SHAUGHNESSY	5.66	29,362.92
CELANESE CORP DE COM SER A	150870103	136.00	7/12/2019	O'SHAUGHNESSY	2.72	14,192.40
CELANESE CORP DE COM SER A	150870103	539.00	7/11/2019	O'SHAUGHNESSY	10.78	56,029.37
CELANESE CORP DE COM SER A	150870103	27.00	7/11/2019	O'SHAUGHNESSY	0.27	2,830.15
CELANESE CORP DE COM SER A	150870103	128.00	12/12/2019	O'SHAUGHNESSY	1.28	15,747.29
CELANESE CORP DE COM SER A	150870103	29.00	9/24/2019	O'SHAUGHNESSY	0.29	3,582.44
CELANESE CORP DE COM SER A	150870103	89.00	9/25/2019	O'SHAUGHNESSY	0.89	10,873.54
CELANESE CORP DE COM SER A	150870103	34.00	10/10/2019	O'SHAUGHNESSY	0.34	4,008.22
CELANESE CORP DE COM SER A	150870103	289.00	10/11/2019	O'SHAUGHNESSY	2.89	34,103.04
CELANESE CORP DE COM SER A	150870103	289.00	11/14/2019	O'SHAUGHNESSY	2.89	36,707.65

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CELANESE CORP DE COM SER A	150870103	74.00	9/19/2019	O'SHAUGHNESSY	0.74	9,114.21
CELANESE CORP DE COM SER A	150870103	47.00	6/6/2019	O'SHAUGHNESSY	0.94	4,620.72
CF INDS HLDGS INC	125269100	280.00	9/13/2019	O'SHAUGHNESSY	2.80	14,090.94
CF INDS HLDGS INC	125269100	177.00	10/16/2019	O'SHAUGHNESSY	1.77	8,742.60
CF INDS HLDGS INC	125269100	216.00	10/15/2019	O'SHAUGHNESSY	2.16	10,615.10
CF INDS HLDGS INC	125269100	175.00	10/11/2019	O'SHAUGHNESSY	1.75	8,560.63
CF INDS HLDGS INC	125269100	35.00	10/16/2019	O'SHAUGHNESSY	0.35	1,767.84
CF INDS HLDGS INC	125269100	50.00	9/12/2019	O'SHAUGHNESSY	0.50	2,471.28
CF INDS HLDGS INC	125269100	50.00	10/10/2019	O'SHAUGHNESSY	0.50	2,420.28
CF INDS HLDGS INC	125269100	608.00	9/16/2019	O'SHAUGHNESSY	6.08	30,257.24
CF INDS HLDGS INC	125269100	478.00	8/8/2019	O'SHAUGHNESSY	9.56	24,723.36
CF INDS HLDGS INC	125269100	134.00	10/17/2019	O'SHAUGHNESSY	1.34	6,528.48
CF INDS HLDGS INC	125269100	350.00	11/15/2019	O'SHAUGHNESSY	7.00	16,265.69
CF INDS HLDGS INC	125269100	741.00	11/18/2019	O'SHAUGHNESSY	14.82	34,158.69
CHARTER COMMUNICATIONS INC NEW	16119P108	16.00	1/31/2019	O'SHAUGHNESSY	0.16	4,651.36
CISCO SYS INC	17275R102	37.00	1/2/2019	O'SHAUGHNESSY	0.37	1,608.59
CISCO SYS INC	17275R102	535.00	1/4/2019	O'SHAUGHNESSY	10.70	22,739.16
CISCO SYS INC	17275R102	460.00	1/31/2019	O'SHAUGHNESSY	9.20	21,081.80
CITRIX SYS INC	177376100	134.00	1/4/2019	O'SHAUGHNESSY	2.68	13,535.72
CITRIX SYS INC	177376100	158.00	1/28/2019	O'SHAUGHNESSY	1.58	16,023.05
COMERICA INC	200340107	566.00	7/12/2019	O'SHAUGHNESSY	11.32	40,600.82
COMERICA INC	200340107	1.00	9/12/2019	O'SHAUGHNESSY	0.02	63.98
COMERICA INC	200340107	110.00	1/31/2019	O'SHAUGHNESSY	2.20	9,050.80
COMERICA INC	200340107	422.00	4/16/2019	O'SHAUGHNESSY	8.44	33,773.17
COMERICA INC	200340107	31.00	7/11/2019	O'SHAUGHNESSY	0.62	2,216.19
COMERICA INC	200340107	42.00	7/17/2019	O'SHAUGHNESSY	0.42	3,002.79
COMERICA INC	200340107	150.00	8/8/2019	O'SHAUGHNESSY	3.00	9,827.07
COMERICA INC	200340107	112.00	8/9/2019	O'SHAUGHNESSY	1.12	7,006.04
COMERICA INC	200340107	92.00	7/17/2019	O'SHAUGHNESSY	1.84	6,565.51
CSX CORP	126408103	96.00	11/14/2019	O'SHAUGHNESSY	1.92	7,024.74

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CSX CORP	126408103	120.00	3/8/2019	O'SHAUGHNESSY	1.20	8,639.64
CSX CORP	126408103	51.00	7/11/2019	O'SHAUGHNESSY	0.51	3,927.77
CSX CORP	126408103	256.00	7/11/2019	O'SHAUGHNESSY	5.12	19,678.80
CSX CORP	126408103	95.00	6/27/2019	O'SHAUGHNESSY	0.95	7,226.82
CSX CORP	126408103	55.00	6/26/2019	O'SHAUGHNESSY	0.55	4,261.73
CSX CORP	126408103	251.00	6/6/2019	O'SHAUGHNESSY	2.51	18,906.05
CSX CORP	126408103	61.00	5/10/2019	O'SHAUGHNESSY	0.61	4,773.74
CSX CORP	126408103	416.00	5/9/2019	O'SHAUGHNESSY	4.16	32,698.93
CSX CORP	126408103	280.00	3/7/2019	O'SHAUGHNESSY	5.60	20,416.82
CSX CORP	126408103	414.00	12/12/2019	O'SHAUGHNESSY	8.28	28,910.94
DAVITA INC	23918K108	66.00	12/18/2019	O'SHAUGHNESSY	1.32	4,781.87
DAVITA INC	23918K108	61.00	12/13/2019	O'SHAUGHNESSY	1.22	4,409.39
DAVITA INC	23918K108	356.00	11/14/2019	O'SHAUGHNESSY	7.12	24,708.71
DAVITA INC	23918K108	78.00	11/15/2019	O'SHAUGHNESSY	1.56	5,407.38
DAVITA INC	23918K108	230.00	12/12/2019	O'SHAUGHNESSY	4.60	16,595.44
DAVITA INC	23918K108	124.00	11/14/2019	O'SHAUGHNESSY	1.24	8,613.78
DAVITA INC	23918K108	61.00	12/16/2019	O'SHAUGHNESSY	0.61	4,463.68
DELTA AIR LINES INC	247361702	671.00	10/15/2019	O'SHAUGHNESSY	13.42	34,688.08
DELTA AIR LINES INC	247361702	884.00	11/14/2019	O'SHAUGHNESSY	17.68	50,870.05
DELTA AIR LINES INC	247361702	29.00	11/14/2019	O'SHAUGHNESSY	0.29	1,667.79
DELTA AIR LINES INC	247361702	44.00	10/10/2019	O'SHAUGHNESSY	0.88	2,333.66
DELTA AIR LINES INC	247361702	1,002.00	12/12/2019	O'SHAUGHNESSY	10.02	55,903.68
DELTA AIR LINES INC	247361702	505.00	9/13/2019	O'SHAUGHNESSY	5.05	29,461.55
DELTA AIR LINES INC	247361702	126.00	9/12/2019	O'SHAUGHNESSY	1.26	7,309.11
DELTA AIR LINES INC	247361702	288.00	8/8/2019	O'SHAUGHNESSY	5.76	16,850.88
DEVON ENERGY CORPORATION	25179M103	482.00	5/15/2019	O'SHAUGHNESSY	9.64	14,547.97
DEVON ENERGY CORPORATION	25179M103	214.00	5/13/2019	O'SHAUGHNESSY	4.28	6,622.25
DEVON ENERGY CORPORATION	25179M103	673.00	5/9/2019	O'SHAUGHNESSY	13.46	20,838.50
DEVON ENERGY CORPORATION	25179M103	500.00	4/5/2019	O'SHAUGHNESSY	10.00	15,557.70
DEVON ENERGY CORPORATION	25179M103	321.00	3/7/2019	O'SHAUGHNESSY	6.42	9,434.06

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DEVON ENERGY CORPORATION	25179M103	350.00	6/6/2019	O'SHAUGHNESSY	7.00	9,018.42
DEVON ENERGY CORPORATION	25179M103	808.00	4/4/2019	O'SHAUGHNESSY	16.16	25,472.36
DISCOVER FINL SVCS	254709108	195.00	1/31/2019	O'SHAUGHNESSY	3.90	13,116.23
DISCOVER FINL SVCS	254709108	308.00	1/4/2019	O'SHAUGHNESSY	6.16	18,119.05
DOVER CORP	260003108	112.00	4/16/2019	O'SHAUGHNESSY	2.24	10,832.72
DOVER CORP	260003108	103.00	3/7/2019	O'SHAUGHNESSY	2.06	9,393.00
EBAY INC	278642103	231.00	8/13/2019	O'SHAUGHNESSY	4.62	9,365.32
EBAY INC	278642103	68.00	1/15/2019	O'SHAUGHNESSY	0.68	2,010.01
EBAY INC	278642103	101.00	8/13/2019	O'SHAUGHNESSY	1.01	4,084.44
EBAY INC	278642103	491.00	3/7/2019	O'SHAUGHNESSY	9.82	18,322.40
EBAY INC	278642103	110.00	3/8/2019	O'SHAUGHNESSY	2.20	4,066.96
EBAY INC	278642103	50.00	3/11/2019	O'SHAUGHNESSY	0.50	1,821.50
EBAY INC	278642103	51.00	3/19/2019	O'SHAUGHNESSY	0.51	1,848.23
EBAY INC	278642103	349.00	4/4/2019	O'SHAUGHNESSY	6.98	13,197.89
EBAY INC	278642103	514.00	4/16/2019	O'SHAUGHNESSY	10.28	18,722.19
EBAY INC	278642103	121.00	5/10/2019	O'SHAUGHNESSY	2.42	4,542.50
EBAY INC	278642103	392.00	5/9/2019	O'SHAUGHNESSY	7.84	14,775.62
EBAY INC	278642103	49.00	8/9/2019	O'SHAUGHNESSY	0.49	1,946.53
EBAY INC	278642103	122.00	8/9/2019	O'SHAUGHNESSY	2.44	4,810.69
EBAY INC	278642103	755.00	8/8/2019	O'SHAUGHNESSY	15.10	29,668.86
EBAY INC	278642103	359.00	7/11/2019	O'SHAUGHNESSY	7.18	14,212.06
EBAY INC	278642103	69.00	5/15/2019	O'SHAUGHNESSY	1.38	2,522.47
EBAY INC	278642103	72.00	5/14/2019	O'SHAUGHNESSY	1.44	2,689.89
EBAY INC	278642103	619.00	1/4/2019	O'SHAUGHNESSY	12.38	17,349.02
EBAY INC	278642103	636.00	4/8/2019	O'SHAUGHNESSY	12.72	24,142.81
EBAY INC	278642103	1,506.00	1/31/2019	O'SHAUGHNESSY	30.12	51,274.03
FRANKLIN RES INC	354613101	209.00	1/4/2019	O'SHAUGHNESSY	4.18	6,195.66
FRANKLIN RES INC	354613101	875.00	1/31/2019	O'SHAUGHNESSY	17.50	27,846.79
FRANKLIN RES INC	354613101	876.00	1/31/2019	O'SHAUGHNESSY	8.76	27,804.24
FRANKLIN RES INC	354613101	210.00	4/4/2019	O'SHAUGHNESSY	4.20	7,125.13

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FRANKLIN RES INC	354613101	213.00	7/11/2019	O'SHAUGHNESSY	4.26	7,422.01
FRANKLIN RES INC	354613101	638.00	4/16/2019	O'SHAUGHNESSY	12.76	22,551.13
FRANKLIN RES INC	354613101	214.00	4/11/2019	O'SHAUGHNESSY	2.14	7,396.91
FRANKLIN RES INC	354613101	24.00	4/9/2019	O'SHAUGHNESSY	0.48	827.25
HESS CORP COM	42809H107	351.00	3/7/2019	O'SHAUGHNESSY	7.02	20,896.64
HESS CORP COM	42809H107	477.00	4/4/2019	O'SHAUGHNESSY	9.54	29,064.18
HESS CORP COM	42809H107	188.00	4/4/2019	O'SHAUGHNESSY	1.88	11,479.81
HESS CORP COM	42809H107	98.00	6/6/2019	O'SHAUGHNESSY	1.96	5,418.44
HOLLYFRONTIER CORP	436106108	70.00	8/9/2019	O'SHAUGHNESSY	0.70	3,439.18
HOLLYFRONTIER CORP	436106108	524.00	8/8/2019	O'SHAUGHNESSY	5.24	25,836.55
HOST HOTELS & RESORTS, INC.	44107P104	226.00	12/13/2019	O'SHAUGHNESSY	4.52	4,065.74
HOST HOTELS & RESORTS, INC.	44107P104	1,805.00	12/12/2019	O'SHAUGHNESSY	36.10	32,279.54
HUNTINGTON INGALLS INDS INC	446413106	59.00	4/16/2019	O'SHAUGHNESSY	0.59	12,947.51
HUNTINGTON INGALLS INDS INC	446413106	26.00	4/5/2019	O'SHAUGHNESSY	0.26	5,488.21
HUNTINGTON INGALLS INDS INC	446413106	65.00	3/8/2019	O'SHAUGHNESSY	0.65	13,375.61
HUNTINGTON INGALLS INDS INC	446413106	66.00	3/11/2019	O'SHAUGHNESSY	0.66	13,257.77
HUNTINGTON INGALLS INDS INC	446413106	95.00	4/4/2019	O'SHAUGHNESSY	0.95	20,092.37
HUNTINGTON INGALLS INDS INC	446413106	80.00	3/7/2019	O'SHAUGHNESSY	0.80	16,518.55
INTERNATIONAL PAPER CO	460146103	237.00	10/10/2019	O'SHAUGHNESSY	4.74	9,139.31
INTERNATIONAL PAPER CO	460146103	74.00	11/14/2019	O'SHAUGHNESSY	0.74	3,405.76
INTERNATIONAL PAPER CO	460146103	75.00	11/14/2019	O'SHAUGHNESSY	1.50	3,426.46
JOHNSON CONTROLS INTERNATIONAL	G51502105	337.00	8/9/2019	O'SHAUGHNESSY	6.74	14,034.40
JOHNSON CONTROLS INTERNATIONAL	G51502105	501.00	10/10/2019	O'SHAUGHNESSY	10.02	20,949.52
JOHNSON CONTROLS INTERNATIONAL	G51502105	290.00	10/11/2019	O'SHAUGHNESSY	5.80	12,117.94
JOHNSON CONTROLS INTERNATIONAL	G51502105	351.00	8/8/2019	O'SHAUGHNESSY	7.02	14,569.55
JOHNSON CONTROLS INTERNATIONAL	G51502105	189.00	11/14/2019	O'SHAUGHNESSY	3.78	8,036.00
JOHNSON CONTROLS INTERNATIONAL	G51502105	332.00	9/12/2019	O'SHAUGHNESSY	6.64	14,279.42
JOHNSON CONTROLS INTERNATIONAL	G51502105	156.00	12/12/2019	O'SHAUGHNESSY	3.12	6,560.75
JUNIPER NETWORKS INC	48203R104	304.00	1/4/2019	O'SHAUGHNESSY	6.08	8,107.62
KOHL'S CORP	500255104	145.00	11/14/2019	O'SHAUGHNESSY	2.90	8,103.08

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
KOHLS CORP	500255104	70.00	11/21/2019	O'SHAUGHNESSY	1.40	3,404.79
KOHLS CORP	500255104	22.00	11/20/2019	O'SHAUGHNESSY	0.44	1,270.52
KROGER CO	501044101	711.00	3/7/2019	O'SHAUGHNESSY	14.22	20,390.91
KROGER CO	501044101	522.00	3/8/2019	O'SHAUGHNESSY	10.44	14,864.32
LAM RESH CORP	512807108	15.00	9/12/2019	O'SHAUGHNESSY	0.30	3,435.05
LAM RESH CORP	512807108	148.00	1/4/2019	O'SHAUGHNESSY	2.96	19,919.85
LAM RESH CORP	512807108	36.00	11/14/2019	O'SHAUGHNESSY	0.72	9,915.70
LILLY ELI & CO	532457108	78.00	11/15/2019	O'SHAUGHNESSY	1.56	8,785.98
LILLY ELI & CO	532457108	112.00	10/15/2019	O'SHAUGHNESSY	2.24	11,987.36
LILLY ELI & CO	532457108	141.00	10/10/2019	O'SHAUGHNESSY	2.82	15,020.87
LILLY ELI & CO	532457108	186.00	9/12/2019	O'SHAUGHNESSY	3.72	20,043.21
LILLY ELI & CO	532457108	30.00	8/20/2019	O'SHAUGHNESSY	0.30	3,287.71
LILLY ELI & CO	532457108	51.00	8/19/2019	O'SHAUGHNESSY	0.51	5,581.95
LILLY ELI & CO	532457108	71.00	8/16/2019	O'SHAUGHNESSY	0.71	7,874.14
LILLY ELI & CO	532457108	51.00	8/9/2019	O'SHAUGHNESSY	1.02	5,613.39
LILLY ELI & CO	532457108	234.00	8/8/2019	O'SHAUGHNESSY	4.68	25,812.28
LILLY ELI & CO	532457108	23.00	7/15/2019	O'SHAUGHNESSY	0.23	2,559.56
LILLY ELI & CO	532457108	109.00	7/15/2019	O'SHAUGHNESSY	2.18	12,055.01
LILLY ELI & CO	532457108	7.00	7/12/2019	O'SHAUGHNESSY	0.14	789.45
LILLY ELI & CO	532457108	178.00	7/11/2019	O'SHAUGHNESSY	3.56	20,054.33
LILLY ELI & CO	532457108	214.00	11/14/2019	O'SHAUGHNESSY	4.28	24,209.99
LILLY ELI & CO	532457108	79.00	11/18/2019	O'SHAUGHNESSY	1.58	8,864.65
LILLY ELI & CO	532457108	485.00	12/12/2019	O'SHAUGHNESSY	9.70	58,512.34
LILLY ELI & CO	532457108	38.00	11/14/2019	O'SHAUGHNESSY	0.38	4,312.24
LILLY ELI & CO	532457108	345.00	6/6/2019	O'SHAUGHNESSY	6.90	40,746.09
LINCOLN NATL CORP IND	534187109	126.00	8/1/2019	O'SHAUGHNESSY	2.52	8,259.25
LINCOLN NATL CORP IND	534187109	34.00	9/19/2019	O'SHAUGHNESSY	0.34	2,062.21
LINCOLN NATL CORP IND	534187109	37.00	7/11/2019	O'SHAUGHNESSY	0.74	2,402.69
LINCOLN NATL CORP IND	534187109	193.00	7/12/2019	O'SHAUGHNESSY	3.86	12,547.62
LINCOLN NATL CORP IND	534187109	60.00	7/23/2019	O'SHAUGHNESSY	1.20	3,940.66

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LINCOLN NATL CORP IND	534187109	56.00	7/26/2019	O'SHAUGHNESSY	1.12	3,681.44
LINCOLN NATL CORP IND	534187109	56.00	8/2/2019	O'SHAUGHNESSY	1.12	3,665.76
LINCOLN NATL CORP IND	534187109	40.00	9/12/2019	O'SHAUGHNESSY	0.80	2,325.92
LYONDELLBASELL INDUSTRIES NV	N53745100	114.00	11/14/2019	O'SHAUGHNESSY	2.28	11,074.32
MCKESSON CORP	58155Q103	40.00	11/14/2019	O'SHAUGHNESSY	0.80	5,675.54
MCKESSON CORP	58155Q103	241.00	8/8/2019	O'SHAUGHNESSY	4.82	34,222.92
MCKESSON CORP	58155Q103	142.00	10/10/2019	O'SHAUGHNESSY	2.84	18,470.93
MCKESSON CORP	58155Q103	46.00	11/29/2019	O'SHAUGHNESSY	0.92	6,700.49
MCKESSON CORP	58155Q103	213.00	12/5/2019	O'SHAUGHNESSY	4.26	30,199.08
MCKESSON CORP	58155Q103	87.00	12/6/2019	O'SHAUGHNESSY	1.74	12,306.67
MCKESSON CORP	58155Q103	308.00	12/12/2019	O'SHAUGHNESSY	3.08	43,694.17
MCKESSON CORP	58155Q103	23.00	12/13/2019	O'SHAUGHNESSY	0.23	3,277.27
NXP SEMICONDUCTORS NV	N6596X109	160.00	1/31/2019	O'SHAUGHNESSY	3.20	13,667.15
NXP SEMICONDUCTORS NV	N6596X109	246.00	3/7/2019	O'SHAUGHNESSY	4.92	22,930.03
NXP SEMICONDUCTORS NV	N6596X109	70.00	8/8/2019	O'SHAUGHNESSY	1.40	6,878.64
NXP SEMICONDUCTORS NV	N6596X109	46.00	6/7/2019	O'SHAUGHNESSY	0.92	4,225.10
NXP SEMICONDUCTORS NV	N6596X109	58.00	4/16/2019	O'SHAUGHNESSY	1.16	5,765.78
NXP SEMICONDUCTORS NV	N6596X109	53.00	4/16/2019	O'SHAUGHNESSY	0.53	5,269.79
NXP SEMICONDUCTORS NV	N6596X109	40.00	5/9/2019	O'SHAUGHNESSY	0.40	4,087.80
NXP SEMICONDUCTORS NV	N6596X109	431.00	5/9/2019	O'SHAUGHNESSY	8.62	44,501.35
NXP SEMICONDUCTORS NV	N6596X109	125.00	6/6/2019	O'SHAUGHNESSY	2.50	11,458.36
NXP SEMICONDUCTORS NV	N6596X109	455.00	4/4/2019	O'SHAUGHNESSY	4.55	42,638.10
NXP SEMICONDUCTORS NV	N6596X109	241.00	6/10/2019	O'SHAUGHNESSY	4.82	22,179.62
NXP SEMICONDUCTORS NV	N6596X109	38.00	6/18/2019	O'SHAUGHNESSY	0.38	3,488.41
NXP SEMICONDUCTORS NV	N6596X109	52.00	7/15/2019	O'SHAUGHNESSY	1.04	4,913.95
NXP SEMICONDUCTORS NV	N6596X109	46.00	8/12/2019	O'SHAUGHNESSY	0.46	4,667.20
NXP SEMICONDUCTORS NV	N6596X109	2.00	7/11/2019	O'SHAUGHNESSY	0.04	190.14
ORACLE CORPORATION	68389X105	247.00	1/31/2019	O'SHAUGHNESSY	4.94	12,303.86
ORACLE CORPORATION	68389X105	86.00	9/12/2019	O'SHAUGHNESSY	1.72	4,680.98
ORACLE CORPORATION	68389X105	415.00	2/4/2019	O'SHAUGHNESSY	4.15	20,865.54

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ORACLE CORPORATION	68389X105	374.00	10/10/2019	O'SHAUGHNESSY	7.48	20,293.58
ORACLE CORPORATION	68389X105	253.00	12/12/2019	O'SHAUGHNESSY	5.06	14,021.26
ORACLE CORPORATION	68389X105	247.00	2/1/2019	O'SHAUGHNESSY	2.47	12,394.09
PFIZER INC	717081103	267.00	9/12/2019	O'SHAUGHNESSY	5.34	9,740.16
PFIZER INC	717081103	983.00	10/10/2019	O'SHAUGHNESSY	19.66	34,988.80
PHILLIPS 66	718546104	374.00	3/7/2019	O'SHAUGHNESSY	7.48	36,456.10
PHILLIPS 66	718546104	288.00	4/4/2019	O'SHAUGHNESSY	5.76	27,453.83
PHILLIPS 66	718546104	233.00	4/16/2019	O'SHAUGHNESSY	4.66	23,155.54
QUALCOMM INC	747525103	485.00	5/9/2019	O'SHAUGHNESSY	9.70	42,319.21
QUALCOMM INC	747525103	95.00	11/14/2019	O'SHAUGHNESSY	0.95	8,714.02
QUALCOMM INC	747525103	527.00	10/10/2019	O'SHAUGHNESSY	10.54	39,357.78
QUALCOMM INC	747525103	305.00	9/12/2019	O'SHAUGHNESSY	6.10	23,747.42
QUALCOMM INC	747525103	126.00	5/9/2019	O'SHAUGHNESSY	1.26	10,755.69
QUALCOMM INC	747525103	365.00	1/31/2019	O'SHAUGHNESSY	3.65	18,394.36
QUALCOMM INC	747525103	219.00	1/7/2019	O'SHAUGHNESSY	4.38	12,285.83
QUALCOMM INC	747525103	328.00	1/4/2019	O'SHAUGHNESSY	6.56	18,440.16
QUALCOMM INC	747525103	35.00	9/12/2019	O'SHAUGHNESSY	0.35	2,710.40
REGENCY CENTERS CORP	758849103	253.00	11/15/2019	O'SHAUGHNESSY	5.06	16,443.38
REGENCY CENTERS CORP	758849103	1,087.00	11/14/2019	O'SHAUGHNESSY	21.74	70,716.96
REGENCY CENTERS CORP	758849103	121.00	7/11/2019	O'SHAUGHNESSY	2.42	8,328.83
REGENCY CENTERS CORP	758849103	521.00	6/6/2019	O'SHAUGHNESSY	10.42	34,281.07
REGENCY CENTERS CORP	758849103	181.00	12/12/2019	O'SHAUGHNESSY	1.81	11,666.83
ROCKWELL AUTOMATION INC	773903109	52.00	4/11/2019	O'SHAUGHNESSY	0.52	9,506.47
ROCKWELL AUTOMATION INC	773903109	209.00	1/31/2019	O'SHAUGHNESSY	4.18	36,496.17
ROCKWELL AUTOMATION INC	773903109	52.00	2/11/2019	O'SHAUGHNESSY	0.52	8,850.75
ROCKWELL AUTOMATION INC	773903109	144.00	3/7/2019	O'SHAUGHNESSY	2.88	25,615.41
ROCKWELL AUTOMATION INC	773903109	153.00	1/4/2019	O'SHAUGHNESSY	3.06	22,891.28
ROCKWELL AUTOMATION INC	773903109	34.00	3/8/2019	O'SHAUGHNESSY	0.68	6,049.93
ROCKWELL AUTOMATION INC	773903109	161.00	4/4/2019	O'SHAUGHNESSY	1.61	29,124.79
ROCKWELL AUTOMATION INC	773903109	153.00	4/16/2019	O'SHAUGHNESSY	3.06	28,150.47

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ROCKWELL AUTOMATION INC	773903109	61.00	4/12/2019	O'SHAUGHNESSY	0.61	11,048.53
SPIRIT AEROSYSTEMS HLDGS INC	848574109	28.00	1/31/2019	O'SHAUGHNESSY	0.28	2,282.43
SPIRIT AEROSYSTEMS HLDGS INC	848574109	451.00	1/4/2019	O'SHAUGHNESSY	9.02	32,475.92
SPIRIT AEROSYSTEMS HLDGS INC	848574109	14.00	2/25/2019	O'SHAUGHNESSY	0.14	1,346.63
SPIRIT AEROSYSTEMS HLDGS INC	848574109	79.00	2/4/2019	O'SHAUGHNESSY	0.79	6,583.37
SPIRIT AEROSYSTEMS HLDGS INC	848574109	15.00	2/1/2019	O'SHAUGHNESSY	0.15	1,245.57
STARBUCKS CORP	855244109	76.00	9/12/2019	O'SHAUGHNESSY	1.52	7,115.95
STARBUCKS CORP	855244109	567.00	12/12/2019	O'SHAUGHNESSY	11.34	49,115.07
STARBUCKS CORP	855244109	53.00	5/10/2019	O'SHAUGHNESSY	1.06	4,102.83
STARBUCKS CORP	855244109	234.00	11/14/2019	O'SHAUGHNESSY	4.68	19,356.81
STARBUCKS CORP	855244109	161.00	8/8/2019	O'SHAUGHNESSY	3.22	15,193.46
STARBUCKS CORP	855244109	41.00	5/16/2019	O'SHAUGHNESSY	0.41	3,171.50
STARBUCKS CORP	855244109	436.00	1/4/2019	O'SHAUGHNESSY	8.72	27,798.27
STARBUCKS CORP	855244109	353.00	1/31/2019	O'SHAUGHNESSY	7.06	23,646.02
STARBUCKS CORP	855244109	142.00	5/9/2019	O'SHAUGHNESSY	2.84	11,041.82
TERADYNE INC	880770102	59.00	11/14/2019	O'SHAUGHNESSY	1.18	3,823.16
TERADYNE INC	880770102	41.00	11/15/2019	O'SHAUGHNESSY	0.82	2,639.17
TERADYNE INC	880770102	457.00	12/12/2019	O'SHAUGHNESSY	9.14	29,252.66
TERADYNE INC	880770102	49.00	12/13/2019	O'SHAUGHNESSY	0.49	3,151.19
TERADYNE INC	880770102	162.00	10/10/2019	O'SHAUGHNESSY	3.24	9,540.96
TEXTRON INC	883203101	196.00	6/6/2019	O'SHAUGHNESSY	3.92	9,242.28
TEXTRON INC	883203101	328.00	4/5/2019	O'SHAUGHNESSY	6.56	16,749.55
TEXTRON INC	883203101	530.00	3/7/2019	O'SHAUGHNESSY	10.60	28,601.98
TEXTRON INC	883203101	460.00	4/4/2019	O'SHAUGHNESSY	9.20	23,669.07
TEXTRON INC	883203101	138.00	8/8/2019	O'SHAUGHNESSY	2.76	6,509.46
TEXTRON INC	883203101	289.00	7/19/2019	O'SHAUGHNESSY	5.78	15,015.57
TEXTRON INC	883203101	36.00	7/15/2019	O'SHAUGHNESSY	0.72	1,875.96
TEXTRON INC	883203101	60.00	7/11/2019	O'SHAUGHNESSY	1.20	3,140.54
TEXTRON INC	883203101	274.00	4/16/2019	O'SHAUGHNESSY	2.74	14,144.65
TEXTRON INC	883203101	98.00	4/5/2019	O'SHAUGHNESSY	0.98	5,006.33

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TEXTRON INC	883203101	262.00	7/12/2019	O'SHAUGHNESSY	5.24	13,828.91
UNION PACIFIC CORP	907818108	32.00	6/6/2019	O'SHAUGHNESSY	0.32	5,369.93
VORNADO RLTY TR	929042109	159.00	11/14/2019	O'SHAUGHNESSY	3.18	10,450.50
VORNADO RLTY TR	929042109	34.00	12/12/2019	O'SHAUGHNESSY	0.34	2,262.83
VORNADO RLTY TR	929042109	1,056.00	12/13/2019	O'SHAUGHNESSY	21.12	69,610.46
WALGREENS BOOTS ALLIANCE INC	931427108	443.00	10/10/2019	O'SHAUGHNESSY	8.86	23,171.96
WALGREENS BOOTS ALLIANCE INC	931427108	102.00	12/12/2019	O'SHAUGHNESSY	2.04	5,990.46
WALGREENS BOOTS ALLIANCE INC	931427108	320.00	10/11/2019	O'SHAUGHNESSY	6.40	16,762.08
WALGREENS BOOTS ALLIANCE INC	931427108	456.00	9/16/2019	O'SHAUGHNESSY	9.12	25,411.88
WALGREENS BOOTS ALLIANCE INC	931427108	39.00	9/16/2019	O'SHAUGHNESSY	0.39	2,197.85
WALGREENS BOOTS ALLIANCE INC	931427108	89.00	9/12/2019	O'SHAUGHNESSY	1.78	4,946.25
WALGREENS BOOTS ALLIANCE INC	931427108	882.00	8/8/2019	O'SHAUGHNESSY	17.64	45,761.07
WALGREENS BOOTS ALLIANCE INC	931427108	264.00	7/11/2019	O'SHAUGHNESSY	5.28	14,617.71
WALGREENS BOOTS ALLIANCE INC	931427108	185.00	1/31/2019	O'SHAUGHNESSY	3.70	13,240.45
WALGREENS BOOTS ALLIANCE INC	931427108	151.00	11/14/2019	O'SHAUGHNESSY	3.02	9,399.98
WALT DISNEY CO	254687106	276.00	1/31/2019	O'SHAUGHNESSY	5.52	30,544.92
WATERS CORP	941848103	32.00	7/11/2019	O'SHAUGHNESSY	0.32	6,939.68
WATERS CORP	941848103	65.00	12/12/2019	O'SHAUGHNESSY	0.65	14,774.79
WATERS CORP	941848103	101.00	8/8/2019	O'SHAUGHNESSY	2.02	20,833.32
WATERS CORP	941848103	116.00	8/14/2019	O'SHAUGHNESSY	1.16	24,138.31
WATERS CORP	941848103	67.00	9/12/2019	O'SHAUGHNESSY	0.67	14,479.73
WATERS CORP	941848103	139.00	7/11/2019	O'SHAUGHNESSY	2.78	30,165.00
WATERS CORP	941848103	34.00	12/20/2019	O'SHAUGHNESSY	0.34	7,775.80
WATERS CORP	941848103	31.00	12/13/2019	O'SHAUGHNESSY	0.31	7,043.34
WATERS CORP	941848103	9.00	9/30/2019	O'SHAUGHNESSY	0.18	1,948.75
WATERS CORP	941848103	333.00	10/10/2019	O'SHAUGHNESSY	3.33	69,981.68
WATERS CORP	941848103	12.00	11/14/2019	O'SHAUGHNESSY	0.24	2,524.15
WELLS FARGO & CO & CO NEW	949746101	265.00	4/16/2019	O'SHAUGHNESSY	2.65	12,538.50
WELLS FARGO & CO & CO NEW	949746101	488.00	10/10/2019	O'SHAUGHNESSY	9.76	23,495.44
WELLS FARGO & CO & CO NEW	949746101	989.00	8/8/2019	O'SHAUGHNESSY	19.78	45,914.52

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
WELLS FARGO & CO & CO NEW	949746101	65.00	8/9/2019	O'SHAUGHNESSY	1.30	2,992.50
WELLS FARGO & CO & CO NEW	949746101	713.00	9/12/2019	O'SHAUGHNESSY	14.26	34,565.24
WELLS FARGO & CO & CO NEW	949746101	1,199.00	7/12/2019	O'SHAUGHNESSY	23.98	57,044.58
WELLS FARGO & CO & CO NEW	949746101	457.00	7/11/2019	O'SHAUGHNESSY	9.14	21,644.39
WELLS FARGO & CO & CO NEW	949746101	814.00	6/6/2019	O'SHAUGHNESSY	16.28	36,774.32
WELLS FARGO & CO & CO NEW	949746101	222.00	12/12/2019	O'SHAUGHNESSY	4.44	11,872.56
WELLS FARGO & CO & CO NEW	949746101	109.00	2/11/2019	O'SHAUGHNESSY	1.09	5,269.06
WELLS FARGO & CO & CO NEW	949746101	520.00	2/1/2019	O'SHAUGHNESSY	5.20	25,869.12
WELLS FARGO & CO & CO NEW	949746101	193.00	1/31/2019	O'SHAUGHNESSY	1.93	9,615.67
WELLS FARGO & CO & CO NEW	949746101	254.00	6/6/2019	O'SHAUGHNESSY	2.54	11,508.36
WHIRLPOOL CORP	963320106	5.00	9/12/2019	O'SHAUGHNESSY	0.05	733.68
WHIRLPOOL CORP	963320106	16.00	9/17/2019	O'SHAUGHNESSY	0.16	2,403.54
WHIRLPOOL CORP	963320106	3.00	9/16/2019	O'SHAUGHNESSY	0.03	452.83
WHIRLPOOL CORP	963320106	112.00	3/7/2019	O'SHAUGHNESSY	1.12	15,945.68
WHIRLPOOL CORP	963320106	49.00	6/6/2019	O'SHAUGHNESSY	0.98	5,824.14
WHIRLPOOL CORP	963320106	52.00	4/16/2019	O'SHAUGHNESSY	1.04	7,278.74
WHIRLPOOL CORP	963320106	63.00	4/5/2019	O'SHAUGHNESSY	1.26	8,450.56
WHIRLPOOL CORP	963320106	16.00	9/18/2019	O'SHAUGHNESSY	0.16	2,380.93
WHIRLPOOL CORP	963320106	41.00	3/8/2019	O'SHAUGHNESSY	0.41	5,765.59
WHIRLPOOL CORP	963320106	118.00	4/4/2019	O'SHAUGHNESSY	2.36	15,832.56
YUM! BRANDS INC	988498101	842.00	1/4/2019	O'SHAUGHNESSY	16.84	76,488.29
YUM! BRANDS INC	988498101	463.00	1/31/2019	O'SHAUGHNESSY	9.26	42,992.28
				TOTAL FOR: O'SHAUGHNESSY	1,743.77	5,750,969.83
AAR CORP	000361105	495.00	4/8/2019	SYSTEMATIC	5.45	16,610.56
AAR CORP	000361105	225.00	4/9/2019	SYSTEMATIC	2.48	7,620.37
ABERCROMBIE & FITCH CO CL A	002896207	185.00	6/14/2019	SYSTEMATIC	2.04	2,873.24
ABM INDS INC	000957100	685.00	3/4/2019	SYSTEMATIC	7.54	24,477.93
ACADIA HEALTHCARE CO INC	00404A109	135.00	3/4/2019	SYSTEMATIC	1.49	3,541.35
ACADIA HEALTHCARE CO INC	00404A109	125.00	8/23/2019	SYSTEMATIC	1.38	3,425.41
ACCURAY INC DEL	004397105	900.00	6/14/2019	SYSTEMATIC	9.90	3,203.01

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ACCURAY INC DEL	004397105	1,050.00	8/23/2019	SYSTEMATIC	11.55	3,005.21
ACORDA THERAPEUTICS INC	00484M106	75.00	5/13/2019	SYSTEMATIC	0.83	879.41
ACORDA THERAPEUTICS INC	00484M106	310.00	5/10/2019	SYSTEMATIC	3.41	3,639.80
ACORDA THERAPEUTICS INC	00484M106	200.00	3/4/2019	SYSTEMATIC	2.20	2,909.04
ACORDA THERAPEUTICS INC	00484M106	150.00	1/28/2019	SYSTEMATIC	1.65	2,394.82
ACORDA THERAPEUTICS INC	00484M106	85.00	3/5/2019	SYSTEMATIC	0.94	1,285.12
ACUITY BRANDS INC	00508Y102	175.00	4/8/2019	SYSTEMATIC	1.93	23,397.80
ADDUS HOMECARE CORP	006739106	40.00	1/28/2019	SYSTEMATIC	0.44	2,500.84
AEGION CORP	00770F104	285.00	4/8/2019	SYSTEMATIC	3.14	5,217.39
AEGION CORP	00770F104	40.00	5/13/2019	SYSTEMATIC	0.44	641.18
AEGION CORP	00770F104	270.00	5/10/2019	SYSTEMATIC	2.97	4,464.32
AK STL HLDG CORP	001547108	2,115.00	5/10/2019	SYSTEMATIC	23.27	5,238.86
AK STL HLDG CORP	001547108	7,835.00	3/4/2019	SYSTEMATIC	86.19	23,975.11
ALLEGHENY TECHNOLOGIES INC	01741R102	830.00	5/10/2019	SYSTEMATIC	9.13	19,864.39
ALLEGHENY TECHNOLOGIES INC	01741R102	210.00	5/13/2019	SYSTEMATIC	2.31	4,902.16
ALLEGHENY TECHNOLOGIES INC	01741R102	305.00	8/23/2019	SYSTEMATIC	3.36	5,506.60
ALLETE INC	018522300	275.00	6/14/2019	SYSTEMATIC	3.03	23,310.13
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	350.00	8/23/2019	SYSTEMATIC	3.85	3,297.67
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	330.00	3/4/2019	SYSTEMATIC	3.63	3,559.81
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	270.00	4/8/2019	SYSTEMATIC	2.97	2,589.86
AMAG PHARMACEUTICALS INC	00163U106	560.00	5/10/2019	SYSTEMATIC	6.16	5,956.66
AMAG PHARMACEUTICALS INC	00163U106	95.00	3/5/2019	SYSTEMATIC	1.05	1,415.56
AMAG PHARMACEUTICALS INC	00163U106	180.00	3/4/2019	SYSTEMATIC	1.98	2,710.55
AMAG PHARMACEUTICALS INC	00163U106	190.00	4/8/2019	SYSTEMATIC	2.09	2,513.89
AMC NETWORKS INC	00164V103	45.00	4/8/2019	SYSTEMATIC	0.50	2,594.30
AMC NETWORKS INC	00164V103	35.00	5/10/2019	SYSTEMATIC	0.39	1,969.00
AMEDISYS INC	023436108	20.00	3/4/2019	SYSTEMATIC	0.22	2,368.22
AMERICAN AXLE & MFG HLDGS INC	024061103	3,285.00	8/23/2019	SYSTEMATIC	36.14	22,345.23
AMERICAN EQUITY INVT LIFE HLDG	025676206	135.00	8/23/2019	SYSTEMATIC	1.49	3,051.14
AMERICAN EQUITY INVT LIFE HLDG	025676206	850.00	6/14/2019	SYSTEMATIC	9.35	23,531.15

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AMERICAN NATL INS CO	028591105	205.00	6/14/2019	SYSTEMATIC	2.26	23,573.47
AMERICAN PUB ED INC	02913V103	115.00	4/8/2019	SYSTEMATIC	1.27	3,694.98
AMERICAN PUB ED INC	02913V103	180.00	8/23/2019	SYSTEMATIC	1.98	4,867.24
AMERICAN SUPERCONDUCTOR CORP	030111207	950.00	7/19/2019	SYSTEMATIC	10.45	8,964.11
AMERICAN SUPERCONDUCTOR CORP	030111207	915.00	7/22/2019	SYSTEMATIC	10.07	8,536.22
AMERISAFE INC	03071H100	205.00	1/28/2019	SYSTEMATIC	2.26	11,639.09
AMERISAFE INC	03071H100	200.00	1/29/2019	SYSTEMATIC	2.20	11,490.92
AMN HEALTHCARE SVCS INC	001744101	40.00	3/5/2019	SYSTEMATIC	0.44	1,985.77
AMN HEALTHCARE SVCS INC	001744101	85.00	3/4/2019	SYSTEMATIC	0.94	4,278.50
ANGIODYNAMICS INC	03475V101	130.00	1/28/2019	SYSTEMATIC	1.43	2,719.82
ANGIODYNAMICS INC	03475V101	100.00	5/10/2019	SYSTEMATIC	1.10	2,027.06
ANGIODYNAMICS INC	03475V101	30.00	5/13/2019	SYSTEMATIC	0.33	595.46
ANI PHARMACEUTICALS INC	00182C103	40.00	8/23/2019	SYSTEMATIC	0.44	2,711.64
ANI PHARMACEUTICALS INC	00182C103	340.00	4/8/2019	SYSTEMATIC	3.74	23,951.61
ANIKA THERAPEUTICS INC	035255108	105.00	4/8/2019	SYSTEMATIC	1.16	3,193.99
ARCBEST CORP	03937C105	35.00	5/13/2019	SYSTEMATIC	0.39	1,005.77
ARCBEST CORP	03937C105	65.00	3/4/2019	SYSTEMATIC	0.72	2,282.01
ARCBEST CORP	03937C105	130.00	5/10/2019	SYSTEMATIC	1.43	3,814.03
ARCBEST CORP	03937C105	40.00	3/5/2019	SYSTEMATIC	0.44	1,412.00
ARENA PHARMACEUTICALS INC	040047607	420.00	6/14/2019	SYSTEMATIC	4.62	23,836.52
ARES COML REAL ESTATE CORP	04013V108	730.00	3/4/2019	SYSTEMATIC	8.03	11,178.27
ARES COML REAL ESTATE CORP	04013V108	130.00	3/6/2019	SYSTEMATIC	1.43	1,976.30
ARES COML REAL ESTATE CORP	04013V108	255.00	7/19/2019	SYSTEMATIC	2.81	3,857.14
ARES COML REAL ESTATE CORP	04013V108	650.00	3/5/2019	SYSTEMATIC	7.15	9,865.31
ARTISAN PARTNERS ASSET MGMT INC	04316A108	120.00	1/28/2019	SYSTEMATIC	1.32	2,764.60
ASCENA RETAIL GROUP INC	04351G101	1,995.00	3/4/2019	SYSTEMATIC	21.95	4,551.20
ASHFORD HOSPITALITY TRUST	044103109	6,830.00	8/23/2019	SYSTEMATIC	75.13	18,985.35
ASHFORD HOSPITALITY TRUST	044103109	365.00	8/26/2019	SYSTEMATIC	4.02	1,009.49
ASSERTIO THERAPEUTICS INC	04545L107	8,640.00	8/23/2019	SYSTEMATIC	95.04	13,131.94
ASSERTIO THERAPEUTICS INC	04545L107	685.00	5/10/2019	SYSTEMATIC	7.54	3,276.63

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ASSERTIO THERAPEUTICS INC	04545L107	1,065.00	6/14/2019	SYSTEMATIC	11.72	3,331.13
ASSERTIO THERAPEUTICS INC	04545L107	870.00	8/26/2019	SYSTEMATIC	9.57	1,312.66
ASSERTIO THERAPEUTICS INC	04545L107	60.00	5/13/2019	SYSTEMATIC	0.66	279.59
ASTRONICS CORP	046433108	55.00	8/26/2019	SYSTEMATIC	0.61	1,524.53
ASTRONICS CORP	046433108	765.00	8/23/2019	SYSTEMATIC	8.42	21,037.35
ATLANTICA YIELD PLC	G0751N103	925.00	8/23/2019	SYSTEMATIC	10.18	22,009.92
ATLAS AIR INC	049164205	760.00	8/23/2019	SYSTEMATIC	8.36	20,550.63
ATLAS AIR INC	049164205	65.00	8/26/2019	SYSTEMATIC	0.72	1,731.53
AUDIO CODES ORD	M15342104	275.00	5/14/2019	SYSTEMATIC	3.03	3,895.38
AUDIO CODES ORD	M15342104	650.00	5/13/2019	SYSTEMATIC	7.15	9,192.63
AUDIO CODES ORD	M15342104	585.00	5/10/2019	SYSTEMATIC	6.44	8,417.22
BADGER METER INC	056525108	35.00	5/10/2019	SYSTEMATIC	0.39	1,884.36
BADGER METER INC	056525108	430.00	4/8/2019	SYSTEMATIC	4.73	23,935.64
BANCORP INC/THE	05969A105	455.00	1/28/2019	SYSTEMATIC	5.01	4,057.19
BANCORP INC/THE	05969A105	365.00	8/23/2019	SYSTEMATIC	4.02	3,488.97
BANCORP INC/THE	05969A105	35.00	8/26/2019	SYSTEMATIC	0.39	330.88
BANK OZK	06417N103	140.00	8/23/2019	SYSTEMATIC	1.54	3,626.28
BAUSCH HEALTH COS INC	071734107	105.00	1/28/2019	SYSTEMATIC	1.16	2,442.41
BEACON ROOFING SUPPLY INC	073685109	85.00	8/23/2019	SYSTEMATIC	0.94	2,642.74
BEACON ROOFING SUPPLY INC	073685109	630.00	7/19/2019	SYSTEMATIC	6.93	22,851.93
BELDEN CDT INC	077454106	105.00	8/23/2019	SYSTEMATIC	1.16	4,691.93
BENCHMARK ELECTRONICS INC	08160H101	835.00	5/10/2019	SYSTEMATIC	9.19	22,254.01
BENCHMARK ELECTRONICS INC	08160H101	100.00	5/13/2019	SYSTEMATIC	1.10	2,621.68
BONANZA CREEK ENERGY INC	097793400	1,065.00	3/4/2019	SYSTEMATIC	11.72	26,816.71
BRAEMAR HOTELS & RESORTS INC	10482B101	415.00	1/28/2019	SYSTEMATIC	4.57	4,179.90
BRIXMOR PPTY GROUP INC	11120U105	100.00	5/10/2019	SYSTEMATIC	1.10	1,794.78
BROOKDALE SR LIVING INC	112463104	495.00	3/4/2019	SYSTEMATIC	5.45	3,387.24
BROOKDALE SR LIVING INC	112463104	230.00	3/5/2019	SYSTEMATIC	2.53	1,565.70
BUCKLE INC	118440106	790.00	8/23/2019	SYSTEMATIC	8.69	14,115.96
BUCKLE INC	118440106	55.00	8/26/2019	SYSTEMATIC	0.61	1,012.76

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
BUILDERS FIRSTSOURCE INC	12008R107	1,150.00	8/23/2019	SYSTEMATIC	12.65	22,450.88
C&J ENERGY SVCS INC NEW	12674R100	1,720.00	5/10/2019	SYSTEMATIC	18.92	24,560.57
CADENCE BANCORPORATION	12739A100	200.00	8/23/2019	SYSTEMATIC	2.20	3,159.14
CADENCE BANCORPORATION	12739A100	110.00	1/28/2019	SYSTEMATIC	1.21	2,041.71
CAL MAINE FOODS INC	128030202	55.00	4/8/2019	SYSTEMATIC	0.61	2,301.26
CANADIAN SOLAR INC	136635109	730.00	3/4/2019	SYSTEMATIC	8.03	17,961.14
CANADIAN SOLAR INC	136635109	290.00	3/5/2019	SYSTEMATIC	3.19	7,301.97
CANADIAN SOLAR INC	136635109	215.00	4/8/2019	SYSTEMATIC	2.37	4,117.56
CARDTRONICS PLC-A	G1991C105	65.00	5/10/2019	SYSTEMATIC	0.72	2,293.67
CATHAY BANCORP INC	149150104	85.00	4/8/2019	SYSTEMATIC	0.94	2,955.54
CATO CORP NEW CL A	149205106	125.00	3/4/2019	SYSTEMATIC	1.38	1,952.83
CATO CORP NEW CL A	149205106	45.00	3/5/2019	SYSTEMATIC	0.50	705.58
CBL & ASSOC PPTYS INC	124830100	1,115.00	3/4/2019	SYSTEMATIC	12.27	2,415.99
CBL & ASSOC PPTYS INC	124830100	495.00	3/5/2019	SYSTEMATIC	5.45	1,028.52
CBL & ASSOC PPTYS INC	124830100	3,785.00	5/10/2019	SYSTEMATIC	41.64	4,904.99
CBL & ASSOC PPTYS INC	124830100	900.00	1/28/2019	SYSTEMATIC	9.90	2,056.80
CBL & ASSOC PPTYS INC	124830100	3,985.00	4/8/2019	SYSTEMATIC	43.84	5,992.97
CBL & ASSOC PPTYS INC	124830100	715.00	5/13/2019	SYSTEMATIC	7.87	897.62
CELESTICA INC	15101Q108	285.00	8/26/2019	SYSTEMATIC	3.14	1,952.60
CELESTICA INC	15101Q108	2,670.00	8/23/2019	SYSTEMATIC	29.37	18,086.05
CENTRAL GARDEN & PET CO	153527205	975.00	8/23/2019	SYSTEMATIC	10.73	22,511.88
CERAGON NETWORKS LTD	M22013102	615.00	5/10/2019	SYSTEMATIC	6.77	2,048.02
CERAGON NETWORKS LTD	M22013102	1,105.00	3/4/2019	SYSTEMATIC	12.16	4,291.27
CERAGON NETWORKS LTD	M22013102	700.00	3/5/2019	SYSTEMATIC	7.70	2,704.24
CHARLES RIVER LABORATORIES	159864107	25.00	5/10/2019	SYSTEMATIC	0.28	3,390.11
CHATHAM LODGING TR	16208T102	105.00	5/10/2019	SYSTEMATIC	1.16	2,091.68
CHEESECAKE FACTORY INC	163072101	600.00	8/23/2019	SYSTEMATIC	6.60	21,883.08
CHICOS FAS INC	168615102	370.00	3/4/2019	SYSTEMATIC	4.07	2,174.34
CHICOS FAS INC	168615102	900.00	8/23/2019	SYSTEMATIC	9.90	2,934.90
CHICOS FAS INC	168615102	1,110.00	5/10/2019	SYSTEMATIC	12.21	3,911.09

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CHICOS FAS INC	168615102	990.00	4/8/2019	SYSTEMATIC	10.89	4,231.79
CHICOS FAS INC	168615102	45.00	5/13/2019	SYSTEMATIC	0.50	157.46
CHICOS FAS INC	168615102	105.00	3/5/2019	SYSTEMATIC	1.16	613.38
CIRRUS LOGIC INC	172755100	80.00	1/28/2019	SYSTEMATIC	0.88	2,897.82
CIT GROUP INC	125581801	485.00	4/8/2019	SYSTEMATIC	5.34	23,958.11
CITI TRENDS INC	17306X102	425.00	6/14/2019	SYSTEMATIC	4.68	6,227.33
CITI TRENDS INC	17306X102	505.00	6/17/2019	SYSTEMATIC	5.56	7,547.10
CLEARWAY ENERGY INC -C	18539C204	190.00	3/4/2019	SYSTEMATIC	2.09	2,786.52
CLEARWAY ENERGY INC -C	18539C204	245.00	1/28/2019	SYSTEMATIC	2.70	3,847.85
CNO FINL GROUP INC	12621E103	1,450.00	4/8/2019	SYSTEMATIC	15.95	24,131.86
CNX RES CORP	12653C108	380.00	3/4/2019	SYSTEMATIC	4.18	4,009.34
CNX RES CORP	12653C108	140.00	3/5/2019	SYSTEMATIC	1.54	1,528.56
CNX RES CORP	12653C108	495.00	5/10/2019	SYSTEMATIC	5.45	4,454.61
COHU INC	192576106	205.00	4/8/2019	SYSTEMATIC	2.26	3,171.84
COLUMBUS MCKINNON CORP NY	199333105	85.00	8/23/2019	SYSTEMATIC	0.94	2,875.74
COLUMBUS MCKINNON CORP NY	199333105	350.00	7/19/2019	SYSTEMATIC	3.85	14,211.09
COLUMBUS MCKINNON CORP NY	199333105	220.00	7/22/2019	SYSTEMATIC	2.42	8,923.73
COMMERCIAL VEHICLE GROUP INC	202608105	275.00	5/10/2019	SYSTEMATIC	3.03	2,275.58
COMMERCIAL VEHICLE GROUP INC	202608105	60.00	5/13/2019	SYSTEMATIC	0.66	466.75
COMMERCIAL VEHICLE GROUP INC	202608105	710.00	4/8/2019	SYSTEMATIC	7.81	6,000.47
COMMUNITY HEALTH SYS INC NEW	203668108	1,115.00	4/8/2019	SYSTEMATIC	12.27	4,121.66
COMMUNITY HEALTH SYS INC NEW	203668108	1,460.00	5/10/2019	SYSTEMATIC	16.06	5,130.59
COMMUNITY HEALTH SYS INC NEW	203668108	2,050.00	7/19/2019	SYSTEMATIC	22.55	4,560.23
COMMUNITY TRUST BANCORPORATION	204149108	90.00	1/28/2019	SYSTEMATIC	0.99	3,732.28
COMMUNITY TRUST BANCORPORATION	204149108	155.00	8/23/2019	SYSTEMATIC	1.71	6,228.20
COMMVault SYS INC	204166102	95.00	5/10/2019	SYSTEMATIC	1.05	4,826.86
COMMVault SYS INC	204166102	25.00	5/13/2019	SYSTEMATIC	0.28	1,250.34
COMPUTER PROGRAMS & SYS INC	205306103	20.00	5/13/2019	SYSTEMATIC	0.22	570.01
COMPUTER PROGRAMS & SYS INC	205306103	125.00	8/23/2019	SYSTEMATIC	1.38	2,803.93
COMPUTER PROGRAMS & SYS INC	205306103	115.00	4/8/2019	SYSTEMATIC	1.27	3,428.74

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
COMPUTER PROGRAMS & SYS INC	205306103	50.00	5/10/2019	SYSTEMATIC	0.55	1,438.46
COMTECH TELECOMMUNICATIONS	205826209	170.00	4/8/2019	SYSTEMATIC	1.87	3,930.41
CONNECTONE BANCORP INC NEW	20786W107	375.00	5/13/2019	SYSTEMATIC	4.13	8,467.06
CONNECTONE BANCORP INC NEW	20786W107	135.00	6/14/2019	SYSTEMATIC	1.49	2,893.19
CONNECTONE BANCORP INC NEW	20786W107	430.00	5/10/2019	SYSTEMATIC	4.73	9,768.01
CORECIVIC INC ADR	21871N101	95.00	5/10/2019	SYSTEMATIC	1.05	1,949.40
COSAN LTD CL A	G25343107	1,725.00	4/8/2019	SYSTEMATIC	18.98	20,965.31
COSAN LTD CL A	G25343107	325.00	4/9/2019	SYSTEMATIC	3.58	4,077.15
COVENANT TRANSPORT INC CL A	22284P105	15.00	5/13/2019	SYSTEMATIC	0.17	279.67
COVENANT TRANSPORT INC CL A	22284P105	105.00	5/10/2019	SYSTEMATIC	1.16	1,954.09
CRESCENT PT ENERGY CORP COM	22576C101	7,355.00	7/19/2019	SYSTEMATIC	80.91	22,761.52
CROCS INC COM	227046109	80.00	3/4/2019	SYSTEMATIC	0.88	2,020.12
CROSS COUNTRY HEALTHCARE INC	227483104	110.00	4/9/2019	SYSTEMATIC	1.21	861.75
CROSS COUNTRY HEALTHCARE INC	227483104	255.00	3/4/2019	SYSTEMATIC	2.81	2,196.73
CROSS COUNTRY HEALTHCARE INC	227483104	230.00	4/8/2019	SYSTEMATIC	2.53	1,768.73
DEAN FOODS CO	242370203	330.00	5/13/2019	SYSTEMATIC	3.63	548.36
DEAN FOODS CO	242370203	3,550.00	4/8/2019	SYSTEMATIC	39.05	9,116.12
DEAN FOODS CO	242370203	3,915.00	5/10/2019	SYSTEMATIC	43.07	6,688.00
DEAN FOODS CO	242370203	930.00	3/4/2019	SYSTEMATIC	10.23	3,651.74
DEAN FOODS CO	242370203	230.00	3/5/2019	SYSTEMATIC	2.53	924.28
DECKERS OUTDOOR CORP	243537107	20.00	8/23/2019	SYSTEMATIC	0.22	2,784.71
DELUXE CORPORATION	248019101	520.00	3/4/2019	SYSTEMATIC	5.72	24,394.03
DELUXE CORPORATION	248019101	55.00	5/10/2019	SYSTEMATIC	0.61	2,354.47
DENBURY RESOURCES INC COM NEW	247916208	19,430.00	7/19/2019	SYSTEMATIC	213.73	22,907.97
DESIGNER BRANDS INC	250565108	110.00	4/8/2019	SYSTEMATIC	1.21	2,439.91
DIAMONDROCK HOSPITALITY CO	252784301	2,305.00	6/14/2019	SYSTEMATIC	25.36	23,289.79
DIODES INC	254543101	60.00	5/10/2019	SYSTEMATIC	0.66	2,344.24
DIODES INC	254543101	190.00	4/9/2019	SYSTEMATIC	2.09	7,287.02
DIODES INC	254543101	455.00	4/8/2019	SYSTEMATIC	5.01	17,262.43
DOMTAR CORP	257559203	125.00	8/23/2019	SYSTEMATIC	1.38	4,202.03

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DOMTAR CORP	257559203	65.00	5/10/2019	SYSTEMATIC	0.72	3,008.86
DYNEX CAP INC	26817Q506	335.00	1/28/2019	SYSTEMATIC	3.69	2,077.34
EAGLE BANCORP INC MD	268948106	40.00	4/8/2019	SYSTEMATIC	0.44	2,056.84
EAGLE BANCORP INC MD	268948106	85.00	8/23/2019	SYSTEMATIC	0.94	3,449.31
EAGLE PHARMACEUTICALS INC	269796108	470.00	4/8/2019	SYSTEMATIC	5.17	23,958.85
EDGEWELL PERS CARE CO	28035Q102	60.00	1/28/2019	SYSTEMATIC	0.66	2,334.84
EDGEWELL PERS CARE CO	28035Q102	170.00	6/14/2019	SYSTEMATIC	1.87	5,192.27
ELECTRONICS FOR IMAGING INC	286082102	215.00	1/28/2019	SYSTEMATIC	2.37	5,228.82
EMERGENT BIOSOLUTIONS INC	29089Q105	45.00	3/4/2019	SYSTEMATIC	0.50	2,622.63
EMPLOYERS HLDGS INC	292218104	515.00	8/23/2019	SYSTEMATIC	5.67	22,178.58
ENANTA PHARMACEUTICALS INC	29251M106	60.00	8/23/2019	SYSTEMATIC	0.66	4,385.77
ENANTA PHARMACEUTICALS INC	29251M106	245.00	6/14/2019	SYSTEMATIC	2.70	23,015.94
ENCOMPASS HEALTH CORP	29261A100	65.00	3/4/2019	SYSTEMATIC	0.72	4,138.69
ENCOMPASS HEALTH CORP	29261A100	15.00	3/5/2019	SYSTEMATIC	0.17	951.50
ENCORE WIRE CORP	292562105	370.00	5/10/2019	SYSTEMATIC	4.07	21,062.40
ENCORE WIRE CORP	292562105	70.00	5/13/2019	SYSTEMATIC	0.77	3,967.93
ENDO INTERNATIONAL PLC	G30401106	985.00	7/19/2019	SYSTEMATIC	10.84	3,547.68
ENDO INTERNATIONAL PLC	G30401106	2,125.00	6/14/2019	SYSTEMATIC	23.38	9,231.37
ENDO INTERNATIONAL PLC	G30401106	1,000.00	8/23/2019	SYSTEMATIC	11.00	2,969.00
ENDO INTERNATIONAL PLC	G30401106	810.00	4/8/2019	SYSTEMATIC	8.91	6,423.08
ENERPLUS CORP	292766102	3,400.00	6/14/2019	SYSTEMATIC	37.40	22,916.65
ENNIS INC	293389102	175.00	1/28/2019	SYSTEMATIC	1.93	3,469.65
ENNIS INC	293389102	360.00	1/29/2019	SYSTEMATIC	3.96	7,230.68
ENNIS INC	293389102	620.00	1/30/2019	SYSTEMATIC	6.82	12,479.50
ENOVA INTL INC -W/I	29357K103	680.00	6/17/2019	SYSTEMATIC	7.48	16,450.14
ENOVA INTL INC -W/I	29357K103	300.00	6/14/2019	SYSTEMATIC	3.30	7,204.11
ENPRO INDUSTRIES INC	29355X107	40.00	5/10/2019	SYSTEMATIC	0.44	2,611.00
ENTERCOM COMMUNICATIONS CORP CL	293639100	2,130.00	8/23/2019	SYSTEMATIC	23.43	7,940.85
ENTERCOM COMMUNICATIONS CORP CL	293639100	2,800.00	4/8/2019	SYSTEMATIC	30.80	16,378.49
ENTERCOM COMMUNICATIONS CORP CL	293639100	1,620.00	4/9/2019	SYSTEMATIC	17.82	9,730.42

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ENTERPRISE FINL SVCS CORP	293712105	495.00	1/28/2019	SYSTEMATIC	5.45	22,738.23
ENTERPRISE FINL SVCS CORP	293712105	70.00	4/8/2019	SYSTEMATIC	0.77	2,996.86
ESSENT GROUP LTD	G3198U102	335.00	1/28/2019	SYSTEMATIC	3.69	12,649.03
ESSENT GROUP LTD	G3198U102	275.00	1/29/2019	SYSTEMATIC	3.03	10,560.26
EXPRESS INC	30219E103	600.00	3/4/2019	SYSTEMATIC	6.60	3,142.32
EXPRESS INC	30219E103	140.00	3/5/2019	SYSTEMATIC	1.54	742.69
EXPRESS INC	30219E103	555.00	4/8/2019	SYSTEMATIC	6.11	2,353.76
EXPRESS INC	30219E103	465.00	5/10/2019	SYSTEMATIC	5.12	1,748.78
EXPRESS INC	30219E103	120.00	5/13/2019	SYSTEMATIC	1.32	441.73
EXPRESS INC	30219E103	2,425.00	8/23/2019	SYSTEMATIC	26.68	4,959.37
EXPRESS INC	30219E103	160.00	8/26/2019	SYSTEMATIC	1.76	338.80
EXTREME NETWORKS INC	30226D106	2,175.00	7/19/2019	SYSTEMATIC	23.93	14,953.78
EXTREME NETWORKS INC	30226D106	1,280.00	7/22/2019	SYSTEMATIC	14.08	8,907.65
EZCORP INC CL A NON VTG	302301106	1,605.00	6/17/2019	SYSTEMATIC	17.66	15,193.51
EZCORP INC CL A NON VTG	302301106	620.00	6/14/2019	SYSTEMATIC	6.82	5,759.12
FABRINET	G3323L100	75.00	6/14/2019	SYSTEMATIC	0.83	3,507.08
FINANCIAL INSTITUTIONS INC	317585404	145.00	1/28/2019	SYSTEMATIC	1.60	3,919.50
FIRST DEFIANCE FINL CORP	32006W106	100.00	1/28/2019	SYSTEMATIC	1.10	2,871.24
FIRST FINANCIAL CORP IND	320218100	135.00	8/23/2019	SYSTEMATIC	1.49	5,568.44
FIRST FINANCIAL CORP IND	320218100	60.00	1/28/2019	SYSTEMATIC	0.66	2,474.49
FIRST FINANCIAL CORP IND	320218100	60.00	1/29/2019	SYSTEMATIC	0.66	2,530.58
FIRST LONG IS CORP	320734106	180.00	1/28/2019	SYSTEMATIC	1.98	3,749.13
FIRST MERCHANTS CORP	320817109	65.00	1/28/2019	SYSTEMATIC	0.72	2,421.97
FIRST MERCHANTS CORP	320817109	60.00	5/10/2019	SYSTEMATIC	0.66	2,240.34
FIRST SOURCE CORP	336901103	85.00	4/8/2019	SYSTEMATIC	0.94	3,912.68
FIRST SOURCE CORP	336901103	70.00	6/14/2019	SYSTEMATIC	0.77	3,168.97
FOOT LOCKER INC	344849104	40.00	5/10/2019	SYSTEMATIC	0.44	2,247.04
FOSSIL GROUP INC	34988V106	300.00	5/10/2019	SYSTEMATIC	3.30	3,841.11
FOSSIL GROUP INC	34988V106	140.00	4/8/2019	SYSTEMATIC	1.54	1,989.54
FOSSIL GROUP INC	34988V106	190.00	3/4/2019	SYSTEMATIC	2.09	2,998.20

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FRANKLIN FINL NETWORK INC	35352P104	90.00	1/28/2019	SYSTEMATIC	0.99	2,522.79
GAMESTOP CORP NEW CL A	36467W109	380.00	3/4/2019	SYSTEMATIC	4.18	4,476.89
GAMESTOP CORP NEW CL A	36467W109	185.00	3/5/2019	SYSTEMATIC	2.04	2,198.43
GAMESTOP CORP NEW CL A	36467W109	230.00	4/8/2019	SYSTEMATIC	2.53	2,242.73
GAMESTOP CORP NEW CL A	36467W109	190.00	5/10/2019	SYSTEMATIC	2.09	1,666.21
GENESCO INC	371532102	135.00	8/23/2019	SYSTEMATIC	1.49	4,490.90
GENWORTH FINL INC CL A	37247D106	1,005.00	3/4/2019	SYSTEMATIC	11.06	3,964.93
GENWORTH FINL INC CL A	37247D106	535.00	3/5/2019	SYSTEMATIC	5.89	2,087.84
GENWORTH FINL INC CL A	37247D106	1,040.00	6/14/2019	SYSTEMATIC	11.44	3,294.80
GLATFELTER	377316104	235.00	8/26/2019	SYSTEMATIC	2.59	3,413.92
GLATFELTER	377316104	1,310.00	8/23/2019	SYSTEMATIC	14.41	19,045.04
GLOBAL MEDICAL REIT, INC	37954A204	2,410.00	4/8/2019	SYSTEMATIC	26.51	23,704.33
GNC HLDGS INC	36191G107	2,935.00	1/29/2019	SYSTEMATIC	32.29	9,306.10
GNC HLDGS INC	36191G107	2,915.00	1/28/2019	SYSTEMATIC	32.07	8,938.74
GOVERNMENT PROPERTIES INCOME TR	67623C109	20.00	5/13/2019	SYSTEMATIC	0.22	537.75
GOVERNMENT PROPERTIES INCOME TR	67623C109	85.00	5/10/2019	SYSTEMATIC	0.94	2,286.95
GOVERNMENT PROPERTIES INCOME TR	67623C109	25.00	3/5/2019	SYSTEMATIC	0.28	718.58
GOVERNMENT PROPERTIES INCOME TR	67623C109	55.00	3/4/2019	SYSTEMATIC	0.61	1,660.77
GREAT SOUTHERN BANCORP INC	390905107	80.00	1/28/2019	SYSTEMATIC	0.88	4,243.20
GREEN PLAINS RENEWABLE ENERGY IN	393222104	855.00	4/9/2019	SYSTEMATIC	9.41	14,834.56
GREEN PLAINS RENEWABLE ENERGY IN	393222104	675.00	8/23/2019	SYSTEMATIC	7.43	5,208.98
GREEN PLAINS RENEWABLE ENERGY IN	393222104	910.00	7/19/2019	SYSTEMATIC	10.01	9,348.07
GREEN PLAINS RENEWABLE ENERGY IN	393222104	155.00	5/10/2019	SYSTEMATIC	1.71	2,422.16
GREEN PLAINS RENEWABLE ENERGY IN	393222104	545.00	4/8/2019	SYSTEMATIC	6.00	9,293.37
GREENHILL & CO INC	395259104	1,075.00	4/8/2019	SYSTEMATIC	11.83	23,763.90
GREENHILL & CO INC	395259104	180.00	5/10/2019	SYSTEMATIC	1.98	3,443.17
GREENHILL & CO INC	395259104	40.00	5/13/2019	SYSTEMATIC	0.44	762.59
GREENHILL & CO INC	395259104	275.00	6/14/2019	SYSTEMATIC	3.03	4,043.92
GREIF INC CL A	397624107	60.00	5/10/2019	SYSTEMATIC	0.66	2,339.33
GREIF INC CL A	397624107	110.00	1/28/2019	SYSTEMATIC	1.21	4,425.77

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
GROUP 1 AUTOMOTIVE INC	398905109	190.00	7/19/2019	SYSTEMATIC	2.09	15,755.09
GULFPORT ENERGY CORP	402635304	1,360.00	8/23/2019	SYSTEMATIC	14.96	4,178.46
GULFPORT ENERGY CORP	402635304	460.00	3/4/2019	SYSTEMATIC	5.06	3,509.43
GULFPORT ENERGY CORP	402635304	130.00	3/5/2019	SYSTEMATIC	1.43	1,015.60
GULFPORT ENERGY CORP	402635304	435.00	5/10/2019	SYSTEMATIC	4.79	3,201.00
GULFPORT ENERGY CORP	402635304	2,365.00	7/19/2019	SYSTEMATIC	26.02	9,139.31
HAEMONETICS CORP MASS	405024100	65.00	3/4/2019	SYSTEMATIC	0.72	5,666.95
HANCOCK HLDG CO	410120109	535.00	5/10/2019	SYSTEMATIC	5.89	23,118.05
HANCOCK HLDG CO	410120109	40.00	5/13/2019	SYSTEMATIC	0.44	1,701.89
HANMI FINANCIAL CORP	410495204	270.00	8/23/2019	SYSTEMATIC	2.97	4,888.62
HANOVER INS GROUP INC	410867105	210.00	4/8/2019	SYSTEMATIC	2.31	24,167.11
HAVERTY FURNITURE COS INC	419596101	165.00	5/10/2019	SYSTEMATIC	1.82	3,077.83
HAWAIIAN ELECTRIC INDS INC	419870100	190.00	3/5/2019	SYSTEMATIC	2.09	7,275.61
HAWAIIAN ELECTRIC INDS INC	419870100	455.00	3/4/2019	SYSTEMATIC	5.01	17,436.92
HAYNES INTL INC	420877201	545.00	8/23/2019	SYSTEMATIC	6.00	16,359.16
HCI GROUP INC	40416E103	160.00	7/22/2019	SYSTEMATIC	1.76	6,477.18
HCI GROUP INC	40416E103	265.00	7/19/2019	SYSTEMATIC	2.92	10,709.32
HEALTHSTREAM INC	42222N103	75.00	4/8/2019	SYSTEMATIC	0.83	2,121.08
HEIDRICK & STRUGGLES INTL	422819102	110.00	5/10/2019	SYSTEMATIC	1.21	3,824.88
HEIDRICK & STRUGGLES INTL	422819102	30.00	5/13/2019	SYSTEMATIC	0.33	1,041.32
HEIDRICK & STRUGGLES INTL	422819102	100.00	8/23/2019	SYSTEMATIC	1.10	2,728.35
HERITAGE COMMERCE CORP	426927109	1,270.00	8/23/2019	SYSTEMATIC	13.97	14,926.56
HERITAGE COMMERCE CORP	426927109	155.00	8/26/2019	SYSTEMATIC	1.71	1,814.57
HERSHA HOSPITALITY TR	427825500	575.00	4/10/2019	SYSTEMATIC	6.33	10,349.54
HERSHA HOSPITALITY TR	427825500	395.00	4/8/2019	SYSTEMATIC	4.35	6,969.38
HERSHA HOSPITALITY TR	427825500	380.00	4/9/2019	SYSTEMATIC	4.18	6,873.22
HIBBETT SPORTS INC	428567101	285.00	8/23/2019	SYSTEMATIC	3.14	4,569.32
HIBBETT SPORTS INC	428567101	115.00	5/10/2019	SYSTEMATIC	1.27	2,326.20
HMS HLDGS CORP	40425J101	795.00	1/28/2019	SYSTEMATIC	8.75	23,292.57
HNI CORP	404251100	75.00	3/4/2019	SYSTEMATIC	0.83	2,833.58

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HNI CORP	404251100	5.00	3/5/2019	SYSTEMATIC	0.06	195.86
HNI CORP	404251100	585.00	1/28/2019	SYSTEMATIC	6.44	23,152.37
HOLLYSYS AUTOMATION TECHNOLOGIES	G45667105	15.00	5/13/2019	SYSTEMATIC	0.17	282.31
HOLLYSYS AUTOMATION TECHNOLOGIES	G45667105	160.00	5/10/2019	SYSTEMATIC	1.76	3,062.34
HOPE BANCORP INC	43940T109	145.00	5/10/2019	SYSTEMATIC	1.60	2,066.24
HORIZON THERAPEUTICS PUBLIC	G46188101	65.00	5/10/2019	SYSTEMATIC	0.72	1,849.41
HOSPITALITY PROPERTIES TRUST	44106M102	105.00	5/10/2019	SYSTEMATIC	1.16	2,717.00
HUB GROUP INC CL A	443320106	260.00	6/17/2019	SYSTEMATIC	2.86	10,927.93
HUB GROUP INC CL A	443320106	320.00	6/14/2019	SYSTEMATIC	3.52	13,125.07
HUNTSMAN CORP	447011107	230.00	5/10/2019	SYSTEMATIC	2.53	4,676.04
IBERIABANK CORP	450828108	90.00	3/5/2019	SYSTEMATIC	0.99	7,035.95
IBERIABANK CORP	450828108	225.00	3/4/2019	SYSTEMATIC	2.48	17,658.12
ICON PLC	G4705A100	20.00	5/10/2019	SYSTEMATIC	0.22	2,763.62
IDACORP INC	451107106	25.00	5/13/2019	SYSTEMATIC	0.28	2,502.15
IDACORP INC	451107106	225.00	5/10/2019	SYSTEMATIC	2.48	22,394.93
IMMERSION CORP	452521107	645.00	4/8/2019	SYSTEMATIC	7.10	5,618.00
INDEPENDENT BANK CORP	453838609	190.00	4/8/2019	SYSTEMATIC	2.09	4,161.10
INDUSTRIAL LOGISTICS PPTYS TR	456237106	540.00	4/9/2019	SYSTEMATIC	5.94	11,021.39
INDUSTRIAL LOGISTICS PPTYS TR	456237106	630.00	4/8/2019	SYSTEMATIC	6.93	12,731.82
INNOVIVA INC	45781M101	170.00	4/8/2019	SYSTEMATIC	1.87	2,373.37
INNOVIVA INC	45781M101	250.00	3/4/2019	SYSTEMATIC	2.75	3,980.85
INTEGER HLDGS CORP	45826H109	30.00	4/8/2019	SYSTEMATIC	0.33	2,293.53
INTER PARFUMS INC	458334109	25.00	5/10/2019	SYSTEMATIC	0.28	1,770.82
INVESCO MORTGAGE CAPITAL INC	46131B100	470.00	3/5/2019	SYSTEMATIC	5.17	7,470.27
INVESCO MORTGAGE CAPITAL INC	46131B100	1,065.00	3/4/2019	SYSTEMATIC	11.72	17,008.91
JANUS HENDERSON GROUP PLC	G4474Y214	165.00	5/10/2019	SYSTEMATIC	1.82	3,733.16
JANUS HENDERSON GROUP PLC	G4474Y214	20.00	5/13/2019	SYSTEMATIC	0.22	447.34
JANUS HENDERSON GROUP PLC	G4474Y214	175.00	8/23/2019	SYSTEMATIC	1.93	3,237.87
K12 INC	48273U102	125.00	5/10/2019	SYSTEMATIC	1.38	3,829.08
KBR INC	48242W106	995.00	6/14/2019	SYSTEMATIC	10.95	23,387.75

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
KRATON PERFORMANCE POLYMERS INC	50077C106	115.00	5/10/2019	SYSTEMATIC	1.27	3,493.73
KRATON PERFORMANCE POLYMERS INC	50077C106	25.00	5/13/2019	SYSTEMATIC	0.28	740.34
LA Z BOY INCORPORATED	505336107	715.00	7/19/2019	SYSTEMATIC	7.87	23,292.35
LAKELAND BANCORP INC	511637100	150.00	1/28/2019	SYSTEMATIC	1.65	2,410.65
LAKELAND FINL CORP	511656100	70.00	7/19/2019	SYSTEMATIC	0.77	3,124.25
LAKELAND FINL CORP	511656100	165.00	3/4/2019	SYSTEMATIC	1.82	7,973.27
LAKELAND FINL CORP	511656100	220.00	3/5/2019	SYSTEMATIC	2.42	10,655.59
LAKELAND FINL CORP	511656100	125.00	3/6/2019	SYSTEMATIC	1.38	6,070.18
LANDSTAR SYSTEM INC	515098101	215.00	4/8/2019	SYSTEMATIC	2.37	23,838.73
LAREDO PETE HLDGS INC	516806106	1,805.00	4/8/2019	SYSTEMATIC	19.86	5,204.60
LAREDO PETE HLDGS INC	516806106	890.00	1/28/2019	SYSTEMATIC	9.79	3,199.27
LEXINGTON CORP PPTY TRUST REIT	529043101	2,620.00	3/4/2019	SYSTEMATIC	28.82	24,580.32
LIGAND PHARMACEUTICALS INC CL B	53220K504	140.00	3/4/2019	SYSTEMATIC	1.54	17,644.66
LIGAND PHARMACEUTICALS INC CL B	53220K504	50.00	3/5/2019	SYSTEMATIC	0.55	6,293.33
LIGAND PHARMACEUTICALS INC CL B	53220K504	215.00	6/14/2019	SYSTEMATIC	2.37	23,608.23
LITHIA MTRS INC - CL A	536797103	130.00	7/19/2019	SYSTEMATIC	1.43	15,368.21
LOGMEIN INC	54142L109	310.00	7/19/2019	SYSTEMATIC	3.41	23,575.47
MACERICH COMPANY (THE)	554382101	780.00	8/23/2019	SYSTEMATIC	8.58	21,824.32
MADDEN STEVEN LTD	556269108	50.00	8/26/2019	SYSTEMATIC	0.55	1,601.17
MADDEN STEVEN LTD	556269108	670.00	8/23/2019	SYSTEMATIC	7.37	20,904.74
MALLINCKRODT PLC	G5785G107	435.00	5/10/2019	SYSTEMATIC	4.79	7,448.08
MALLINCKRODT PLC	G5785G107	905.00	6/14/2019	SYSTEMATIC	9.96	8,427.24
MALLINCKRODT PLC	G5785G107	2,390.00	8/23/2019	SYSTEMATIC	26.29	10,988.03
MALLINCKRODT PLC	G5785G107	105.00	5/13/2019	SYSTEMATIC	1.16	1,706.56
MAMMOTH ENERGY SERVICES, INC	56155L108	995.00	6/14/2019	SYSTEMATIC	10.95	6,067.57
MAMMOTH ENERGY SERVICES, INC	56155L108	25.00	5/13/2019	SYSTEMATIC	0.28	364.19
MAMMOTH ENERGY SERVICES, INC	56155L108	305.00	5/10/2019	SYSTEMATIC	3.36	4,424.70
MAMMOTH ENERGY SERVICES, INC	56155L108	910.00	4/10/2019	SYSTEMATIC	10.01	16,778.52
MAMMOTH ENERGY SERVICES, INC	56155L108	235.00	4/9/2019	SYSTEMATIC	2.59	4,117.62
MAMMOTH ENERGY SERVICES, INC	56155L108	250.00	4/8/2019	SYSTEMATIC	2.75	4,219.68

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MARTEN TRANSPORT LTD	573075108	1,135.00	6/14/2019	SYSTEMATIC	12.49	20,601.19
MASIMO CORP	574795100	15.00	5/10/2019	SYSTEMATIC	0.17	2,056.29
MATERION CORP COM	576690101	45.00	1/28/2019	SYSTEMATIC	0.50	2,093.90
MATTHEWS INTL CORP CL A	577128101	310.00	4/8/2019	SYSTEMATIC	3.41	11,569.88
MATTHEWS INTL CORP CL A	577128101	340.00	4/9/2019	SYSTEMATIC	3.74	12,952.67
MAXIMUS INC	577933104	25.00	5/10/2019	SYSTEMATIC	0.28	1,813.06
MDU RESOURCES GROUP INC	552690109	95.00	3/4/2019	SYSTEMATIC	1.05	2,486.73
MEDICAL PPTYS TR INC COMMON	58463J304	120.00	5/10/2019	SYSTEMATIC	1.32	2,129.78
MEDNAX INC	58502B106	155.00	8/23/2019	SYSTEMATIC	1.71	3,412.62
MEDNAX INC	58502B106	120.00	4/8/2019	SYSTEMATIC	1.32	3,360.12
MEDNAX INC	58502B106	90.00	3/4/2019	SYSTEMATIC	0.99	2,990.32
MEDNAX INC	58502B106	35.00	3/5/2019	SYSTEMATIC	0.39	1,151.46
MEDPACE HLDGS INC	58506Q109	50.00	5/10/2019	SYSTEMATIC	0.55	2,841.11
MEDPACE HLDGS INC	58506Q109	45.00	3/4/2019	SYSTEMATIC	0.50	2,462.19
MEET GROUP INC	58513U101	3,910.00	4/8/2019	SYSTEMATIC	43.01	20,286.02
MEET GROUP INC	58513U101	720.00	4/9/2019	SYSTEMATIC	7.92	3,827.36
MEET GROUP INC	58513U101	2,025.00	6/14/2019	SYSTEMATIC	22.28	7,088.21
MERCURY GEN CORP NEW	589400100	35.00	5/13/2019	SYSTEMATIC	0.39	1,953.32
MERCURY GEN CORP NEW	589400100	415.00	5/10/2019	SYSTEMATIC	4.57	23,370.27
MEREDITH CORP	589433101	455.00	6/14/2019	SYSTEMATIC	5.01	23,422.89
MERIDIAN BIOSCIENCE INC	589584101	55.00	5/13/2019	SYSTEMATIC	0.61	625.89
MERIDIAN BIOSCIENCE INC	589584101	320.00	5/10/2019	SYSTEMATIC	3.52	3,661.57
MERIDIAN BIOSCIENCE INC	589584101	30.00	8/26/2019	SYSTEMATIC	0.33	292.01
MERIDIAN BIOSCIENCE INC	589584101	450.00	4/8/2019	SYSTEMATIC	4.95	6,046.75
MERIDIAN BIOSCIENCE INC	589584101	400.00	8/23/2019	SYSTEMATIC	4.40	3,940.04
MERITOR INC	59001K100	245.00	8/23/2019	SYSTEMATIC	2.70	4,384.53
MILLER HERMAN INC	600544100	615.00	6/14/2019	SYSTEMATIC	6.77	23,922.02
MINERALS TECHNOLOGIES INC	603158106	410.00	8/23/2019	SYSTEMATIC	4.51	19,945.68
MINERALS TECHNOLOGIES INC	603158106	45.00	8/26/2019	SYSTEMATIC	0.50	2,187.32
MOLINA HEALTHCARE INC	60855R100	30.00	5/10/2019	SYSTEMATIC	0.33	3,870.15

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MONTAGE RESOURCES CORPORATION	61179L100	3,400.00	7/19/2019	SYSTEMATIC	37.40	14,934.50
MONTAGE RESOURCES CORPORATION	61179L100	1,235.00	7/22/2019	SYSTEMATIC	13.59	5,201.21
MOVADO GROUP INC	624580106	75.00	3/4/2019	SYSTEMATIC	0.83	2,625.34
MSG NETWORK INC	553573106	105.00	1/28/2019	SYSTEMATIC	1.16	2,323.76
MSG NETWORK INC	553573106	25.00	5/13/2019	SYSTEMATIC	0.28	549.58
MSG NETWORK INC	553573106	165.00	8/23/2019	SYSTEMATIC	1.82	2,471.54
MSG NETWORK INC	553573106	75.00	5/10/2019	SYSTEMATIC	0.83	1,663.86
MYERS INDS INC	628464109	230.00	8/23/2019	SYSTEMATIC	2.53	3,609.94
MYRIAD GENETICS INC	628551104	230.00	6/14/2019	SYSTEMATIC	2.53	5,610.57
NABORS INDUSTRIES LTD	G6359F103	3,745.00	7/19/2019	SYSTEMATIC	41.20	8,547.97
NABORS INDUSTRIES LTD	G6359F103	8,390.00	1/28/2019	SYSTEMATIC	92.29	23,879.53
NANOMETRICS INC	630077105	130.00	1/28/2019	SYSTEMATIC	1.43	3,822.40
NATIONAL CINEMEDIA INC	635309107	3,225.00	6/14/2019	SYSTEMATIC	35.48	20,342.05
NATIONAL FUEL GAS CO N J	636180101	440.00	6/14/2019	SYSTEMATIC	4.84	23,434.54
NATIONAL HEALTHCARE CORP	635906100	40.00	4/8/2019	SYSTEMATIC	0.44	2,965.50
NATURAL GROCERS BY VITAMIN COTTA	63888U108	250.00	3/5/2019	SYSTEMATIC	2.75	3,567.10
NATURAL GROCERS BY VITAMIN COTTA	63888U108	215.00	3/4/2019	SYSTEMATIC	2.37	3,058.36
NATUS MEDICAL INC	639050103	135.00	3/4/2019	SYSTEMATIC	1.49	3,683.84
NATUS MEDICAL INC	639050103	100.00	3/5/2019	SYSTEMATIC	1.10	2,821.88
NAVIGANT CONSULTING CO	63935N107	75.00	3/5/2019	SYSTEMATIC	0.83	1,508.26
NAVIGANT CONSULTING CO	63935N107	180.00	3/4/2019	SYSTEMATIC	1.98	3,698.50
NCI	628852204	285.00	3/4/2019	SYSTEMATIC	3.14	2,029.80
NCI	628852204	490.00	4/8/2019	SYSTEMATIC	5.39	3,217.29
NCI	628852204	170.00	3/5/2019	SYSTEMATIC	1.87	1,218.80
NCI	628852204	680.00	1/28/2019	SYSTEMATIC	7.48	5,405.63
NETSCOUT SYSTEMS INC	64115T104	145.00	6/17/2019	SYSTEMATIC	1.60	3,897.52
NETSCOUT SYSTEMS INC	64115T104	740.00	6/14/2019	SYSTEMATIC	8.14	19,589.39
NEW GOLD INC CDA	644535106	6,070.00	7/22/2019	SYSTEMATIC	66.77	8,693.45
NEW GOLD INC CDA	644535106	11,310.00	7/19/2019	SYSTEMATIC	124.41	16,309.02
NEWS CORP NEW	65249B109	375.00	5/10/2019	SYSTEMATIC	4.13	4,320.64

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NEXTGEN HEALTHCARE INC. COM	65343C102	260.00	8/23/2019	SYSTEMATIC	2.86	3,895.06
NOBLE CORP PLC	G65431101	1,050.00	3/4/2019	SYSTEMATIC	11.55	3,060.33
NOW INC	67011P100	160.00	8/26/2019	SYSTEMATIC	1.76	1,910.19
NOW INC	67011P100	1,695.00	8/23/2019	SYSTEMATIC	18.65	20,248.81
NU SKIN ENTERPRISES INC	67018T105	395.00	3/4/2019	SYSTEMATIC	4.35	23,900.15
NU SKIN ENTERPRISES INC	67018T105	90.00	4/8/2019	SYSTEMATIC	0.99	4,421.79
NUANCE COMMUNICATIONS INC	67020Y100	1,505.00	1/28/2019	SYSTEMATIC	16.56	23,041.37
OAKTREE SPECIALTY LENDING CORP	67401P108	4,270.00	3/4/2019	SYSTEMATIC	46.97	22,368.40
OAKTREE SPECIALTY LENDING CORP	67401P108	95.00	3/5/2019	SYSTEMATIC	1.05	492.60
OFFICE DEPOT INC	676220106	2,210.00	5/10/2019	SYSTEMATIC	24.31	4,939.79
OFFICE DEPOT INC	676220106	460.00	5/13/2019	SYSTEMATIC	5.06	943.51
OFFICE DEPOT INC	676220106	3,290.00	8/23/2019	SYSTEMATIC	36.19	4,912.96
OLIN CORP COM PAR \$1	680665205	280.00	8/23/2019	SYSTEMATIC	3.08	4,630.67
OLIN CORP COM PAR \$1	680665205	25.00	5/13/2019	SYSTEMATIC	0.28	510.07
OLIN CORP COM PAR \$1	680665205	160.00	5/10/2019	SYSTEMATIC	1.76	3,312.38
ONEMAIN HLDGS INC	68268W103	730.00	6/14/2019	SYSTEMATIC	8.03	23,116.81
ORASURE TECHNOLOGIES INC	68554V108	775.00	6/14/2019	SYSTEMATIC	8.53	6,590.16
ORASURE TECHNOLOGIES INC	68554V108	540.00	6/17/2019	SYSTEMATIC	5.94	4,663.69
ORASURE TECHNOLOGIES INC	68554V108	1,390.00	6/18/2019	SYSTEMATIC	15.29	12,002.89
ORTHOFIX MED INC	68752M108	40.00	1/28/2019	SYSTEMATIC	0.44	2,099.24
OTTER TAIL CORPORATION	689648103	380.00	5/10/2019	SYSTEMATIC	4.18	19,228.80
OTTER TAIL CORPORATION	689648103	105.00	5/13/2019	SYSTEMATIC	1.16	5,292.16
OWENS & MINOR INC	690732102	120.00	3/5/2019	SYSTEMATIC	1.32	733.00
OWENS & MINOR INC	690732102	2,000.00	4/8/2019	SYSTEMATIC	22.00	8,243.34
OWENS & MINOR INC	690732102	545.00	3/4/2019	SYSTEMATIC	6.00	3,370.07
OWENS & MINOR INC	690732102	980.00	5/10/2019	SYSTEMATIC	10.78	3,819.75
OWENS & MINOR INC	690732102	115.00	5/13/2019	SYSTEMATIC	1.27	453.09
OWENS & MINOR INC	690732102	1,225.00	6/14/2019	SYSTEMATIC	13.48	3,423.93
OWENS ILL INC	690768403	215.00	5/10/2019	SYSTEMATIC	2.37	3,766.33
PACWEST BANCORP	695263103	665.00	8/23/2019	SYSTEMATIC	7.32	22,150.36

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PATRICK INDS INC	703343103	575.00	8/23/2019	SYSTEMATIC	6.33	22,338.12
PATTERSON COS INC	703395103	125.00	3/4/2019	SYSTEMATIC	1.38	2,884.13
PATTERSON COS INC	703395103	160.00	8/23/2019	SYSTEMATIC	1.76	2,809.76
PBF ENERGY INC	69318G106	75.00	3/4/2019	SYSTEMATIC	0.83	2,368.47
PC CONNECTION INC	69318J100	105.00	4/8/2019	SYSTEMATIC	1.16	3,837.73
PC MALL INC	69323K100	155.00	5/10/2019	SYSTEMATIC	1.71	4,631.14
PC MALL INC	69323K100	45.00	5/13/2019	SYSTEMATIC	0.50	1,300.45
PDL BIOPHARMA INC	69329Y104	1,055.00	8/23/2019	SYSTEMATIC	11.61	2,768.33
PDL BIOPHARMA INC	69329Y104	905.00	5/10/2019	SYSTEMATIC	9.96	2,998.99
PEABODY ENERGY CORP NEW	704551100	105.00	4/8/2019	SYSTEMATIC	1.16	2,867.00
PEABODY ENERGY CORP NEW	704551100	260.00	8/23/2019	SYSTEMATIC	2.86	5,101.88
PEABODY ENERGY CORP NEW	704551100	80.00	3/4/2019	SYSTEMATIC	0.88	2,528.45
PEAPACK GLADSTONE FINL CORP	704699107	115.00	7/19/2019	SYSTEMATIC	1.27	3,225.18
PENNYMAC FINL SERVICES, INC	70932M107	120.00	1/28/2019	SYSTEMATIC	1.32	2,453.33
PHOTRONICS INC	719405102	2,310.00	1/28/2019	SYSTEMATIC	25.41	23,631.88
PITNEY BOWES INC	724479100	775.00	6/14/2019	SYSTEMATIC	8.53	3,396.10
PITNEY BOWES INC	724479100	1,080.00	8/23/2019	SYSTEMATIC	11.88	3,868.67
PITNEY BOWES INC	724479100	10.00	5/13/2019	SYSTEMATIC	0.11	52.77
PITNEY BOWES INC	724479100	315.00	4/8/2019	SYSTEMATIC	3.47	2,098.22
PITNEY BOWES INC	724479100	905.00	5/10/2019	SYSTEMATIC	9.96	5,023.21
POWELL INDS INC	739128106	50.00	8/26/2019	SYSTEMATIC	0.55	1,868.60
POWELL INDS INC	739128106	400.00	8/23/2019	SYSTEMATIC	4.40	14,967.20
PRECISION DRILLING CORP	74022D308	3,890.00	8/23/2019	SYSTEMATIC	42.79	4,675.00
PREFERRED BK LOS ANGELES CA	740367404	100.00	1/28/2019	SYSTEMATIC	1.10	4,755.45
PREMIER INC	74051N102	35.00	3/5/2019	SYSTEMATIC	0.39	1,281.17
PREMIER INC	74051N102	105.00	3/4/2019	SYSTEMATIC	1.16	3,852.48
PRESTIGE BRANDS HLDGS INC	74112D101	205.00	1/28/2019	SYSTEMATIC	2.26	5,589.71
PROVIDENCE SVC CORP	743815102	95.00	7/19/2019	SYSTEMATIC	1.05	5,265.61
PROVIDENCE SVC CORP	743815102	40.00	1/28/2019	SYSTEMATIC	0.44	2,548.95
QUAD / GRAPHICS INC CL A	747301109	275.00	4/8/2019	SYSTEMATIC	3.03	3,371.72

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
QUAD / GRAPHICS INC CL A	747301109	285.00	5/10/2019	SYSTEMATIC	3.14	3,105.68
QUAD / GRAPHICS INC CL A	747301109	30.00	5/13/2019	SYSTEMATIC	0.33	329.34
QUAD / GRAPHICS INC CL A	747301109	600.00	7/19/2019	SYSTEMATIC	6.60	4,752.72
QUINSTREET INC	74874Q100	190.00	3/5/2019	SYSTEMATIC	2.09	2,562.13
QUINSTREET INC	74874Q100	380.00	3/4/2019	SYSTEMATIC	4.18	5,123.31
RADIANT LOGISTICS INC	75025X100	780.00	6/14/2019	SYSTEMATIC	8.58	5,213.46
RADIANT LOGISTICS INC	75025X100	1,805.00	6/17/2019	SYSTEMATIC	19.86	12,093.51
RADIANT LOGISTICS INC	75025X100	1,305.00	7/19/2019	SYSTEMATIC	14.36	6,996.11
RALPH LAUREN CORP	751212101	15.00	5/10/2019	SYSTEMATIC	0.17	1,874.17
RALPH LAUREN CORP	751212101	50.00	8/23/2019	SYSTEMATIC	0.55	4,395.79
RANGE RESOURCES CORP	75281A109	3,400.00	6/14/2019	SYSTEMATIC	37.40	22,665.56
RANGE RESOURCES CORP	75281A109	775.00	7/19/2019	SYSTEMATIC	8.53	4,164.39
RANGE RESOURCES CORP	75281A109	890.00	8/23/2019	SYSTEMATIC	9.79	3,757.14
RAYONIER ADVANCED MATLS INC	75508B104	4,510.00	7/19/2019	SYSTEMATIC	49.61	22,622.16
REALOGY HLDGS CORP	75605Y106	2,900.00	5/10/2019	SYSTEMATIC	31.90	24,448.45
REALOGY HLDGS CORP	75605Y106	35.00	5/13/2019	SYSTEMATIC	0.39	301.09
REALOGY HLDGS CORP	75605Y106	385.00	6/14/2019	SYSTEMATIC	4.24	2,676.14
REALOGY HLDGS CORP	75605Y106	625.00	7/19/2019	SYSTEMATIC	6.88	3,490.01
RED ROBIN GOURMET BURGERS INC	75689M101	140.00	6/14/2019	SYSTEMATIC	1.54	3,718.54
RED ROBIN GOURMET BURGERS INC	75689M101	90.00	3/4/2019	SYSTEMATIC	0.99	2,704.31
RED ROBIN GOURMET BURGERS INC	75689M101	45.00	3/5/2019	SYSTEMATIC	0.50	1,409.63
RENEWABLE ENERGY GROUP INC	75972A301	235.00	4/8/2019	SYSTEMATIC	2.59	5,313.99
RENEWABLE ENERGY GROUP INC	75972A301	310.00	5/10/2019	SYSTEMATIC	3.41	5,235.22
RENEWABLE ENERGY GROUP INC	75972A301	90.00	5/13/2019	SYSTEMATIC	0.99	1,519.04
RENT A CTR INC NEW	76009N100	1,000.00	1/28/2019	SYSTEMATIC	11.00	17,316.52
RESOLUTE FST PRODS INC	76117W109	445.00	5/10/2019	SYSTEMATIC	4.90	3,240.32
RESOLUTE FST PRODS INC	76117W109	45.00	5/13/2019	SYSTEMATIC	0.50	319.69
RESOLUTE FST PRODS INC	76117W109	585.00	8/23/2019	SYSTEMATIC	6.44	2,674.22
RESOURCES CONNECTION INC	76122Q105	1,285.00	1/28/2019	SYSTEMATIC	14.14	21,391.23
RESOURCES CONNECTION INC	76122Q105	315.00	8/23/2019	SYSTEMATIC	3.47	5,301.39

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
RETAIL PPTYS AMER INC REIT	76131V202	1,930.00	4/8/2019	SYSTEMATIC	21.23	23,605.25
REXNORD CORP NEW	76169B102	100.00	1/28/2019	SYSTEMATIC	1.10	2,441.10
RLJ LODGING TR COM	74965L101	120.00	1/28/2019	SYSTEMATIC	1.32	2,131.32
RR DONNELLEY & SONS CO	257867200	980.00	5/10/2019	SYSTEMATIC	10.78	3,446.37
RR DONNELLEY & SONS CO	257867200	85.00	5/13/2019	SYSTEMATIC	0.94	282.77
RR DONNELLEY & SONS CO	257867200	3,870.00	6/14/2019	SYSTEMATIC	42.57	8,879.52
RR DONNELLEY & SONS CO	257867200	950.00	4/8/2019	SYSTEMATIC	10.45	4,523.39
SABRA HEALTH CARE REIT INC	78573L106	240.00	3/4/2019	SYSTEMATIC	2.64	4,411.32
SALLY BEAUTY HLDGS INC	79546E104	205.00	3/4/2019	SYSTEMATIC	2.26	3,698.62
SALLY BEAUTY HLDGS INC	79546E104	310.00	7/19/2019	SYSTEMATIC	3.41	3,804.29
SANDY SPRING BANCORP INC	800363103	705.00	1/28/2019	SYSTEMATIC	7.76	23,093.85
SCANSOURCE INC	806037107	65.00	3/4/2019	SYSTEMATIC	0.72	2,443.32
SCANSOURCE INC	806037107	110.00	6/14/2019	SYSTEMATIC	1.21	3,402.49
SCHNITZER STEEL INDS INC CL A	806882106	105.00	1/28/2019	SYSTEMATIC	1.16	2,426.66
SCHNITZER STEEL INDS INC CL A	806882106	75.00	5/10/2019	SYSTEMATIC	0.83	1,762.05
SELECT MED HLDGS CORP	81619Q105	200.00	1/28/2019	SYSTEMATIC	2.20	3,055.38
SELECT MED HLDGS CORP	81619Q105	180.00	4/8/2019	SYSTEMATIC	1.98	2,539.98
SENIOR HOUSING PROP TRUST	81721M109	675.00	4/8/2019	SYSTEMATIC	7.43	6,799.10
SENIOR HOUSING PROP TRUST	81721M109	680.00	5/10/2019	SYSTEMATIC	7.48	5,466.93
SHOE CARNIVAL INC	824889109	70.00	4/8/2019	SYSTEMATIC	0.77	2,257.68
SHOE CARNIVAL INC	824889109	80.00	3/4/2019	SYSTEMATIC	0.88	3,051.98
SHUTTERSTOCK INC	825690100	635.00	8/23/2019	SYSTEMATIC	6.99	22,023.77
SIERRA WIRELESS INC	826516106	1,310.00	8/23/2019	SYSTEMATIC	14.41	14,958.63
SIERRA WIRELESS INC	826516106	150.00	8/26/2019	SYSTEMATIC	1.65	1,705.56
SIGNET JEWELERS LTD	G81276100	155.00	1/28/2019	SYSTEMATIC	1.71	3,817.17
SIGNET JEWELERS LTD	G81276100	115.00	5/10/2019	SYSTEMATIC	1.27	2,721.87
SIGNET JEWELERS LTD	G81276100	510.00	8/23/2019	SYSTEMATIC	5.61	6,368.22
SITE CENTERS CORP	82981J109	1,775.00	5/10/2019	SYSTEMATIC	19.53	24,116.04
SITE CENTERS CORP	82981J109	70.00	5/13/2019	SYSTEMATIC	0.77	949.29
SM ENERGY CO	78454L100	255.00	3/4/2019	SYSTEMATIC	2.81	4,138.53

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SM ENERGY CO	78454L100	25.00	3/5/2019	SYSTEMATIC	0.28	411.03
SM ENERGY CO	78454L100	40.00	5/13/2019	SYSTEMATIC	0.44	602.66
SM ENERGY CO	78454L100	630.00	7/19/2019	SYSTEMATIC	6.93	5,947.26
SM ENERGY CO	78454L100	210.00	5/10/2019	SYSTEMATIC	2.31	3,135.20
SOUTHWESTERN ENERGY CO	845467109	3,945.00	7/19/2019	SYSTEMATIC	43.40	9,638.43
SOUTHWESTERN ENERGY CO	845467109	2,575.00	8/23/2019	SYSTEMATIC	28.33	4,822.98
SPARTANNASH CO	847215100	115.00	3/4/2019	SYSTEMATIC	1.27	2,172.71
SPARTANNASH CO	847215100	160.00	4/8/2019	SYSTEMATIC	1.76	2,647.40
SPARTANNASH CO	847215100	105.00	4/9/2019	SYSTEMATIC	1.16	1,765.07
SPARTANNASH CO	847215100	105.00	5/10/2019	SYSTEMATIC	1.16	1,648.20
SPARTANNASH CO	847215100	450.00	6/14/2019	SYSTEMATIC	4.95	5,288.65
SPECTRUM BRANDS HOLDINGS, INC.	84790A105	400.00	6/14/2019	SYSTEMATIC	4.40	23,729.52
SPROUTS FMRS MKT INC	85208M102	1,050.00	3/4/2019	SYSTEMATIC	11.55	24,610.85
SPROUTS FMRS MKT INC	85208M102	200.00	7/19/2019	SYSTEMATIC	2.20	3,655.42
STEELCASE INC	858155203	325.00	5/13/2019	SYSTEMATIC	3.58	5,674.96
STEELCASE INC	858155203	1,120.00	5/10/2019	SYSTEMATIC	12.32	19,484.30
STERLING BANCORP DEL	85917A100	1,255.00	1/28/2019	SYSTEMATIC	13.81	24,106.42
STERLING CONSTRUCTION CO	859241101	190.00	4/8/2019	SYSTEMATIC	2.09	2,480.27
STRATASYS LTD	M85548101	90.00	4/8/2019	SYSTEMATIC	0.99	2,248.29
STRATASYS LTD	M85548101	190.00	8/23/2019	SYSTEMATIC	2.09	4,352.81
SUNCOKE ENERGY INC	86722A103	435.00	4/8/2019	SYSTEMATIC	4.79	3,847.68
SUNCOKE ENERGY INC	86722A103	335.00	5/10/2019	SYSTEMATIC	3.69	2,774.98
SUNSTONE HOTEL INVESTORS INC	867892101	1,690.00	6/14/2019	SYSTEMATIC	18.59	23,455.66
SUPERNUS PHARMACEUTICALS INC	868459108	440.00	6/14/2019	SYSTEMATIC	4.84	13,705.77
SUPERNUS PHARMACEUTICALS INC	868459108	315.00	6/17/2019	SYSTEMATIC	3.47	9,989.94
SYNAPTICS INC	87157D109	140.00	5/10/2019	SYSTEMATIC	1.54	4,759.83
SYNAPTICS INC	87157D109	35.00	5/13/2019	SYSTEMATIC	0.39	1,125.72
SYNOVUS FINL CORP	87161C501	45.00	5/10/2019	SYSTEMATIC	0.50	1,625.33
TAILORED BRANDS INC	87403A107	195.00	1/28/2019	SYSTEMATIC	2.15	2,318.75
TAILORED BRANDS INC	87403A107	970.00	4/8/2019	SYSTEMATIC	10.67	7,577.76

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TAILORED BRANDS INC	87403A107	910.00	8/23/2019	SYSTEMATIC	10.01	4,223.95
TARO PHARMACEUTICAL INDUS	M8737E108	35.00	6/14/2019	SYSTEMATIC	0.39	3,176.64
TEGNA INC	87901J105	215.00	1/28/2019	SYSTEMATIC	2.37	2,507.12
TELEPHONE & DATA	879433829	65.00	3/4/2019	SYSTEMATIC	0.72	2,076.63
TELEPHONE & DATA	879433829	15.00	3/5/2019	SYSTEMATIC	0.17	482.33
TENET HEALTHCARE CORP	88033G407	350.00	5/10/2019	SYSTEMATIC	3.85	7,461.09
TEXAS CAPITAL BANCSHARES INC	88224Q107	360.00	3/4/2019	SYSTEMATIC	3.96	21,923.71
TEXAS CAPITAL BANCSHARES INC	88224Q107	40.00	3/5/2019	SYSTEMATIC	0.44	2,466.08
THE BANK OF N.T. BUTTERFIELD &	G0772R208	735.00	8/23/2019	SYSTEMATIC	8.09	20,253.00
THE BANK OF N.T. BUTTERFIELD &	G0772R208	80.00	8/26/2019	SYSTEMATIC	0.88	2,218.59
THIRD POINT REINSURANCE LTD	G8827U100	770.00	5/10/2019	SYSTEMATIC	8.47	8,970.65
THIRD POINT REINSURANCE LTD	G8827U100	1,395.00	5/13/2019	SYSTEMATIC	15.35	16,247.57
TITAN MACHY INC	88830R101	365.00	4/9/2019	SYSTEMATIC	4.02	6,122.44
TITAN MACHY INC	88830R101	680.00	4/10/2019	SYSTEMATIC	7.48	11,578.80
TITAN MACHY INC	88830R101	470.00	4/8/2019	SYSTEMATIC	5.17	7,861.27
TIVITY HEALTH INC	88870R102	195.00	1/28/2019	SYSTEMATIC	2.15	4,476.37
TIVITY HEALTH INC	88870R102	285.00	4/8/2019	SYSTEMATIC	3.14	5,403.43
TIVITY HEALTH INC	88870R102	255.00	7/19/2019	SYSTEMATIC	2.81	4,318.00
TIVO CORP	88870P106	250.00	3/4/2019	SYSTEMATIC	2.75	2,493.08
TIVO CORP	88870P106	80.00	3/5/2019	SYSTEMATIC	0.88	799.14
TIVO CORP	88870P106	230.00	5/10/2019	SYSTEMATIC	2.53	2,042.95
TIVO CORP	88870P106	610.00	6/14/2019	SYSTEMATIC	6.71	4,112.08
TREDEGAR CORPORATION	894650100	135.00	3/4/2019	SYSTEMATIC	1.49	2,317.02
TREEHOUSE FOODS INC	89469A104	35.00	5/10/2019	SYSTEMATIC	0.39	1,979.52
TRICO BANCSHARES	896095106	85.00	8/26/2019	SYSTEMATIC	0.94	3,091.51
TRICO BANCSHARES	896095106	460.00	8/23/2019	SYSTEMATIC	5.06	16,749.01
TRINSEO SA	L9340P101	185.00	8/23/2019	SYSTEMATIC	2.04	5,471.82
TRINSEO SA	L9340P101	85.00	5/10/2019	SYSTEMATIC	0.94	3,811.63
TRIPADVISOR INC	896945201	575.00	8/23/2019	SYSTEMATIC	6.33	22,394.30
TRUEBLUE INC	89785X101	60.00	3/5/2019	SYSTEMATIC	0.66	1,379.90

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TRUEBLUE INC	89785X101	90.00	3/4/2019	SYSTEMATIC	0.99	2,086.25
TTM TECHNOLOGIES	87305R109	2,120.00	8/23/2019	SYSTEMATIC	23.32	22,347.56
TURTLE BEACH CORP	900450206	820.00	7/22/2019	SYSTEMATIC	9.02	8,664.94
TURTLE BEACH CORP	900450206	1,415.00	7/19/2019	SYSTEMATIC	15.57	15,009.05
TWO HBRS INVT CORP	90187B408	140.00	5/10/2019	SYSTEMATIC	1.54	1,892.23
UNISYS	909214306	470.00	5/10/2019	SYSTEMATIC	5.17	4,740.89
UNISYS	909214306	2,760.00	8/23/2019	SYSTEMATIC	30.36	21,767.84
UNISYS	909214306	125.00	5/13/2019	SYSTEMATIC	1.38	1,230.59
UNIT CORP	909218109	35.00	3/5/2019	SYSTEMATIC	0.39	552.79
UNIT CORP	909218109	535.00	5/10/2019	SYSTEMATIC	5.89	6,418.72
UNIT CORP	909218109	130.00	1/28/2019	SYSTEMATIC	1.43	2,128.23
UNIT CORP	909218109	845.00	7/19/2019	SYSTEMATIC	9.30	6,268.22
UNIT CORP	909218109	155.00	3/4/2019	SYSTEMATIC	1.71	2,375.95
UNIT CORP	909218109	35.00	5/13/2019	SYSTEMATIC	0.39	411.84
UNITED COMMUNITY BANK	90984P303	885.00	5/10/2019	SYSTEMATIC	9.74	24,872.84
UNITED STATES CELLULAR CORP	911684108	20.00	3/5/2019	SYSTEMATIC	0.22	939.14
UNITED STATES CELLULAR CORP	911684108	55.00	3/4/2019	SYSTEMATIC	0.61	2,561.26
UNITED THERAPEUTICS CORP DEL	91307C102	35.00	6/14/2019	SYSTEMATIC	0.39	2,827.69
UNITED THERAPEUTICS CORP DEL	91307C102	60.00	5/10/2019	SYSTEMATIC	0.66	5,791.28
UNIVERSAL ELECTRONICS INC	913483103	480.00	8/23/2019	SYSTEMATIC	5.28	21,973.01
URBAN OUTFITTERS INC	917047102	160.00	3/4/2019	SYSTEMATIC	1.76	4,915.86
US STEEL CORP	912909108	105.00	4/8/2019	SYSTEMATIC	1.16	2,101.16
US STEEL CORP	912909108	350.00	5/10/2019	SYSTEMATIC	3.85	5,424.69
US STEEL CORP	912909108	250.00	8/23/2019	SYSTEMATIC	2.75	3,107.75
USA TRUCK INC	902925106	185.00	3/4/2019	SYSTEMATIC	2.04	3,182.23
USA TRUCK INC	902925106	330.00	7/19/2019	SYSTEMATIC	3.63	3,142.85
USANA INC CDT-SHS	90328M107	55.00	3/4/2019	SYSTEMATIC	0.61	5,434.63
USANA INC CDT-SHS	90328M107	80.00	7/19/2019	SYSTEMATIC	0.88	4,826.24
USANA INC CDT-SHS	90328M107	40.00	4/8/2019	SYSTEMATIC	0.44	3,262.84
VANDA PHARMACEUTICALS INC	921659108	965.00	6/17/2019	SYSTEMATIC	10.62	14,322.72

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
VANDA PHARMACEUTICALS INC	921659108	755.00	6/14/2019	SYSTEMATIC	8.31	10,766.29
VERINT SYSTEMS INC	92343X100	420.00	7/19/2019	SYSTEMATIC	4.62	23,340.37
VERITIV CORP	923454102	850.00	8/23/2019	SYSTEMATIC	9.35	14,589.49
VERITIV CORP	923454102	125.00	8/26/2019	SYSTEMATIC	1.38	2,143.66
VERSO PAPER CORP	92531L207	165.00	3/4/2019	SYSTEMATIC	1.82	3,746.73
VERSO PAPER CORP	92531L207	260.00	6/14/2019	SYSTEMATIC	2.86	4,487.74
VERSO PAPER CORP	92531L207	95.00	5/10/2019	SYSTEMATIC	1.05	2,139.21
VIRTUS INVT PARTNERS INC	92828Q109	215.00	8/23/2019	SYSTEMATIC	2.37	23,009.86
VISHAY INTERTECHNOLOGY	928298108	205.00	6/14/2019	SYSTEMATIC	2.26	3,220.76
VISHAY PRECISION GROUP INC	92835K103	210.00	8/23/2019	SYSTEMATIC	2.31	6,424.89
VISHAY PRECISION GROUP INC	92835K103	80.00	6/14/2019	SYSTEMATIC	0.88	3,028.08
VITAMIN SHOPPE INC	92849E101	600.00	1/28/2019	SYSTEMATIC	6.60	3,047.51
VITAMIN SHOPPE INC	92849E101	95.00	5/13/2019	SYSTEMATIC	1.05	486.47
VITAMIN SHOPPE INC	92849E101	480.00	5/10/2019	SYSTEMATIC	5.28	2,675.57
W & T OFFSHORE INC	92922P106	290.00	5/13/2019	SYSTEMATIC	3.19	1,503.36
W & T OFFSHORE INC	92922P106	1,240.00	5/10/2019	SYSTEMATIC	13.64	6,596.30
WABASH NATL CORP	929566107	150.00	3/4/2019	SYSTEMATIC	1.65	2,176.37
WARRIOR MET COAL INC	93627C101	855.00	6/14/2019	SYSTEMATIC	9.41	23,093.99
WARRIOR MET COAL INC	93627C101	185.00	8/23/2019	SYSTEMATIC	2.04	3,947.35
WASHINGTON PRIME GROUP NEW	93964W108	750.00	1/28/2019	SYSTEMATIC	8.25	3,998.30
WASHINGTON PRIME GROUP NEW	93964W108	795.00	5/10/2019	SYSTEMATIC	8.75	3,807.34
WASHINGTON PRIME GROUP NEW	93964W108	1,045.00	7/19/2019	SYSTEMATIC	11.50	3,808.40
WEIS MKTS INC	948849104	125.00	4/8/2019	SYSTEMATIC	1.38	5,156.45
WESCO INTERNATIONAL INC	95082P105	55.00	5/10/2019	SYSTEMATIC	0.61	2,951.57
WESTERN ASSET MTG CAP CORP	95790D105	940.00	6/17/2019	SYSTEMATIC	10.34	9,241.40
WESTERN ASSET MTG CAP CORP	95790D105	1,475.00	6/14/2019	SYSTEMATIC	16.23	14,388.34
WHITING PETE CORP NEW	966387409	435.00	7/19/2019	SYSTEMATIC	4.79	6,591.43
WHITING PETE CORP NEW	966387409	1,095.00	8/23/2019	SYSTEMATIC	12.05	9,542.38
WHITING PETE CORP NEW	966387409	185.00	5/10/2019	SYSTEMATIC	2.04	4,446.72
WHITING PETE CORP NEW	966387409	890.00	4/8/2019	SYSTEMATIC	9.79	24,327.50

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
WILEY JOHN & SONS INC CL A	968223206	40.00	1/28/2019	SYSTEMATIC	0.44	2,016.04
WILEY JOHN & SONS INC CL A	968223206	90.00	4/8/2019	SYSTEMATIC	0.99	4,016.22
WILLIAMS SONOMA INC	969904101	40.00	5/10/2019	SYSTEMATIC	0.44	2,195.07
WORTHINGTON INDS INC	981811102	185.00	3/5/2019	SYSTEMATIC	2.04	7,269.97
WORTHINGTON INDS INC	981811102	440.00	3/4/2019	SYSTEMATIC	4.84	17,278.84
XPERI CORP	984218100	960.00	4/8/2019	SYSTEMATIC	10.56	23,678.14
XPERI CORP	984218100	170.00	6/14/2019	SYSTEMATIC	1.87	3,512.37
YELP INC	985817105	675.00	8/23/2019	SYSTEMATIC	7.43	22,385.23
YRC WORLDWIDE INC	984249607	1,370.00	6/17/2019	SYSTEMATIC	15.07	5,932.43
YRC WORLDWIDE INC	984249607	695.00	6/14/2019	SYSTEMATIC	7.65	2,899.89
YRC WORLDWIDE INC	984249607	265.00	5/10/2019	SYSTEMATIC	2.92	1,579.91
YRC WORLDWIDE INC	984249607	260.00	4/8/2019	SYSTEMATIC	2.86	1,861.86
				TOTAL FOR: SYSTEMATIC	4,707.43	4,823,706.85
ACUITY BRANDS INC	00508Y102	1,912.00	7/1/2019	CHARTWELL	0.00	232,822.73
ALLSTATE CORP	020002101	2,650.00	7/9/2019	CHARTWELL	106.00	277,243.53
AMEREN CORP	023608102	3,200.00	7/9/2019	CHARTWELL	128.00	242,710.08
AMERICAN CAMPUS COMMUNITIES INC	024835100	3,475.00	7/9/2019	CHARTWELL	139.00	164,142.67
ASSURED GUARANTY LTD	G0585R106	6,899.00	7/1/2019	CHARTWELL	0.00	173,902.77
AUTOZONE INC	053332102	150.00	7/9/2019	CHARTWELL	6.00	169,453.50
BLOCK H & R INC	093671105	7,635.00	7/1/2019	CHARTWELL	0.00	194,350.56
C H ROBINSON WORLDWIDE INC	12541W209	2,647.00	7/1/2019	CHARTWELL	0.00	181,425.52
CHECK POINT SOFTWARE TECH ADR	M22465104	2,444.00	7/1/2019	CHARTWELL	0.00	256,140.83
CHURCH & DWIGHT INC	171340102	4,328.00	7/1/2019	CHARTWELL	0.00	198,413.19
CITRIX SYS INC	177376100	2,103.00	7/1/2019	CHARTWELL	0.00	169,447.73
CMS ENERGY CORP	125896100	4,725.00	7/9/2019	CHARTWELL	189.00	276,557.09
CUMMINS INC	231021106	1,374.00	7/1/2019	CHARTWELL	0.00	163,468.71
DELUXE CORPORATION	248019101	4,844.00	7/1/2019	CHARTWELL	0.00	289,564.20
DIAMONDBACK ENERGY INC	25278X109	1,975.00	7/9/2019	CHARTWELL	79.00	209,637.56
DISCOVER FINL SVCS	254709108	4,121.00	7/1/2019	CHARTWELL	0.00	303,100.72
DISCOVERY COMMUNICATIONS INC NEW	25470F302	11,906.00	7/1/2019	CHARTWELL	0.00	286,445.24

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
DOLBY LABORATORIES INC CL A	25659T107	3,100.00	7/9/2019	CHARTWELL	124.00	200,986.95
DUKE REALTY CORP	264411505	9,900.00	7/9/2019	CHARTWELL	396.00	319,704.66
EXPEDIA INC DEL	30212P303	225.00	7/9/2019	CHARTWELL	9.00	30,195.00
EXPEDIA INC DEL	30212P303	1,865.00	7/1/2019	CHARTWELL	0.00	236,207.01
F5 NETWORKS INC	315616102	1,563.00	7/1/2019	CHARTWELL	0.00	213,400.51
FMC CORP - NEW	302491303	3,075.00	7/9/2019	CHARTWELL	123.00	259,363.64
GENUINE PARTS CO	372460105	2,700.00	9/27/2019	CHARTWELL	108.00	262,125.99
GRAHAM HLDGS CO	384637104	363.00	7/1/2019	CHARTWELL	0.00	216,824.41
HANOVER INS GROUP INC	410867105	1,575.00	7/9/2019	CHARTWELL	63.00	202,288.28
HEALTHCARE TR AMER INC - CL A	42225P501	1,858.00	9/18/2019	CHARTWELL	74.32	51,922.37
HEALTHCARE TR AMER INC - CL A	42225P501	4,128.00	9/19/2019	CHARTWELL	165.12	117,726.43
HEALTHCARE TR AMER INC - CL A	42225P501	3,134.00	9/20/2019	CHARTWELL	125.36	89,738.96
HOST HOTELS & RESORTS, INC.	44107P104	10,725.00	7/9/2019	CHARTWELL	429.00	196,778.01
HOWARD HUGHES CORP COM	44267D107	2,508.00	7/1/2019	CHARTWELL	0.00	283,219.90
IHS MARKIT LTD	G47567105	4,050.00	7/9/2019	CHARTWELL	162.00	262,265.85
INGREDION INC	457187102	1,325.00	7/9/2019	CHARTWELL	53.00	110,476.51
JACOBS ENGR GROUP INC	469814107	2,500.00	7/9/2019	CHARTWELL	100.00	210,514.00
JAZZ PHARMACEUTICALS PLC	G50871105	1,408.00	7/1/2019	CHARTWELL	0.00	194,503.46
KEYCORP	493267108	8,725.00	7/9/2019	CHARTWELL	349.00	157,456.59
KIRBY CORP	497266106	3,475.00	7/9/2019	CHARTWELL	139.00	268,776.31
LAMB WESTON HOLDINGS, INC	513272104	1,900.00	9/25/2019	CHARTWELL	76.00	140,111.32
LAMB WESTON HOLDINGS, INC	513272104	600.00	9/26/2019	CHARTWELL	24.00	44,565.30
LIBERTY BROADBAND CORP - C	530307305	4,274.00	7/1/2019	CHARTWELL	0.00	223,254.60
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	7,680.00	7/1/2019	CHARTWELL	0.00	159,996.96
LIBERTY MEDIA CORP-LIBERTY SIRIUS GROUP-C	531229607	10,246.00	7/1/2019	CHARTWELL	0.00	315,477.34
LINCOLN NATL CORP IND	534187109	3,500.00	7/9/2019	CHARTWELL	140.00	231,988.05
M & T BANK CORP	55261F104	675.00	7/9/2019	CHARTWELL	27.00	116,852.02
MCKESSON CORP	58155Q103	2,349.00	7/1/2019	CHARTWELL	0.00	300,853.80
MID-AMER APARTMENT CMNTYS INC	59522J103	1,875.00	7/9/2019	CHARTWELL	75.00	224,899.88
PACWEST BANCORP	695263103	7,418.00	7/1/2019	CHARTWELL	0.00	352,966.15

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PINNACLE FINANCIAL PARTNERS INC	72346Q104	3,250.00	7/9/2019	CHARTWELL	130.00	188,809.40
PIONEER NATURAL RESOURCES CO	723787107	1,275.00	7/9/2019	CHARTWELL	51.00	185,571.92
PUBLIC SVC ENTERPRISE GROUP INC	744573106	4,400.00	7/9/2019	CHARTWELL	176.00	260,003.04
QUEST DIAGNOSTICS INC	74834L100	2,681.00	7/1/2019	CHARTWELL	0.00	259,659.84
RALPH LAUREN CORP	751212101	1,075.00	7/9/2019	CHARTWELL	43.00	118,338.69
RETAIL PPTYS AMER INC REIT	76131V202	9,525.00	7/9/2019	CHARTWELL	381.00	112,238.79
ROCKWELL AUTOMATION INC	773903109	1,000.00	7/9/2019	CHARTWELL	40.00	161,040.00
SNAP ON INC	833034101	1,525.00	7/9/2019	CHARTWELL	61.00	246,396.08
SYNCHRONY FINL	87165B103	3,625.00	7/9/2019	CHARTWELL	145.00	129,382.78
TERADATA CORP DEL	88076W103	6,025.00	7/9/2019	CHARTWELL	241.00	222,194.77
TOLL BROS INC	889478103	2,500.00	7/9/2019	CHARTWELL	100.00	92,488.00
UNIVERSAL HEALTH SVCS INC CL B	913903100	1,964.00	7/1/2019	CHARTWELL	0.00	243,191.41
VULCAN MATERIALS MATLS CO	929160109	1,900.00	7/9/2019	CHARTWELL	76.00	263,905.44
WESTERN DIGITAL CORP	958102105	5,187.00	7/1/2019	CHARTWELL	0.00	280,014.78
ZIONS BANCORP	989701107	5,595.00	7/1/2019	CHARTWELL	0.00	193,905.90
				TOTAL FOR: CHARTWELL	4,852.80	12,741,407.73
AIMMUNE THERAPEUTICS INC	00900T107	4,709.00	9/20/2019	FIERA	141.27	107,141.05
ANSYS INC	03662Q105	621.00	7/5/2019	FIERA	18.63	128,908.73
ARRAY BIOPHARMA INC	04269X105	5,261.00	7/5/2019	FIERA	157.83	244,268.23
BAUSCH HEALTH COS INC	071734107	3,526.00	12/17/2019	FIERA	105.78	109,430.82
BEIGENE LTD ADR	07725L102	869.00	7/5/2019	FIERA	26.07	110,545.49
BERRY PLASTICS GROUP INC	08579W103	3,191.00	9/24/2019	FIERA	95.73	124,799.37
BIOMARIN PHARMACEUTICAL INC	09061G101	2,405.00	7/5/2019	FIERA	72.15	202,644.34
BIO-TECHNE CORP	09073M104	538.00	8/16/2019	FIERA	16.14	103,749.32
BLUEBIRD BIO INC	09609G100	278.00	7/22/2019	FIERA	8.34	39,047.49
BLUEBIRD BIO INC	09609G100	1,039.00	7/5/2019	FIERA	31.17	133,854.37
BROADRIDGE FINL SOLUTIONS INC	11133T103	1,660.00	7/5/2019	FIERA	49.80	215,832.54
CADENCE DESIGN SYS	127387108	1,999.00	8/15/2019	FIERA	59.97	141,826.85
CHIPOTLE MEXICAN GRILL INC CL A	169656105	305.00	7/5/2019	FIERA	9.15	219,551.20
CITIZENS FINL GROUP INC	174610105	2,608.00	7/5/2019	FIERA	78.24	91,306.08

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CITIZENS FINL GROUP INC	174610105	1,129.00	9/20/2019	FIERA	33.87	40,796.87
CITIZENS FINL GROUP INC	174610105	1,143.00	7/22/2019	FIERA	34.29	39,511.11
COGNEX CORP	192422103	2,100.00	7/5/2019	FIERA	63.00	96,636.12
DEVON ENERGY CORPORATION	25179M103	7,078.00	7/5/2019	FIERA	212.34	197,467.71
DISCOVERY COMMUNICATIONS INC NEW	25470F104	4,384.00	9/17/2019	FIERA	131.52	123,773.91
DOLBY LABORATORIES INC CL A	25659T107	1,818.00	7/5/2019	FIERA	54.54	117,948.57
DOMINOS PIZZA INC	25754A201	632.00	7/5/2019	FIERA	18.96	173,898.97
ETSY INC	29786A106	2,371.00	7/5/2019	FIERA	71.13	147,301.93
EXELIXIS INC	30161Q104	9,381.00	7/5/2019	FIERA	281.43	199,242.12
EXPEDIA INC DEL	30212P303	323.00	7/8/2019	FIERA	9.69	43,491.76
EXPEDIA INC DEL	30212P303	903.00	7/5/2019	FIERA	27.09	120,595.65
FIBROGEN INC	31572Q808	1,243.00	11/13/2019	FIERA	37.29	52,471.75
FIBROGEN INC	31572Q808	2,788.00	7/5/2019	FIERA	83.64	123,561.37
FORTINET INC	34959E109	1,761.00	7/5/2019	FIERA	52.83	137,585.35
GUIDEWIRE SOFTWARE INC	40171V100	1,095.00	7/5/2019	FIERA	32.85	111,236.12
HENRY JACK & ASSOC INC	426281101	745.00	7/5/2019	FIERA	22.35	100,657.25
HILTON WORLDWIDE HLDGS INC	43300A203	1,322.00	12/31/2019	FIERA	39.66	148,971.42
IAA SPINCO INC IAA INC	449253103	2,574.00	7/5/2019	FIERA	77.22	105,864.24
IHS MARKIT LTD	G47567105	2,438.00	7/5/2019	FIERA	73.14	157,446.04
IMMUNOMEDICS INC	452907108	856.00	12/9/2019	FIERA	25.68	15,636.72
IMMUNOMEDICS INC	452907108	4,314.00	12/9/2019	FIERA	0.00	75,495.00
INCYTE CORPORATION	45337C102	1,256.00	12/31/2019	FIERA	37.68	111,534.18
KAR AUCTION SVCS INC	48238T109	2,574.00	7/5/2019	FIERA	77.22	64,438.29
KLA-TENCOR CORP	482480100	1,174.00	7/5/2019	FIERA	35.22	140,069.94
LAM RESH CORP	512807108	993.00	7/5/2019	FIERA	29.79	185,133.93
LIVE NATION INC	538034109	3,014.00	7/5/2019	FIERA	90.42	205,434.24
MAXIM INTEGRATED PRODS INC	57772K101	1,813.00	7/22/2019	FIERA	54.39	111,864.82
MERCADOLIBRE INC	58733R102	181.00	7/5/2019	FIERA	5.43	113,919.59
MOLINA HEALTHCARE INC	60855R100	344.00	7/8/2019	FIERA	10.32	49,130.29
MOLINA HEALTHCARE INC	60855R100	282.00	7/22/2019	FIERA	8.46	39,748.04

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MOLINA HEALTHCARE INC	60855R100	689.00	7/5/2019	FIERA	20.67	97,426.25
MOODY'S CORPORATION	615369105	610.00	7/5/2019	FIERA	18.30	122,170.80
MSCI INC CL A	55354G100	1,253.00	7/5/2019	FIERA	37.59	306,983.25
NEW RELIC INC	64829B100	1,490.00	7/5/2019	FIERA	44.70	133,750.89
NEW YORK TIMES CO CLASS A	650111107	3,232.00	7/9/2019	FIERA	96.96	110,771.31
NEW YORK TIMES CO CLASS A	650111107	976.00	7/22/2019	FIERA	29.28	34,130.52
NUTANIX INC A	67059N108	1,287.00	7/5/2019	FIERA	38.61	34,145.14
NUTANIX INC A	67059N108	3,188.00	8/26/2019	FIERA	95.64	63,717.60
PALO ALTO NETWORKS INC	697435105	633.00	8/16/2019	FIERA	18.99	136,028.28
PAYCOM SOFTWARE INC	70432V102	436.00	8/21/2019	FIERA	13.08	106,345.20
PIONEER NATURAL RESOURCES CO	723787107	975.00	12/31/2019	FIERA	29.25	148,370.43
PORTOLA PHARMACEUTICALS INC	737010108	5,712.00	7/5/2019	FIERA	171.36	147,591.23
QUALYS INC	74758T303	1,152.00	7/5/2019	FIERA	34.56	101,561.13
ROCKWELL AUTOMATION INC	773903109	610.00	7/5/2019	FIERA	18.30	98,868.80
SAGE THERAPEUTICS INC	78667J108	903.00	7/5/2019	FIERA	27.09	161,802.79
SERVICENOW INC	81762P102	835.00	7/5/2019	FIERA	25.05	239,212.30
SYNCHRONY FINL	87165B103	3,109.00	7/22/2019	FIERA	93.27	111,749.27
SYNCHRONY FINL	87165B103	2,089.00	9/20/2019	FIERA	62.67	71,024.12
TELEDYNE TECHNOLOGIES INC	879360105	260.00	11/26/2019	FIERA	7.80	90,945.45
TRACTOR SUPPLY CO	892356106	2,201.00	7/5/2019	FIERA	66.03	244,178.94
TWITTER INC	90184L102	4,629.00	7/5/2019	FIERA	138.87	167,097.18
UNITED CONTL HLDGS INC	910047109	2,597.00	7/5/2019	FIERA	77.91	228,899.06
VERISIGN INC	92343E102	971.00	7/5/2019	FIERA	29.13	207,143.43
VERISK ANALYTICS INC CL A	92345Y106	1,535.00	7/5/2019	FIERA	46.05	227,912.35
WEIBO CORP ADR	948596101	2,518.00	7/5/2019	FIERA	75.54	111,924.09
WELLCARE HEALTH PLANS INC	94946T106	508.00	7/5/2019	FIERA	15.24	143,195.04
WORKDAY INC	98138H101	971.00	7/5/2019	FIERA	29.13	205,890.84
WRIGHT MEDICAL GROUP NV	N96617118	5,724.00	7/5/2019	FIERA	171.72	158,726.52
XILINX INC	983919101	2,122.00	7/5/2019	FIERA	63.66	251,966.28
				TOTAL FOR: FIERA	4,198.17	9,587,297.67

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
Grand Total:					16,218.78	35,914,120.58

Schedule 4C

Annual Statement of the Franklin Regional Retirement System through the Month of December 2019

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
ACUITY BRANDS INC	00508Y102	1,912.00	CHARTWELL	7/9/2019	76.48	252,308.03	232,822.73	19,485.30	0.00	0
ASSURED GUARANTY LTD	G0585R106	6,899.00	CHARTWELL	7/9/2019	275.96	303,055.75	173,902.77	129,152.98	0.00	0
BLOCK H & R INC	093671105	7,635.00	CHARTWELL	7/9/2019	305.40	220,480.48	194,350.56	26,129.92	0.00	0
C H ROBINSON WORLDWIDE INC	12541W209	2,647.00	CHARTWELL	7/9/2019	105.88	223,613.66	181,425.52	42,188.14	0.00	0
CHECK POINT SOFTWARE TECH ADR	M22465104	2,444.00	CHARTWELL	7/9/2019	97.76	291,105.16	256,140.83	34,964.33	0.00	0
CHURCH & DWIGHT INC	171340102	4,328.00	CHARTWELL	7/9/2019	173.12	322,929.63	198,413.19	124,516.44	0.00	0
CITRIX SYS INC	177376100	2,103.00	CHARTWELL	7/9/2019	84.12	207,881.24	169,447.73	38,433.51	0.00	0
CUMMINS INC	231021106	1,374.00	CHARTWELL	7/9/2019	54.96	232,062.83	163,468.71	68,594.12	0.00	0
DELUXE CORPORATION	248019101	4,844.00	CHARTWELL	7/9/2019	193.76	196,659.41	289,564.20	0.00	-92,904.79	0
DISCOVER FINL SVCS	254709108	4,121.00	CHARTWELL	7/9/2019	164.84	331,403.54	303,100.72	28,302.82	0.00	0
DISCOVERY COMMUNICATIONS INC NEW	25470F302	11,906.00	CHARTWELL	7/9/2019	476.24	336,522.06	286,445.24	50,076.82	0.00	0
F5 NETWORKS INC	315616102	1,563.00	CHARTWELL	7/9/2019	62.52	229,463.49	213,400.51	16,062.98	0.00	0
GRAHAM HLDGS CO	384637104	363.00	CHARTWELL	7/9/2019	14.52	259,468.69	216,824.41	42,644.28	0.00	0
HOWARD HUGHES CORP COM	44267D107	2,508.00	CHARTWELL	7/9/2019	100.32	324,379.25	283,219.90	41,159.35	0.00	0
IHS MARKIT LTD	G47567105	4,050.00	CHARTWELL	9/25/2019	162.00	270,284.52	262,265.85	8,018.67	0.00	0
INGREDION INC	457187102	1,325.00	CHARTWELL	9/19/2019	53.00	109,336.60	110,476.51	0.00	-1,139.91	0
JAZZ PHARMACEUTICALS PLC	G50871105	1,408.00	CHARTWELL	7/9/2019	56.32	200,402.12	194,503.46	5,898.66	0.00	0
LIBERTY BROADBAND CORP - C	530307305	4,273.00	CHARTWELL	7/9/2019	170.92	451,136.55	223,202.36	227,934.19	0.00	0
LIBERTY BROADBAND CORP - C	530307305	1.00	CHARTWELL	7/30/2019	0.04	101.50	52.24	49.26	0.00	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	7,680.00	CHARTWELL	7/9/2019	307.20	285,326.82	159,996.96	125,329.86	0.00	0
LIBERTY MEDIA CORP-LIBERTY SIRIUS GROUP-C	531229607	10,246.00	CHARTWELL	7/9/2019	409.84	400,504.77	315,477.34	85,027.43	0.00	0
MCKESSON CORP	58155Q103	2,349.00	CHARTWELL	7/9/2019	93.96	329,386.39	300,853.80	28,532.59	0.00	0
PACWEST BANCORP	695263103	7,418.00	CHARTWELL	7/9/2019	296.72	286,532.11	352,966.15	0.00	-66,434.04	0
QUEST DIAGNOSTICS INC	74834L100	275.00	CHARTWELL	7/9/2019	11.00	28,387.66	26,634.26	1,753.40	0.00	0
RETAIL PPTYS AMER INC REIT	76131V202	3,576.00	CHARTWELL	9/24/2019	143.04	42,881.78	42,138.15	743.63	0.00	0
RETAIL PPTYS AMER INC REIT	76131V202	3,849.00	CHARTWELL	9/25/2019	153.96	46,035.39	45,355.08	680.31	0.00	0
RETAIL PPTYS AMER INC REIT	76131V202	2,100.00	CHARTWELL	9/26/2019	84.00	25,118.20	24,745.56	372.64	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
UNIVERSAL HEALTH SVCS INC CL B	913903100	300.00	CHARTWELL	7/9/2019	12.00	39,098.19	37,147.36	1,950.83	0.00	0
WESTERN DIGITAL CORP	958102105	5,187.00	CHARTWELL	7/9/2019	207.48	246,221.78	280,014.78	0.00	-33,793.00	0
ZIONS BANCORP	989701107	5,595.00	CHARTWELL	7/9/2019	223.80	256,584.74	193,905.90	62,678.84	0.00	0
TOTAL FOR: CHARTWELL					4,571.16	6,748,672.34	5,732,262.78	1,210,681.30	-194,271.74	
ARRAY BIOPHARMA INC	04269X105	5,261.00	FIERA	7/8/2019	157.83	243,695.52	244,268.23	0.00	-572.71	0
BEIGENE LTD ADR	07725L102	367.00	FIERA	10/25/2019	11.01	50,502.81	46,686.07	3,816.74	0.00	0
BIOMARIN PHARMACEUTICAL INC	09061G101	937.00	FIERA	9/11/2019	28.11	66,858.53	78,951.25	0.00	-12,092.72	0
BLUEBIRD BIO INC	09609G100	524.00	FIERA	10/25/2019	15.72	45,069.24	67,506.92	0.00	-22,437.68	0
CHIPOTLE MEXICAN GRILL INC CL A	169656105	172.00	FIERA	12/31/2019	5.16	144,258.09	123,812.48	20,445.61	0.00	0
DEVON ENERGY CORPORATION	25179M103	2,809.00	FIERA	7/22/2019	84.27	72,039.24	78,367.73	0.00	-6,328.49	0
DEVON ENERGY CORPORATION	25179M103	4,269.00	FIERA	8/16/2019	128.07	94,815.94	119,099.98	0.00	-24,284.04	0
DOMINOS PIZZA INC	25754A201	632.00	FIERA	8/15/2019	18.96	152,368.75	173,898.97	0.00	-21,530.22	0
EXELIXIS INC	30161Q104	3,902.00	FIERA	9/11/2019	117.06	74,252.35	82,874.19	0.00	-8,621.84	0
EXPEDIA INC DEL	30212P303	1,226.00	FIERA	12/31/2019	36.78	133,386.28	164,087.41	0.00	-30,701.13	0
FIBROGEN INC	31572Q808	1,063.00	FIERA	10/25/2019	31.89	41,728.36	47,111.10	0.00	-5,382.74	0
GUIDEWIRE SOFTWARE INC	40171V100	1,095.00	FIERA	12/16/2019	43.80	115,070.39	111,236.12	3,834.27	0.00	0
KLA-TENCOR CORP	482480100	1,174.00	FIERA	12/31/2019	35.22	208,653.99	140,069.94	68,584.05	0.00	0
LAM RESH CORP	512807108	361.00	FIERA	11/1/2019	10.83	100,106.79	67,304.48	32,802.31	0.00	0
MERCADOLIBRE INC	58733R102	181.00	FIERA	8/21/2019	5.43	109,167.75	113,919.59	0.00	-4,751.84	0
MOLINA HEALTHCARE INC	60855R100	433.00	FIERA	9/11/2019	12.99	50,906.92	61,227.23	0.00	-10,320.31	0
MSCI INC CL A	55354G100	645.00	FIERA	9/24/2019	19.35	148,224.57	158,024.10	0.00	-9,799.53	0
NEW RELIC INC	64829B100	1,490.00	FIERA	12/16/2019	59.60	97,754.49	133,750.89	0.00	-35,996.40	0
NUTANIX INC A	67059N108	4,475.00	FIERA	12/16/2019	179.00	143,734.02	97,862.74	45,871.28	0.00	0
PORTOLA PHARMACEUTICALS INC	737010108	2,025.00	FIERA	9/11/2019	60.75	55,876.89	52,323.57	3,553.32	0.00	0
ROCKWELL AUTOMATION INC	773903109	610.00	FIERA	8/16/2019	18.30	90,138.99	98,868.80	0.00	-8,729.81	0
SAGE THERAPEUTICS INC	78667J108	227.00	FIERA	9/11/2019	6.81	34,251.55	40,674.68	0.00	-6,423.13	0
SERVICENOW INC	81762P102	298.00	FIERA	8/26/2019	8.94	78,482.03	85,371.58	0.00	-6,889.55	0
UNITED CONTL HLDGS INC	910047109	925.00	FIERA	8/16/2019	27.75	75,594.98	81,529.32	0.00	-5,934.34	0
WEIBO CORP ADR	948596101	2,518.00	FIERA	7/22/2019	75.54	100,367.67	111,924.09	0.00	-11,556.42	0
WELLCARE HEALTH PLANS INC	94946T106	508.00	FIERA	7/22/2019	15.24	147,136.97	143,195.04	3,941.93	0.00	0
WORKDAY INC	98138H101	229.00	FIERA	8/26/2019	6.87	43,451.30	48,557.16	0.00	-5,105.86	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
TOTAL FOR: FIERA					1,221.28	2,717,894.41	2,772,503.66	182,849.51	-237,458.76	
AMERICAN AIRLS GROUP INC	02376R102	818.00	O'SHAUGHNESSY	1/31/2019	16.36	30,109.69	26,265.98	3,843.71	0.00	0
AMERICAN AIRLS GROUP INC	02376R102	567.00	O'SHAUGHNESSY	3/7/2019	5.67	19,345.55	18,206.37	1,139.18	0.00	0
AMERICAN AIRLS GROUP INC	02376R102	55.00	O'SHAUGHNESSY	3/11/2019	0.55	1,771.41	1,766.05	5.36	0.00	0
AMERICAN AIRLS GROUP INC	02376R102	60.00	O'SHAUGHNESSY	3/18/2019	0.60	1,937.07	1,926.60	10.47	0.00	0
AMERICAN AIRLS GROUP INC	02376R102	1,921.00	O'SHAUGHNESSY	4/4/2019	19.21	63,503.97	61,683.31	1,820.66	0.00	0
AMERIPRISE FINL INC	03076C106	160.00	O'SHAUGHNESSY	5/9/2019	1.60	23,223.35	16,699.20	6,524.15	0.00	0
AMERIPRISE FINL INC	03076C106	21.00	O'SHAUGHNESSY	5/13/2019	0.21	2,987.03	2,191.77	795.26	0.00	0
AMERIPRISE FINL INC	03076C106	20.00	O'SHAUGHNESSY	5/15/2019	0.20	2,836.68	2,087.40	749.28	0.00	0
AMERIPRISE FINL INC	03076C106	94.00	O'SHAUGHNESSY	6/6/2019	1.88	13,523.20	9,810.78	3,712.42	0.00	0
AMERIPRISE FINL INC	03076C106	79.00	O'SHAUGHNESSY	12/12/2019	1.58	12,979.57	8,245.23	4,734.34	0.00	0
ANADARKO PETE CORP	032511107	981.00	O'SHAUGHNESSY	4/16/2019	19.62	61,085.21	43,007.04	18,078.17	0.00	0
ANADARKO PETE CORP	032511107	2,429.00	O'SHAUGHNESSY	4/16/2019	48.58	150,537.31	106,487.36	44,049.95	0.00	0
AON PLC	G0408V102	398.00	O'SHAUGHNESSY	6/6/2019	7.96	72,738.08	58,812.49	13,925.59	0.00	0
AON PLC	G0408V102	134.00	O'SHAUGHNESSY	7/11/2019	2.68	26,250.92	20,531.80	5,719.12	0.00	0
AON PLC	G0408V102	24.00	O'SHAUGHNESSY	7/11/2019	0.24	4,708.58	3,677.34	1,031.24	0.00	0
AON PLC	G0408V102	96.00	O'SHAUGHNESSY	7/12/2019	1.92	18,953.85	14,709.35	4,244.50	0.00	0
BB&T CORP	054937107	754.00	O'SHAUGHNESSY	7/11/2019	15.08	37,150.32	32,551.98	4,598.34	0.00	0
BEST BUY	086516101	516.00	O'SHAUGHNESSY	3/7/2019	10.32	34,742.90	27,327.36	7,415.54	0.00	0
BEST BUY	086516101	42.00	O'SHAUGHNESSY	3/8/2019	0.84	2,825.72	2,224.32	601.40	0.00	0
BEST BUY	086516101	221.00	O'SHAUGHNESSY	4/4/2019	4.42	15,827.15	11,704.16	4,122.99	0.00	0
BEST BUY	086516101	101.00	O'SHAUGHNESSY	4/5/2019	2.02	7,304.70	5,348.96	1,955.74	0.00	0
BEST BUY	086516101	29.00	O'SHAUGHNESSY	11/14/2019	0.58	2,208.88	1,535.84	673.04	0.00	0
BEST BUY	086516101	60.00	O'SHAUGHNESSY	11/18/2019	1.20	4,544.10	3,177.60	1,366.50	0.00	0
BEST BUY	086516101	20.00	O'SHAUGHNESSY	11/19/2019	0.20	1,534.56	1,059.20	475.36	0.00	0
BEST BUY	086516101	204.00	O'SHAUGHNESSY	11/19/2019	4.08	15,613.61	10,803.84	4,809.77	0.00	0
BEST BUY	086516101	22.00	O'SHAUGHNESSY	11/20/2019	0.44	1,695.07	1,165.12	529.95	0.00	0
BEST BUY	086516101	43.00	O'SHAUGHNESSY	11/29/2019	0.86	3,330.71	2,277.28	1,053.43	0.00	0
BEST BUY	086516101	586.00	O'SHAUGHNESSY	12/12/2019	11.72	48,505.61	31,034.56	17,471.05	0.00	0
CDK GLOBAL INC	12508E101	103.00	O'SHAUGHNESSY	6/6/2019	1.03	4,947.25	4,931.64	15.61	0.00	0
CDK GLOBAL INC	12508E101	590.00	O'SHAUGHNESSY	7/11/2019	11.80	29,410.36	28,249.20	1,161.16	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
CDK GLOBAL INC	12508E101	281.00	O'SHAUGHNESSY	7/12/2019	5.62	14,013.59	13,454.28	559.31	0.00	0
CDK GLOBAL INC	12508E101	688.00	O'SHAUGHNESSY	8/8/2019	6.88	32,867.00	32,941.44	0.00	-74.44	0
CDK GLOBAL INC	12508E101	287.00	O'SHAUGHNESSY	8/9/2019	2.87	13,809.15	13,741.56	67.59	0.00	0
CELANESE CORP DE COM SER A	150870103	755.00	O'SHAUGHNESSY	1/4/2019	15.10	67,340.29	67,927.35	0.00	-587.06	0
CELANESE CORP DE COM SER A	150870103	650.00	O'SHAUGHNESSY	1/31/2019	6.50	60,934.23	58,480.50	2,453.73	0.00	0
CHARTER COMMUNICATIONS INC NEW	16119P108	120.00	O'SHAUGHNESSY	11/14/2019	2.40	56,849.49	34,196.40	22,653.09	0.00	0
CHARTER COMMUNICATIONS INC NEW	16119P108	18.00	O'SHAUGHNESSY	11/14/2019	0.18	8,538.93	5,221.30	3,317.63	0.00	0
CISCO SYS INC	17275R102	214.00	O'SHAUGHNESSY	11/14/2019	4.28	10,334.08	9,272.62	1,061.46	0.00	0
CISCO SYS INC	17275R102	1,629.00	O'SHAUGHNESSY	12/12/2019	32.58	71,581.33	70,584.57	996.76	0.00	0
CISCO SYS INC	17275R102	36.00	O'SHAUGHNESSY	12/12/2019	0.36	1,585.58	1,559.88	25.70	0.00	0
CITRIX SYS INC	177376100	122.00	O'SHAUGHNESSY	7/11/2019	2.44	12,028.75	12,500.12	0.00	-471.37	0
CITRIX SYS INC	177376100	45.00	O'SHAUGHNESSY	7/11/2019	0.45	4,450.18	4,610.70	0.00	-160.52	0
CITRIX SYS INC	177376100	42.00	O'SHAUGHNESSY	8/8/2019	0.84	3,881.47	4,303.32	0.00	-421.85	0
CITRIX SYS INC	177376100	28.00	O'SHAUGHNESSY	8/12/2019	0.56	2,586.51	2,868.88	0.00	-282.37	0
CITRIX SYS INC	177376100	24.00	O'SHAUGHNESSY	8/19/2019	0.24	2,193.17	2,459.04	0.00	-265.87	0
CITRIX SYS INC	177376100	47.00	O'SHAUGHNESSY	8/20/2019	0.47	4,351.26	4,815.62	0.00	-464.36	0
CITRIX SYS INC	177376100	197.00	O'SHAUGHNESSY	9/12/2019	3.94	18,627.97	20,184.62	0.00	-1,556.65	0
CITRIX SYS INC	177376100	416.00	O'SHAUGHNESSY	10/10/2019	4.16	39,831.34	42,623.36	0.00	-2,792.02	0
CITRIX SYS INC	177376100	426.00	O'SHAUGHNESSY	11/14/2019	4.26	47,527.96	43,647.96	3,880.00	0.00	0
CITRIX SYS INC	177376100	342.00	O'SHAUGHNESSY	12/12/2019	3.42	37,722.15	35,041.32	2,680.83	0.00	0
CITRIX SYS INC	177376100	3.00	O'SHAUGHNESSY	12/13/2019	0.03	329.41	307.38	22.03	0.00	0
CITRIX SYS INC	177376100	14.00	O'SHAUGHNESSY	12/16/2019	0.14	1,543.27	1,434.44	108.83	0.00	0
CITRIX SYS INC	177376100	18.00	O'SHAUGHNESSY	12/17/2019	0.18	1,988.94	1,844.28	144.66	0.00	0
CITRIX SYS INC	177376100	153.00	O'SHAUGHNESSY	12/18/2019	3.06	17,036.07	15,676.38	1,359.69	0.00	0
CONAGRA FOODS INC	205887102	673.00	O'SHAUGHNESSY	3/7/2019	13.46	15,375.96	14,375.28	1,000.68	0.00	0
CONAGRA FOODS INC	205887102	694.00	O'SHAUGHNESSY	3/8/2019	13.88	15,831.73	14,823.84	1,007.89	0.00	0
CONAGRA FOODS INC	205887102	660.00	O'SHAUGHNESSY	4/4/2019	13.20	18,194.11	14,097.60	4,096.51	0.00	0
CONAGRA FOODS INC	205887102	26.00	O'SHAUGHNESSY	4/5/2019	0.52	714.74	555.36	159.38	0.00	0
CONAGRA FOODS INC	205887102	313.00	O'SHAUGHNESSY	4/8/2019	6.26	8,694.49	6,685.68	2,008.81	0.00	0
CONAGRA FOODS INC	205887102	682.00	O'SHAUGHNESSY	5/9/2019	13.64	20,126.42	14,567.52	5,558.90	0.00	0
CONAGRA FOODS INC	205887102	482.00	O'SHAUGHNESSY	8/8/2019	9.64	13,396.24	10,295.52	3,100.72	0.00	0

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CONAGRA FOODS INC	205887102	126.00	O'SHAUGHNESSY	8/9/2019	2.52	3,525.05	2,691.36	833.69	0.00	0
CONAGRA FOODS INC	205887102	783.00	O'SHAUGHNESSY	8/13/2019	15.66	22,266.33	16,724.88	5,541.45	0.00	0
CONAGRA FOODS INC	205887102	1,107.00	O'SHAUGHNESSY	9/12/2019	22.14	32,528.40	23,645.52	8,882.88	0.00	0
CONAGRA FOODS INC	205887102	303.00	O'SHAUGHNESSY	9/13/2019	6.06	8,966.49	6,472.08	2,494.41	0.00	0
CONAGRA FOODS INC	205887102	330.00	O'SHAUGHNESSY	9/16/2019	6.60	9,821.81	7,048.80	2,773.01	0.00	0
CONAGRA FOODS INC	205887102	55.00	O'SHAUGHNESSY	9/17/2019	1.10	1,661.80	1,174.80	487.00	0.00	0
CONAGRA FOODS INC	205887102	413.00	O'SHAUGHNESSY	9/18/2019	8.26	12,542.01	8,821.68	3,720.33	0.00	0
CONAGRA FOODS INC	205887102	472.00	O'SHAUGHNESSY	10/10/2019	9.44	13,324.23	10,081.92	3,242.31	0.00	0
CONAGRA FOODS INC	205887102	405.00	O'SHAUGHNESSY	10/15/2019	8.10	11,415.29	8,650.80	2,764.49	0.00	0
CONAGRA FOODS INC	205887102	430.00	O'SHAUGHNESSY	10/16/2019	8.60	12,284.97	9,184.80	3,100.17	0.00	0
CONAGRA FOODS INC	205887102	759.00	O'SHAUGHNESSY	11/14/2019	7.59	20,996.46	16,212.24	4,784.22	0.00	0
CONOCOPHILLIPS	20825C104	259.00	O'SHAUGHNESSY	4/4/2019	5.18	17,506.10	16,148.65	1,357.45	0.00	0
CONOCOPHILLIPS	20825C104	35.00	O'SHAUGHNESSY	4/4/2019	0.35	2,372.26	2,182.25	190.01	0.00	0
CONOCOPHILLIPS	20825C104	426.00	O'SHAUGHNESSY	6/6/2019	8.52	25,498.08	26,561.10	0.00	-1,063.02	0
CONOCOPHILLIPS	20825C104	78.00	O'SHAUGHNESSY	6/11/2019	0.78	4,616.84	4,863.30	0.00	-246.46	0
CONOCOPHILLIPS	20825C104	213.00	O'SHAUGHNESSY	6/12/2019	4.26	12,661.73	13,280.55	0.00	-618.82	0
CONOCOPHILLIPS	20825C104	75.00	O'SHAUGHNESSY	6/13/2019	1.50	4,484.47	4,676.25	0.00	-191.78	0
CONOCOPHILLIPS	20825C104	25.00	O'SHAUGHNESSY	6/17/2019	0.50	1,487.49	1,558.75	0.00	-71.26	0
CONOCOPHILLIPS	20825C104	149.00	O'SHAUGHNESSY	6/20/2019	2.98	8,931.82	9,290.15	0.00	-358.33	0
CONOCOPHILLIPS	20825C104	50.00	O'SHAUGHNESSY	6/21/2019	1.00	3,003.72	3,117.50	0.00	-113.78	0
CONOCOPHILLIPS	20825C104	149.00	O'SHAUGHNESSY	6/24/2019	2.98	9,071.42	9,290.15	0.00	-218.73	0
CONOCOPHILLIPS	20825C104	904.00	O'SHAUGHNESSY	7/11/2019	18.08	53,873.12	56,364.40	0.00	-2,491.28	0
CONOCOPHILLIPS	20825C104	257.00	O'SHAUGHNESSY	7/12/2019	5.14	15,574.56	16,023.95	0.00	-449.39	0
CORNING INCORPORATED	219350105	259.00	O'SHAUGHNESSY	1/31/2019	2.59	8,400.56	7,824.39	576.17	0.00	0
CORNING INCORPORATED	219350105	1,580.00	O'SHAUGHNESSY	1/31/2019	31.60	52,096.66	47,731.80	4,364.86	0.00	0
CORNING INCORPORATED	219350105	160.00	O'SHAUGHNESSY	4/4/2019	3.20	5,442.13	4,833.60	608.53	0.00	0
CORNING INCORPORATED	219350105	236.00	O'SHAUGHNESSY	8/8/2019	4.72	6,728.22	7,129.56	0.00	-401.34	0
CORNING INCORPORATED	219350105	1,474.00	O'SHAUGHNESSY	9/12/2019	29.48	42,710.77	44,529.54	0.00	-1,818.77	0
CORNING INCORPORATED	219350105	357.00	O'SHAUGHNESSY	9/13/2019	7.14	10,566.80	10,784.97	0.00	-218.17	0
CORNING INCORPORATED	219350105	54.00	O'SHAUGHNESSY	9/13/2019	0.54	1,570.55	1,631.34	0.00	-60.79	0
CORNING INCORPORATED	219350105	511.00	O'SHAUGHNESSY	9/16/2019	10.22	15,373.12	15,437.31	0.00	-64.19	0

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CORNING INCORPORATED	219350105	54.00	O'SHAUGHNESSY	9/16/2019	0.54	1,622.12	1,631.34	0.00	-9.22	0
CORNING INCORPORATED	219350105	373.00	O'SHAUGHNESSY	10/10/2019	3.73	10,236.69	11,268.33	0.00	-1,031.64	0
CORNING INCORPORATED	219350105	1,259.00	O'SHAUGHNESSY	10/10/2019	25.18	34,434.82	38,034.39	0.00	-3,599.57	0
CORNING INCORPORATED	219350105	192.00	O'SHAUGHNESSY	12/12/2019	3.84	5,474.47	5,800.32	0.00	-325.85	0
CORNING INCORPORATED	219350105	107.00	O'SHAUGHNESSY	12/13/2019	1.07	3,018.67	3,232.47	0.00	-213.80	0
CORNING INCORPORATED	219350105	798.00	O'SHAUGHNESSY	12/13/2019	15.96	22,608.79	24,107.58	0.00	-1,498.79	0
CORNING INCORPORATED	219350105	427.00	O'SHAUGHNESSY	12/16/2019	8.54	12,328.98	12,899.67	0.00	-570.69	0
CORNING INCORPORATED	219350105	107.00	O'SHAUGHNESSY	12/23/2019	2.14	3,061.74	3,232.47	0.00	-170.73	0
CORNING INCORPORATED	219350105	107.00	O'SHAUGHNESSY	12/26/2019	2.14	3,103.47	3,232.47	0.00	-129.00	0
DAVITA INC	23918K108	120.00	O'SHAUGHNESSY	9/12/2019	2.40	7,286.36	6,175.20	1,111.16	0.00	0
DAVITA INC	23918K108	52.00	O'SHAUGHNESSY	10/10/2019	0.52	2,841.78	2,675.92	165.86	0.00	0
DAVITA INC	23918K108	369.00	O'SHAUGHNESSY	10/11/2019	3.69	20,369.55	18,988.74	1,380.81	0.00	0
DOVER CORP	260003108	19.00	O'SHAUGHNESSY	9/12/2019	0.19	1,829.69	1,348.05	481.64	0.00	0
DOVER CORP	260003108	13.00	O'SHAUGHNESSY	9/13/2019	0.13	1,267.33	922.35	344.98	0.00	0
DOVER CORP	260003108	54.00	O'SHAUGHNESSY	11/14/2019	1.08	5,930.69	3,831.30	2,099.39	0.00	0
FIFTH THIRD BANCORP COM	316773100	706.00	O'SHAUGHNESSY	6/6/2019	7.06	19,171.95	16,612.18	2,559.77	0.00	0
FIFTH THIRD BANCORP COM	316773100	1,035.00	O'SHAUGHNESSY	7/11/2019	20.70	29,026.17	24,353.55	4,672.62	0.00	0
FIFTH THIRD BANCORP COM	316773100	57.00	O'SHAUGHNESSY	7/11/2019	0.57	1,600.24	1,341.21	259.03	0.00	0
FIFTH THIRD BANCORP COM	316773100	876.00	O'SHAUGHNESSY	8/8/2019	17.52	23,702.92	20,612.28	3,090.64	0.00	0
FIFTH THIRD BANCORP COM	316773100	62.00	O'SHAUGHNESSY	9/12/2019	0.62	1,725.73	1,458.86	266.87	0.00	0
FIFTH THIRD BANCORP COM	316773100	1,274.00	O'SHAUGHNESSY	9/12/2019	25.48	35,488.06	29,977.22	5,510.84	0.00	0
FIFTH THIRD BANCORP COM	316773100	457.00	O'SHAUGHNESSY	9/16/2019	9.14	12,770.69	10,753.21	2,017.48	0.00	0
FIFTH THIRD BANCORP COM	316773100	52.00	O'SHAUGHNESSY	9/17/2019	1.04	1,481.11	1,223.56	257.55	0.00	0
FIFTH THIRD BANCORP COM	316773100	312.00	O'SHAUGHNESSY	9/18/2019	6.24	8,889.44	7,341.36	1,548.08	0.00	0
FIFTH THIRD BANCORP COM	316773100	675.00	O'SHAUGHNESSY	9/19/2019	13.50	18,980.67	15,882.75	3,097.92	0.00	0
FIFTH THIRD BANCORP COM	316773100	172.00	O'SHAUGHNESSY	10/10/2019	3.44	4,436.69	4,047.16	389.53	0.00	0
FIFTH THIRD BANCORP COM	316773100	1,028.00	O'SHAUGHNESSY	10/11/2019	20.56	26,399.11	24,188.84	2,210.27	0.00	0
FIFTH THIRD BANCORP COM	316773100	136.00	O'SHAUGHNESSY	10/15/2019	2.72	3,512.85	3,200.08	312.77	0.00	0
FIFTH THIRD BANCORP COM	316773100	193.00	O'SHAUGHNESSY	12/12/2019	3.86	5,820.07	4,541.29	1,278.78	0.00	0
GENERAL MILLS INC	370334104	401.00	O'SHAUGHNESSY	1/4/2019	4.01	15,524.71	15,614.94	0.00	-90.23	0
GENERAL MILLS INC	370334104	1,023.00	O'SHAUGHNESSY	1/4/2019	10.23	39,401.45	39,835.62	0.00	-434.17	0

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GENERAL MILLS INC	370334104	1,057.00	O'SHAUGHNESSY	1/7/2019	21.14	41,089.28	41,159.58	0.00	-70.30	0
HARTFORD FINL SVCS GROUP INC	416515104	137.00	O'SHAUGHNESSY	1/2/2019	1.37	6,071.65	6,089.65	0.00	-18.00	0
HARTFORD FINL SVCS GROUP INC	416515104	951.00	O'SHAUGHNESSY	1/4/2019	19.02	41,249.66	42,271.95	0.00	-1,022.29	0
HARTFORD FINL SVCS GROUP INC	416515104	483.00	O'SHAUGHNESSY	1/7/2019	9.66	20,883.72	21,469.35	0.00	-585.63	0
HARTFORD FINL SVCS GROUP INC	416515104	109.00	O'SHAUGHNESSY	1/31/2019	1.09	5,007.39	4,845.05	162.34	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	251.00	O'SHAUGHNESSY	1/31/2019	5.02	11,599.33	11,156.95	442.38	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	338.00	O'SHAUGHNESSY	2/1/2019	3.38	15,726.39	15,024.10	702.29	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	65.00	O'SHAUGHNESSY	2/4/2019	0.65	3,038.62	2,889.25	149.37	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	68.00	O'SHAUGHNESSY	2/5/2019	0.68	3,191.80	3,022.60	169.20	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	10.00	O'SHAUGHNESSY	2/6/2019	0.10	470.01	444.50	25.51	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	161.00	O'SHAUGHNESSY	2/7/2019	1.61	7,704.59	7,156.45	548.14	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	54.00	O'SHAUGHNESSY	2/11/2019	0.54	2,605.16	2,400.30	204.86	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	120.00	O'SHAUGHNESSY	2/15/2019	1.20	5,861.72	5,334.00	527.72	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	17.00	O'SHAUGHNESSY	2/20/2019	0.17	828.62	755.65	72.97	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	66.00	O'SHAUGHNESSY	2/25/2019	0.66	3,221.98	2,933.70	288.28	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	8.00	O'SHAUGHNESSY	2/27/2019	0.08	395.19	355.60	39.59	0.00	0
HARTFORD FINL SVCS GROUP INC	416515104	192.00	O'SHAUGHNESSY	3/4/2019	3.84	9,450.11	8,534.40	915.71	0.00	0
HD SUPPLY HLDGS INC.	40416M105	340.00	O'SHAUGHNESSY	8/8/2019	3.40	13,027.44	12,756.80	270.64	0.00	0
HD SUPPLY HLDGS INC.	40416M105	493.00	O'SHAUGHNESSY	8/9/2019	4.93	18,762.80	18,497.36	265.44	0.00	0
HD SUPPLY HLDGS INC.	40416M105	91.00	O'SHAUGHNESSY	8/12/2019	0.91	3,509.91	3,414.32	95.59	0.00	0
HD SUPPLY HLDGS INC.	40416M105	23.00	O'SHAUGHNESSY	8/13/2019	0.23	883.77	862.96	20.81	0.00	0
HD SUPPLY HLDGS INC.	40416M105	34.00	O'SHAUGHNESSY	8/15/2019	0.34	1,312.84	1,275.68	37.16	0.00	0
HD SUPPLY HLDGS INC.	40416M105	95.00	O'SHAUGHNESSY	8/19/2019	0.95	3,546.58	3,564.40	0.00	-17.82	0
HD SUPPLY HLDGS INC.	40416M105	43.00	O'SHAUGHNESSY	8/20/2019	0.43	1,635.04	1,613.36	21.68	0.00	0
HD SUPPLY HLDGS INC.	40416M105	9.00	O'SHAUGHNESSY	8/21/2019	0.09	344.61	337.68	6.93	0.00	0
HD SUPPLY HLDGS INC.	40416M105	34.00	O'SHAUGHNESSY	8/23/2019	0.34	1,301.94	1,275.68	26.26	0.00	0
HD SUPPLY HLDGS INC.	40416M105	283.00	O'SHAUGHNESSY	9/12/2019	2.83	11,006.09	10,618.16	387.93	0.00	0
HD SUPPLY HLDGS INC.	40416M105	237.00	O'SHAUGHNESSY	9/13/2019	2.37	9,293.23	8,892.24	400.99	0.00	0
HD SUPPLY HLDGS INC.	40416M105	448.00	O'SHAUGHNESSY	9/16/2019	4.48	17,619.02	16,808.96	810.06	0.00	0
HD SUPPLY HLDGS INC.	40416M105	124.00	O'SHAUGHNESSY	9/17/2019	1.24	4,896.04	4,652.48	243.56	0.00	0
HD SUPPLY HLDGS INC.	40416M105	178.00	O'SHAUGHNESSY	9/18/2019	1.78	7,043.43	6,678.56	364.87	0.00	0

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HD SUPPLY HLDGS INC.	40416M105	457.00	O'SHAUGHNESSY	9/19/2019	4.57	18,081.24	17,146.64	934.60	0.00	0
JUNIPER NETWORKS INC	48203R104	223.00	O'SHAUGHNESSY	7/11/2019	4.46	5,848.47	6,000.93	0.00	-152.46	0
JUNIPER NETWORKS INC	48203R104	263.00	O'SHAUGHNESSY	7/12/2019	5.26	6,905.23	7,077.33	0.00	-172.10	0
JUNIPER NETWORKS INC	48203R104	1,136.00	O'SHAUGHNESSY	8/8/2019	22.72	28,673.74	30,569.76	0.00	-1,896.02	0
JUNIPER NETWORKS INC	48203R104	290.00	O'SHAUGHNESSY	9/12/2019	5.80	7,015.97	7,803.90	0.00	-787.93	0
JUNIPER NETWORKS INC	48203R104	124.00	O'SHAUGHNESSY	9/16/2019	2.48	3,034.30	3,336.84	0.00	-302.54	0
JUNIPER NETWORKS INC	48203R104	121.00	O'SHAUGHNESSY	9/18/2019	2.42	2,969.66	3,256.11	0.00	-286.45	0
JUNIPER NETWORKS INC	48203R104	441.00	O'SHAUGHNESSY	9/25/2019	8.82	10,641.41	11,867.31	0.00	-1,225.90	0
JUNIPER NETWORKS INC	48203R104	908.00	O'SHAUGHNESSY	10/10/2019	18.16	21,202.09	24,434.28	0.00	-3,232.19	0
JUNIPER NETWORKS INC	48203R104	648.00	O'SHAUGHNESSY	10/11/2019	12.96	15,155.10	17,437.68	0.00	-2,282.58	0
JUNIPER NETWORKS INC	48203R104	685.00	O'SHAUGHNESSY	10/15/2019	13.70	16,131.68	18,433.35	0.00	-2,301.67	0
JUNIPER NETWORKS INC	48203R104	60.00	O'SHAUGHNESSY	10/16/2019	0.60	1,413.87	1,614.60	0.00	-200.73	0
JUNIPER NETWORKS INC	48203R104	237.00	O'SHAUGHNESSY	10/16/2019	4.74	5,655.74	6,377.67	0.00	-721.93	0
JUNIPER NETWORKS INC	48203R104	50.00	O'SHAUGHNESSY	10/17/2019	0.50	1,185.22	1,345.50	0.00	-160.28	0
JUNIPER NETWORKS INC	48203R104	58.00	O'SHAUGHNESSY	10/17/2019	1.16	1,377.48	1,560.78	0.00	-183.30	0
JUNIPER NETWORKS INC	48203R104	257.00	O'SHAUGHNESSY	11/14/2019	5.14	6,706.48	6,915.87	0.00	-209.39	0
JUNIPER NETWORKS INC	48203R104	35.00	O'SHAUGHNESSY	11/15/2019	0.70	898.78	941.85	0.00	-43.07	0
JUNIPER NETWORKS INC	48203R104	229.00	O'SHAUGHNESSY	11/20/2019	4.58	5,960.88	6,162.39	0.00	-201.51	0
JUNIPER NETWORKS INC	48203R104	95.00	O'SHAUGHNESSY	11/27/2019	1.90	2,452.54	2,556.45	0.00	-103.91	0
JUNIPER NETWORKS INC	48203R104	104.00	O'SHAUGHNESSY	12/6/2019	2.08	2,560.05	2,798.64	0.00	-238.59	0
JUNIPER NETWORKS INC	48203R104	1,108.00	O'SHAUGHNESSY	12/12/2019	22.16	26,363.20	29,816.28	0.00	-3,453.08	0
KOHL'S CORP	500255104	97.00	O'SHAUGHNESSY	1/4/2019	1.94	6,329.16	6,434.98	0.00	-105.82	0
KOHL'S CORP	500255104	121.00	O'SHAUGHNESSY	3/7/2019	2.42	8,164.97	8,027.14	137.83	0.00	0
KOHL'S CORP	500255104	259.00	O'SHAUGHNESSY	4/4/2019	5.18	18,233.26	17,182.06	1,051.20	0.00	0
KOHL'S CORP	500255104	406.00	O'SHAUGHNESSY	5/9/2019	8.12	27,411.86	26,934.04	477.82	0.00	0
KOHL'S CORP	500255104	91.00	O'SHAUGHNESSY	5/10/2019	1.82	6,193.11	6,036.94	156.17	0.00	0
KOHL'S CORP	500255104	693.00	O'SHAUGHNESSY	6/6/2019	13.86	34,755.10	45,973.62	0.00	-11,218.52	0
KOHL'S CORP	500255104	122.00	O'SHAUGHNESSY	6/6/2019	1.22	6,095.60	8,093.48	0.00	-1,997.88	0
KROGER CO	501044101	283.00	O'SHAUGHNESSY	10/10/2019	2.83	6,965.13	7,782.50	0.00	-817.37	0
KROGER CO	501044101	283.00	O'SHAUGHNESSY	10/11/2019	2.83	6,972.97	7,782.50	0.00	-809.53	0
KROGER CO	501044101	538.00	O'SHAUGHNESSY	11/14/2019	10.76	14,433.11	14,795.00	0.00	-361.89	0

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KROGER CO	501044101	1,107.00	O'SHAUGHNESSY	12/12/2019	22.14	30,706.99	30,442.50	264.49	0.00	0
KROGER CO	501044101	103.00	O'SHAUGHNESSY	12/12/2019	1.03	2,860.77	2,832.50	28.27	0.00	0
LOWES COS INC	548661107	686.00	O'SHAUGHNESSY	3/7/2019	13.72	70,835.09	63,358.96	7,476.13	0.00	0
LOWES COS INC	548661107	27.00	O'SHAUGHNESSY	3/8/2019	0.27	2,762.34	2,493.72	268.62	0.00	0
LOWES COS INC	548661107	50.00	O'SHAUGHNESSY	3/11/2019	0.50	5,074.07	4,618.00	456.07	0.00	0
LOWES COS INC	548661107	27.00	O'SHAUGHNESSY	3/21/2019	0.27	2,801.36	2,493.72	307.64	0.00	0
MARATHON PETE CORP	56585A102	264.00	O'SHAUGHNESSY	1/4/2019	5.28	15,392.42	15,578.64	0.00	-186.22	0
MARATHON PETE CORP	56585A102	675.00	O'SHAUGHNESSY	1/31/2019	13.50	42,818.47	39,831.75	2,986.72	0.00	0
MARATHON PETE CORP	56585A102	379.00	O'SHAUGHNESSY	3/7/2019	7.58	23,254.37	22,364.79	889.58	0.00	0
MARATHON PETE CORP	56585A102	11.00	O'SHAUGHNESSY	3/11/2019	0.11	657.26	649.11	8.15	0.00	0
MARATHON PETE CORP	56585A102	48.00	O'SHAUGHNESSY	3/13/2019	0.48	2,799.31	2,832.48	0.00	-33.17	0
MARATHON PETE CORP	56585A102	46.00	O'SHAUGHNESSY	3/19/2019	0.46	2,797.36	2,714.46	82.90	0.00	0
MARATHON PETE CORP	56585A102	57.00	O'SHAUGHNESSY	3/20/2019	0.57	3,523.07	3,363.57	159.50	0.00	0
MARATHON PETE CORP	56585A102	148.00	O'SHAUGHNESSY	4/4/2019	1.48	8,907.87	8,733.48	174.39	0.00	0
MARATHON PETE CORP	56585A102	220.00	O'SHAUGHNESSY	4/5/2019	2.20	13,344.32	12,982.20	362.12	0.00	0
MARATHON PETE CORP	56585A102	170.00	O'SHAUGHNESSY	5/9/2019	3.40	9,934.42	10,031.70	0.00	-97.28	0
MARATHON PETE CORP	56585A102	257.00	O'SHAUGHNESSY	5/9/2019	2.57	15,006.04	15,165.57	0.00	-159.53	0
MARATHON PETE CORP	56585A102	394.00	O'SHAUGHNESSY	7/11/2019	7.88	21,317.31	23,249.94	0.00	-1,932.63	0
MARATHON PETE CORP	56585A102	95.00	O'SHAUGHNESSY	8/8/2019	1.90	4,869.33	5,605.95	0.00	-736.62	0
MARATHON PETE CORP	56585A102	53.00	O'SHAUGHNESSY	8/21/2019	0.53	2,525.13	3,127.53	0.00	-602.40	0
MARATHON PETE CORP	56585A102	58.00	O'SHAUGHNESSY	9/4/2019	0.58	2,857.89	3,422.58	0.00	-564.69	0
MARATHON PETE CORP	56585A102	149.00	O'SHAUGHNESSY	9/6/2019	1.49	7,526.05	8,792.49	0.00	-1,266.44	0
MARATHON PETE CORP	56585A102	567.00	O'SHAUGHNESSY	9/9/2019	5.67	29,434.63	33,458.67	0.00	-4,024.04	0
MARATHON PETE CORP	56585A102	818.00	O'SHAUGHNESSY	9/12/2019	16.36	44,067.36	48,270.18	0.00	-4,202.82	0
MARATHON PETE CORP	56585A102	72.00	O'SHAUGHNESSY	10/10/2019	0.72	4,314.21	4,248.72	65.49	0.00	0
MARATHON PETE CORP	56585A102	167.00	O'SHAUGHNESSY	10/10/2019	3.34	10,010.02	9,854.67	155.35	0.00	0
MARATHON PETE CORP	56585A102	104.00	O'SHAUGHNESSY	11/14/2019	2.08	6,876.47	6,137.04	739.43	0.00	0
MARATHON PETE CORP	56585A102	100.00	O'SHAUGHNESSY	11/18/2019	2.00	6,517.86	5,901.00	616.86	0.00	0
MARATHON PETE CORP	56585A102	888.00	O'SHAUGHNESSY	12/12/2019	17.76	51,685.67	52,400.88	0.00	-715.21	0
MARRIOTT INTL INC NEW CL A	571903202	433.00	O'SHAUGHNESSY	8/8/2019	8.66	56,057.56	47,006.48	9,051.08	0.00	0
MARRIOTT INTL INC NEW CL A	571903202	10.00	O'SHAUGHNESSY	9/12/2019	0.20	1,295.69	1,085.60	210.09	0.00	0

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MARRIOTT INTL INC NEW CL A	571903202	580.00	O'SHAUGHNESSY	10/10/2019	5.80	68,465.84	62,964.80	5,501.04	0.00	0
MCKESSON CORP	58155Q103	63.00	O'SHAUGHNESSY	1/4/2019	1.26	6,928.64	6,959.61	0.00	-30.97	0
MCKESSON CORP	58155Q103	74.00	O'SHAUGHNESSY	1/31/2019	1.48	9,267.08	8,174.78	1,092.30	0.00	0
MCKESSON CORP	58155Q103	23.00	O'SHAUGHNESSY	2/1/2019	0.23	2,896.67	2,540.81	355.86	0.00	0
MCKESSON CORP	58155Q103	138.00	O'SHAUGHNESSY	2/4/2019	1.38	17,705.59	15,244.86	2,460.73	0.00	0
PHILLIPS 66	718546104	66.00	O'SHAUGHNESSY	10/10/2019	1.32	6,658.40	5,685.90	972.50	0.00	0
PHILLIPS 66	718546104	77.00	O'SHAUGHNESSY	11/14/2019	1.54	9,152.36	6,633.55	2,518.81	0.00	0
PHILLIPS 66	718546104	310.00	O'SHAUGHNESSY	12/12/2019	3.10	34,795.47	26,706.50	8,088.97	0.00	0
PHILLIPS 66	718546104	360.00	O'SHAUGHNESSY	12/13/2019	7.20	40,394.98	31,014.00	9,380.98	0.00	0
PHILLIPS 66	718546104	137.00	O'SHAUGHNESSY	12/16/2019	1.37	15,490.81	11,802.55	3,688.26	0.00	0
PROCTER & GAMBLE CO	742718109	894.00	O'SHAUGHNESSY	1/4/2019	17.88	81,142.85	82,176.48	0.00	-1,033.63	0
PROCTER & GAMBLE CO	742718109	912.00	O'SHAUGHNESSY	1/31/2019	18.24	85,429.66	83,831.04	1,598.62	0.00	0
PULTE HOMES INC	745867101	234.00	O'SHAUGHNESSY	1/31/2019	4.68	5,962.24	6,081.66	0.00	-119.42	0
PULTE HOMES INC	745867101	958.00	O'SHAUGHNESSY	6/6/2019	9.58	30,547.68	24,898.42	5,649.26	0.00	0
PULTE HOMES INC	745867101	604.00	O'SHAUGHNESSY	6/7/2019	6.04	19,333.87	15,697.96	3,635.91	0.00	0
PULTE HOMES INC	745867101	742.00	O'SHAUGHNESSY	6/10/2019	7.42	23,823.04	19,284.58	4,538.46	0.00	0
PULTE HOMES INC	745867101	125.00	O'SHAUGHNESSY	6/11/2019	1.25	4,010.16	3,248.75	761.41	0.00	0
PULTE HOMES INC	745867101	977.00	O'SHAUGHNESSY	8/8/2019	19.54	30,336.98	25,392.23	4,944.75	0.00	0
PULTE HOMES INC	745867101	559.00	O'SHAUGHNESSY	8/8/2019	5.59	17,298.79	14,528.41	2,770.38	0.00	0
PULTE HOMES INC	745867101	924.00	O'SHAUGHNESSY	8/9/2019	18.48	28,724.62	24,014.76	4,709.86	0.00	0
REGIONS FINL CORP	7591EP100	343.00	O'SHAUGHNESSY	6/6/2019	3.43	4,890.52	4,589.34	301.18	0.00	0
REGIONS FINL CORP	7591EP100	2,440.00	O'SHAUGHNESSY	6/6/2019	48.80	34,855.65	32,647.20	2,208.45	0.00	0
REGIONS FINL CORP	7591EP100	613.00	O'SHAUGHNESSY	6/7/2019	12.26	8,687.61	8,201.94	485.67	0.00	0
REGIONS FINL CORP	7591EP100	161.00	O'SHAUGHNESSY	6/7/2019	1.61	2,295.01	2,154.18	140.83	0.00	0
REGIONS FINL CORP	7591EP100	270.00	O'SHAUGHNESSY	6/10/2019	5.40	3,786.29	3,612.60	173.69	0.00	0
REGIONS FINL CORP	7591EP100	466.00	O'SHAUGHNESSY	9/12/2019	9.32	7,285.84	6,235.08	1,050.76	0.00	0
REGIONS FINL CORP	7591EP100	433.00	O'SHAUGHNESSY	11/14/2019	8.66	7,195.18	5,793.54	1,401.64	0.00	0
SEAGATE TECHNOLOGY	G7945M107	680.00	O'SHAUGHNESSY	3/7/2019	13.60	31,542.40	26,241.20	5,301.20	0.00	0
SEAGATE TECHNOLOGY	G7945M107	69.00	O'SHAUGHNESSY	3/8/2019	1.38	3,182.67	2,662.71	519.96	0.00	0
SEAGATE TECHNOLOGY	G7945M107	678.00	O'SHAUGHNESSY	4/4/2019	6.78	32,866.64	26,164.02	6,702.62	0.00	0
SEAGATE TECHNOLOGY	G7945M107	613.00	O'SHAUGHNESSY	5/9/2019	6.13	30,043.05	23,655.67	6,387.38	0.00	0

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SEAGATE TECHNOLOGY	G7945M107	735.00	O'SHAUGHNESSY	6/6/2019	7.35	31,876.87	28,363.65	3,513.22	0.00	0
SEAGATE TECHNOLOGY	G7945M107	31.00	O'SHAUGHNESSY	7/11/2019	0.31	1,435.34	1,196.29	239.05	0.00	0
SEAGATE TECHNOLOGY	G7945M107	317.00	O'SHAUGHNESSY	7/12/2019	3.17	14,988.74	12,233.03	2,755.71	0.00	0
SEAGATE TECHNOLOGY	G7945M107	347.00	O'SHAUGHNESSY	8/8/2019	6.94	15,520.98	13,390.73	2,130.25	0.00	0
SEAGATE TECHNOLOGY	G7945M107	526.00	O'SHAUGHNESSY	8/8/2019	5.26	23,571.94	20,298.34	3,273.60	0.00	0
SEAGATE TECHNOLOGY	G7945M107	233.00	O'SHAUGHNESSY	8/12/2019	2.33	10,477.21	8,991.47	1,485.74	0.00	0
SEAGATE TECHNOLOGY	G7945M107	44.00	O'SHAUGHNESSY	8/13/2019	0.44	1,980.96	1,697.96	283.00	0.00	0
SEAGATE TECHNOLOGY	G7945M107	86.00	O'SHAUGHNESSY	8/14/2019	0.86	3,864.35	3,318.74	545.61	0.00	0
SEAGATE TECHNOLOGY	G7945M107	43.00	O'SHAUGHNESSY	8/15/2019	0.43	1,999.38	1,659.37	340.01	0.00	0
SEALED AIR CORP NEW	81211K100	131.00	O'SHAUGHNESSY	4/4/2019	1.31	6,008.61	4,564.04	1,444.57	0.00	0
SEALED AIR CORP NEW	81211K100	915.00	O'SHAUGHNESSY	4/4/2019	18.30	41,977.45	31,878.60	10,098.85	0.00	0
SEALED AIR CORP NEW	81211K100	78.00	O'SHAUGHNESSY	4/5/2019	1.56	3,583.29	2,717.52	865.77	0.00	0
SEALED AIR CORP NEW	81211K100	193.00	O'SHAUGHNESSY	4/8/2019	3.86	8,853.48	6,724.12	2,129.36	0.00	0
SEALED AIR CORP NEW	81211K100	329.00	O'SHAUGHNESSY	4/8/2019	3.29	15,104.72	11,462.36	3,642.36	0.00	0
SEALED AIR CORP NEW	81211K100	1,241.00	O'SHAUGHNESSY	5/9/2019	24.82	54,421.68	43,236.44	11,185.24	0.00	0
SEALED AIR CORP NEW	81211K100	84.00	O'SHAUGHNESSY	5/9/2019	0.84	3,679.54	2,926.56	752.98	0.00	0
SEALED AIR CORP NEW	81211K100	86.00	O'SHAUGHNESSY	5/14/2019	1.72	3,713.30	2,996.24	717.06	0.00	0
SEALED AIR CORP NEW	81211K100	303.00	O'SHAUGHNESSY	5/15/2019	6.06	12,892.32	10,556.52	2,335.80	0.00	0
SEALED AIR CORP NEW	81211K100	15.00	O'SHAUGHNESSY	7/11/2019	0.15	657.25	522.60	134.65	0.00	0
SEALED AIR CORP NEW	81211K100	628.00	O'SHAUGHNESSY	7/15/2019	6.28	26,970.41	21,879.52	5,090.89	0.00	0
SEALED AIR CORP NEW	81211K100	116.00	O'SHAUGHNESSY	7/16/2019	1.16	5,047.31	4,041.44	1,005.87	0.00	0
SEALED AIR CORP NEW	81211K100	356.00	O'SHAUGHNESSY	7/18/2019	3.56	15,531.99	12,403.04	3,128.95	0.00	0
SEALED AIR CORP NEW	81211K100	31.00	O'SHAUGHNESSY	7/19/2019	0.31	1,345.55	1,080.04	265.51	0.00	0
SEALED AIR CORP NEW	81211K100	45.00	O'SHAUGHNESSY	7/22/2019	0.45	1,947.10	1,567.80	379.30	0.00	0
SEALED AIR CORP NEW	81211K100	12.00	O'SHAUGHNESSY	7/23/2019	0.12	520.16	418.08	102.08	0.00	0
SEALED AIR CORP NEW	81211K100	45.00	O'SHAUGHNESSY	7/25/2019	0.45	1,950.49	1,567.80	382.69	0.00	0
SEALED AIR CORP NEW	81211K100	107.00	O'SHAUGHNESSY	7/26/2019	1.07	4,663.98	3,727.88	936.10	0.00	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	114.00	O'SHAUGHNESSY	10/10/2019	1.14	9,294.24	8,218.26	1,075.98	0.00	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	138.00	O'SHAUGHNESSY	11/14/2019	1.38	12,403.77	9,948.42	2,455.35	0.00	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	326.00	O'SHAUGHNESSY	11/15/2019	3.26	29,135.12	23,501.34	5,633.78	0.00	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	1.00	O'SHAUGHNESSY	12/12/2019	0.01	83.69	72.09	11.60	0.00	0

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SUNTRUST BANKS INC	867914103	453.00	O'SHAUGHNESSY	2/11/2019	9.06	28,687.66	22,849.32	5,838.34	0.00	0
SYNCHRONY FINL	87165B103	233.00	O'SHAUGHNESSY	4/4/2019	2.33	7,569.16	5,466.18	2,102.98	0.00	0
SYNCHRONY FINL	87165B103	542.00	O'SHAUGHNESSY	4/4/2019	10.84	17,612.71	12,715.32	4,897.39	0.00	0
SYSCO	871829107	330.00	O'SHAUGHNESSY	1/4/2019	3.30	20,431.68	20,677.80	0.00	-246.12	0
SYSCO	871829107	178.00	O'SHAUGHNESSY	1/4/2019	3.56	11,043.43	11,153.48	0.00	-110.05	0
SYSCO	871829107	99.00	O'SHAUGHNESSY	1/9/2019	1.98	6,164.46	6,203.34	0.00	-38.88	0
SYSCO	871829107	231.00	O'SHAUGHNESSY	1/10/2019	4.62	14,467.96	14,474.46	0.00	-6.50	0
SYSCO	871829107	44.00	O'SHAUGHNESSY	1/14/2019	0.44	2,768.01	2,757.04	10.97	0.00	0
SYSCO	871829107	1,513.00	O'SHAUGHNESSY	1/31/2019	30.26	93,761.81	94,804.58	0.00	-1,042.77	0
SYSCO	871829107	240.00	O'SHAUGHNESSY	2/1/2019	4.80	14,944.34	15,038.40	0.00	-94.06	0
UNION PACIFIC CORP	907818108	269.00	O'SHAUGHNESSY	11/14/2019	5.38	47,399.45	37,183.87	10,215.58	0.00	0
UNION PACIFIC CORP	907818108	1.00	O'SHAUGHNESSY	11/15/2019	0.02	176.34	138.23	38.11	0.00	0
UNION PACIFIC CORP	907818108	48.00	O'SHAUGHNESSY	11/18/2019	0.48	8,421.23	6,635.04	1,786.19	0.00	0
UNION PACIFIC CORP	907818108	45.00	O'SHAUGHNESSY	11/18/2019	0.90	7,903.46	6,220.35	1,683.11	0.00	0
UNION PACIFIC CORP	907818108	25.00	O'SHAUGHNESSY	11/19/2019	0.50	4,409.14	3,455.75	953.39	0.00	0
UNION PACIFIC CORP	907818108	119.00	O'SHAUGHNESSY	11/21/2019	2.38	21,031.62	16,449.37	4,582.25	0.00	0
UNITED CONTL HLDGS INC	910047109	234.00	O'SHAUGHNESSY	8/8/2019	2.34	20,033.26	19,592.82	440.44	0.00	0
UNITED CONTL HLDGS INC	910047109	67.00	O'SHAUGHNESSY	9/12/2019	0.67	5,846.88	5,609.91	236.97	0.00	0
UNITED CONTL HLDGS INC	910047109	58.00	O'SHAUGHNESSY	9/13/2019	0.58	5,088.11	4,856.34	231.77	0.00	0
UNITED CONTL HLDGS INC	910047109	31.00	O'SHAUGHNESSY	11/14/2019	0.31	2,897.19	2,595.63	301.56	0.00	0
UNITED CONTL HLDGS INC	910047109	299.00	O'SHAUGHNESSY	11/15/2019	2.99	27,674.32	25,035.27	2,639.05	0.00	0
UNITED CONTL HLDGS INC	910047109	124.00	O'SHAUGHNESSY	11/18/2019	1.24	11,468.48	10,382.52	1,085.96	0.00	0
UNITED CONTL HLDGS INC	910047109	306.00	O'SHAUGHNESSY	12/3/2019	3.06	28,487.21	25,621.38	2,865.83	0.00	0
UNITED CONTL HLDGS INC	910047109	110.00	O'SHAUGHNESSY	12/12/2019	1.10	9,652.40	9,210.30	442.10	0.00	0
UNITED CONTL HLDGS INC	910047109	179.00	O'SHAUGHNESSY	12/13/2019	3.58	15,568.89	14,987.67	581.22	0.00	0
UNITED CONTL HLDGS INC	910047109	205.00	O'SHAUGHNESSY	12/16/2019	2.05	18,088.14	17,164.65	923.49	0.00	0
VALERO ENERGY CORP NEW	91913Y100	293.00	O'SHAUGHNESSY	1/4/2019	5.86	21,600.52	21,966.21	0.00	-365.69	0
VALERO ENERGY CORP NEW	91913Y100	100.00	O'SHAUGHNESSY	1/31/2019	2.00	8,074.89	7,497.00	577.89	0.00	0
VALERO ENERGY CORP NEW	91913Y100	336.00	O'SHAUGHNESSY	3/7/2019	6.72	27,477.18	25,189.92	2,287.26	0.00	0
VALERO ENERGY CORP NEW	91913Y100	67.00	O'SHAUGHNESSY	3/7/2019	0.67	5,454.73	5,022.99	431.74	0.00	0
VALERO ENERGY CORP NEW	91913Y100	145.00	O'SHAUGHNESSY	3/8/2019	1.45	11,800.55	10,870.65	929.90	0.00	0

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VALERO ENERGY CORP NEW	91913Y100	477.00	O'SHAUGHNESSY	4/4/2019	4.77	40,709.61	35,760.69	4,948.92	0.00	0
VALERO ENERGY CORP NEW	91913Y100	274.00	O'SHAUGHNESSY	4/5/2019	2.74	23,499.68	20,541.78	2,957.90	0.00	0
VALERO ENERGY CORP NEW	91913Y100	100.00	O'SHAUGHNESSY	4/9/2019	1.00	8,649.66	7,497.00	1,152.66	0.00	0
VALERO ENERGY CORP NEW	91913Y100	239.00	O'SHAUGHNESSY	5/9/2019	4.78	20,140.71	17,917.83	2,222.88	0.00	0
VALERO ENERGY CORP NEW	91913Y100	157.00	O'SHAUGHNESSY	5/10/2019	3.14	13,293.29	11,770.29	1,523.00	0.00	0
VALERO ENERGY CORP NEW	91913Y100	28.00	O'SHAUGHNESSY	5/10/2019	0.28	2,366.37	2,099.16	267.21	0.00	0
VALERO ENERGY CORP NEW	91913Y100	92.00	O'SHAUGHNESSY	5/14/2019	1.84	7,676.65	6,897.24	779.41	0.00	0
VALERO ENERGY CORP NEW	91913Y100	114.00	O'SHAUGHNESSY	5/16/2019	2.28	9,461.61	8,546.58	915.03	0.00	0
VOYA FINL INC	929089100	376.00	O'SHAUGHNESSY	6/6/2019	7.52	19,892.50	15,092.64	4,799.86	0.00	0
VOYA FINL INC	929089100	190.00	O'SHAUGHNESSY	11/14/2019	3.80	10,890.57	7,626.60	3,263.97	0.00	0
WALT DISNEY CO	254687106	57.00	O'SHAUGHNESSY	7/11/2019	0.57	8,006.43	6,250.05	1,756.38	0.00	0
WALT DISNEY CO	254687106	709.00	O'SHAUGHNESSY	8/8/2019	14.18	99,468.44	77,741.85	21,726.59	0.00	0
WALT DISNEY CO	254687106	8.00	O'SHAUGHNESSY	9/12/2019	0.08	1,104.41	877.20	227.21	0.00	0
WALT DISNEY CO	254687106	6.00	O'SHAUGHNESSY	9/16/2019	0.06	827.95	657.90	170.05	0.00	0
WALT DISNEY CO	254687106	688.00	O'SHAUGHNESSY	10/10/2019	13.76	89,264.50	75,720.72	13,543.78	0.00	0
WESTERN UN CO	959802109	1,415.00	O'SHAUGHNESSY	1/4/2019	28.30	23,970.77	24,139.90	0.00	-169.13	0
WESTERN UN CO	959802109	3,938.00	O'SHAUGHNESSY	1/31/2019	78.76	70,985.46	67,182.28	3,803.18	0.00	0
WESTERN UN CO	959802109	110.00	O'SHAUGHNESSY	2/1/2019	2.20	1,996.55	1,876.60	119.95	0.00	0
YUM! BRANDS INC	988498101	84.00	O'SHAUGHNESSY	8/8/2019	1.68	9,674.19	7,721.28	1,952.91	0.00	0
YUM! BRANDS INC	988498101	43.00	O'SHAUGHNESSY	9/12/2019	0.86	4,983.92	3,952.56	1,031.36	0.00	0
YUM! BRANDS INC	988498101	142.00	O'SHAUGHNESSY	10/10/2019	2.84	16,014.51	13,052.64	2,961.87	0.00	0
YUM! BRANDS INC	988498101	27.00	O'SHAUGHNESSY	10/10/2019	0.27	3,036.89	2,481.84	555.05	0.00	0
YUM! BRANDS INC	988498101	418.00	O'SHAUGHNESSY	10/11/2019	8.36	47,457.94	38,422.56	9,035.38	0.00	0
YUM! BRANDS INC	988498101	50.00	O'SHAUGHNESSY	10/15/2019	1.00	5,666.12	4,596.00	1,070.12	0.00	0
YUM! BRANDS INC	988498101	415.00	O'SHAUGHNESSY	11/14/2019	8.30	40,958.61	38,146.80	2,811.81	0.00	0
YUM! BRANDS INC	988498101	100.00	O'SHAUGHNESSY	11/14/2019	2.00	9,904.50	9,192.00	712.50	0.00	0
YUM! BRANDS INC	988498101	50.00	O'SHAUGHNESSY	11/18/2019	1.00	4,933.76	4,596.00	337.76	0.00	0
YUM! BRANDS INC	988498101	63.00	O'SHAUGHNESSY	11/25/2019	0.63	6,173.47	5,790.96	382.51	0.00	0
YUM! BRANDS INC	988498101	87.00	O'SHAUGHNESSY	11/29/2019	0.87	8,648.49	7,997.04	651.45	0.00	0
YUM! BRANDS INC	988498101	790.00	O'SHAUGHNESSY	12/12/2019	15.80	78,310.20	72,616.80	5,693.40	0.00	0
YUM! BRANDS INC	988498101	35.00	O'SHAUGHNESSY	12/12/2019	0.35	3,468.42	3,217.20	251.22	0.00	0

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TOTAL FOR: O'SHAUGHNESSY					1,943.26	5,564,203.76	5,021,372.57	619,326.45	-76,495.26	
ACCENTURE PLC CL A	G1151C101	610.00	POLEN	7/1/2019	9.15	110,583.45	86,016.10	24,567.35	0.00	0
ADOBE SYS INC	00724F101	461.00	POLEN	7/1/2019	6.92	134,544.85	104,296.64	30,248.21	0.00	0
ALIGN TECHNOLOGY INC	016255101	294.00	POLEN	7/1/2019	4.41	79,607.64	61,572.42	18,035.22	0.00	0
ALPHABET INC CL A	02079K305	18.00	POLEN	7/1/2019	0.27	19,505.20	18,809.28	695.92	0.00	0
ALPHABET INC CL C	02079K107	150.00	POLEN	7/1/2019	2.25	162,423.10	155,341.50	7,081.60	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	51.00	POLEN	1/16/2019	0.51	6,696.52	6,687.12	9.40	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	399.00	POLEN	1/16/2019	11.97	52,325.17	52,316.88	8.29	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	281.00	POLEN	1/17/2019	8.43	36,899.34	36,844.72	54.62	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	198.00	POLEN	1/17/2019	5.94	26,160.54	25,961.76	198.78	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	146.00	POLEN	5/15/2019	4.38	23,020.49	19,143.52	3,876.97	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	69.00	POLEN	5/16/2019	1.38	10,945.74	9,047.28	1,898.46	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	241.00	POLEN	5/16/2019	7.23	38,309.28	31,599.92	6,709.36	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	431.00	POLEN	5/17/2019	12.93	68,588.64	56,512.72	12,075.92	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	525.00	POLEN	7/1/2019	7.88	85,893.36	68,838.00	17,055.36	0.00	0
BOOKING HLDGS INC	09857L108	27.00	POLEN	7/1/2019	0.41	50,093.53	46,505.34	3,588.19	0.00	0
DOLLAR GEN CORP NEW	256677105	34.00	POLEN	5/15/2019	0.68	4,051.01	3,674.72	376.29	0.00	0
DOLLAR GEN CORP NEW	256677105	164.00	POLEN	5/15/2019	2.46	19,405.46	17,725.12	1,680.34	0.00	0
DOLLAR GEN CORP NEW	256677105	472.00	POLEN	5/16/2019	9.44	55,646.23	51,013.76	4,632.47	0.00	0
DOLLAR GEN CORP NEW	256677105	166.00	POLEN	5/16/2019	2.49	19,545.34	17,941.28	1,604.06	0.00	0
DOLLAR GEN CORP NEW	256677105	715.00	POLEN	7/1/2019	10.73	97,429.52	77,277.20	20,152.32	0.00	0
FACEBOOK INC	30303M102	976.00	POLEN	7/1/2019	14.64	184,654.78	127,943.84	56,710.94	0.00	0
FACEBOOK INC	30303M102	497.00	POLEN	11/12/2019	9.94	95,211.79	65,151.73	30,060.06	0.00	0
GARTNER INC CL A	366651107	560.00	POLEN	7/1/2019	8.40	89,327.95	71,590.40	17,737.55	0.00	0
MASTERCARD INC	57636Q104	501.00	POLEN	7/1/2019	7.52	130,873.41	94,513.65	36,359.76	0.00	0
MICROSOFT CORP	594918104	1,696.00	POLEN	7/1/2019	25.44	227,526.06	172,262.72	55,263.34	0.00	0
MICROSOFT CORP	594918104	416.00	POLEN	11/21/2019	6.24	62,637.69	42,253.12	20,384.57	0.00	0
NESTLE SA SPONSORED ADR REPSTG	641069406	791.00	POLEN	7/1/2019	11.87	81,431.12	64,031.45	17,399.67	0.00	0
NIKE INC CL B	654106103	478.00	POLEN	5/9/2019	14.34	39,644.97	35,438.92	4,206.05	0.00	0
NIKE INC CL B	654106103	203.00	POLEN	5/9/2019	6.09	16,855.80	15,050.42	1,805.38	0.00	0
NIKE INC CL B	654106103	564.00	POLEN	5/10/2019	16.92	46,928.56	41,814.96	5,113.60	0.00	0

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NIKE INC CL B	654106103	1,137.00	POLEN	7/1/2019	17.06	94,585.97	84,297.18	10,288.79	0.00	0
NVIDIA CORP	67066G104	1,557.00	POLEN	2/27/2019	46.71	250,226.42	207,859.50	42,366.92	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	194.00	POLEN	1/10/2019	3.88	64,946.96	66,800.02	0.00	-1,853.06	0
O REILLY AUTOMOTIVE INC NEW	67103H107	16.00	POLEN	1/11/2019	0.24	5,423.64	5,509.28	0.00	-85.64	0
O REILLY AUTOMOTIVE INC NEW	67103H107	11.00	POLEN	4/18/2019	0.17	4,490.21	3,787.63	702.58	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	69.00	POLEN	4/22/2019	2.07	27,973.45	23,758.77	4,214.68	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	152.00	POLEN	4/23/2019	4.56	60,848.32	52,338.16	8,510.16	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	21.00	POLEN	4/23/2019	0.21	8,406.12	7,230.93	1,175.19	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	61.00	POLEN	4/24/2019	1.83	24,049.15	21,004.13	3,045.02	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	230.00	POLEN	7/1/2019	3.45	85,119.46	79,195.90	5,923.56	0.00	0
ORACLE CORPORATION	68389X105	1,543.00	POLEN	7/1/2019	23.15	88,037.27	69,666.45	18,370.82	0.00	0
ORACLE CORPORATION	68389X105	950.00	POLEN	11/5/2019	28.50	52,224.59	42,892.50	9,332.09	0.00	0
ORACLE CORPORATION	68389X105	663.00	POLEN	11/6/2019	13.26	36,786.51	29,934.45	6,852.06	0.00	0
ORACLE CORPORATION	68389X105	73.00	POLEN	11/6/2019	1.46	4,049.96	3,295.95	754.01	0.00	0
ORACLE CORPORATION	68389X105	112.00	POLEN	11/7/2019	2.24	6,236.12	5,056.80	1,179.32	0.00	0
ORACLE CORPORATION	68389X105	742.00	POLEN	11/7/2019	14.84	41,306.35	33,501.30	7,805.05	0.00	0
ORACLE CORPORATION	68389X105	1,297.00	POLEN	11/7/2019	25.94	72,176.56	58,559.55	13,617.01	0.00	0
ORACLE CORPORATION	68389X105	1,286.00	POLEN	11/8/2019	25.72	71,616.36	58,062.90	13,553.46	0.00	0
ORACLE CORPORATION	68389X105	304.00	POLEN	11/8/2019	6.08	16,927.31	13,725.60	3,201.71	0.00	0
ORACLE CORPORATION	68389X105	113.00	POLEN	11/12/2019	3.39	6,354.63	5,101.95	1,252.68	0.00	0
ORACLE CORPORATION	68389X105	729.00	POLEN	11/12/2019	14.58	40,950.51	32,914.35	8,036.16	0.00	0
PAYPAL HLDGS INC	70450Y103	827.00	POLEN	7/1/2019	12.41	93,736.84	73,088.19	20,648.65	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	172.00	POLEN	7/1/2019	2.58	53,429.97	64,242.00	0.00	-10,812.03	0
STARBUCKS CORP	855244109	1,420.00	POLEN	4/18/2019	28.40	107,105.82	91,448.00	15,657.82	0.00	0
STARBUCKS CORP	855244109	1,295.00	POLEN	7/1/2019	19.43	108,507.87	83,398.00	25,109.87	0.00	0
STARBUCKS CORP	855244109	385.00	POLEN	8/19/2019	5.78	36,724.57	24,794.00	11,930.57	0.00	0
STARBUCKS CORP	855244109	255.00	POLEN	8/21/2019	3.83	24,703.20	16,422.00	8,281.20	0.00	0
STARBUCKS CORP	855244109	155.00	POLEN	8/22/2019	2.33	14,993.09	9,982.00	5,011.09	0.00	0
STARBUCKS CORP	855244109	192.00	POLEN	8/28/2019	2.88	18,455.12	12,364.80	6,090.32	0.00	0
STARBUCKS CORP	855244109	169.00	POLEN	9/3/2019	2.54	16,529.04	10,883.60	5,645.44	0.00	0
STARBUCKS CORP	855244109	20.00	POLEN	9/9/2019	0.30	1,915.83	1,288.00	627.83	0.00	0

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STARBUCKS CORP	855244109	187.00	POLEN	9/11/2019	2.81	17,585.88	12,042.80	5,543.08	0.00	0
STARBUCKS CORP	855244109	188.00	POLEN	9/12/2019	1.88	16,993.04	12,107.20	4,885.84	0.00	0
STARBUCKS CORP	855244109	282.00	POLEN	9/13/2019	4.23	25,539.84	18,160.80	7,379.04	0.00	0
VISA INC CL A	92826C839	1,023.00	POLEN	7/1/2019	15.35	174,868.09	134,974.62	39,893.47	0.00	0
ZOETIS INC	98978V103	1,109.00	POLEN	7/1/2019	16.64	125,256.95	94,863.86	30,393.09	0.00	0
			TOTAL FOR:	POLEN	591.99	3,975,847.56	3,241,729.66	746,868.63	-12,750.73	
ACUITY BRANDS INC	00508Y102	1,912.00	SEIZERT	7/1/2019	0.00	232,822.73	225,335.90	7,486.83	0.00	0
AMDOCS LTD	G02602103	1,398.00	SEIZERT	2/25/2019	41.94	78,879.72	81,894.84	0.00	-3,015.12	0
AMDOCS LTD	G02602103	231.00	SEIZERT	2/26/2019	6.93	13,060.99	13,531.98	0.00	-470.99	0
AMDOCS LTD	G02602103	158.00	SEIZERT	4/30/2019	4.74	8,531.82	9,255.64	0.00	-723.82	0
AMDOCS LTD	G02602103	314.00	SEIZERT	4/30/2019	9.42	16,990.18	18,394.12	0.00	-1,403.94	0
AMDOCS LTD	G02602103	2,019.00	SEIZERT	4/30/2019	60.57	109,105.11	118,273.02	0.00	-9,167.91	0
AMERISOURCEBERGEN CORP	03073E105	781.00	SEIZERT	2/12/2019	23.43	65,796.44	58,106.40	7,690.04	0.00	0
AMERISOURCEBERGEN CORP	03073E105	154.00	SEIZERT	2/12/2019	4.62	12,988.96	11,457.60	1,531.36	0.00	0
AMERISOURCEBERGEN CORP	03073E105	1,488.00	SEIZERT	2/13/2019	44.64	124,467.35	110,707.20	13,760.15	0.00	0
AMERISOURCEBERGEN CORP	03073E105	108.00	SEIZERT	2/13/2019	3.24	9,030.84	8,035.20	995.64	0.00	0
AMERISOURCEBERGEN CORP	03073E105	93.00	SEIZERT	2/13/2019	2.79	7,777.48	6,919.20	858.28	0.00	0
AMERISOURCEBERGEN CORP	03073E105	476.00	SEIZERT	2/14/2019	14.28	40,323.33	35,414.40	4,908.93	0.00	0
ASSURED GUARANTY LTD	G0585R106	867.00	SEIZERT	5/13/2019	26.01	40,120.89	33,188.76	6,932.13	0.00	0
ASSURED GUARANTY LTD	G0585R106	77.00	SEIZERT	5/14/2019	2.31	3,455.30	2,947.56	507.74	0.00	0
ASSURED GUARANTY LTD	G0585R106	629.00	SEIZERT	5/14/2019	18.87	28,020.67	24,078.12	3,942.55	0.00	0
ASSURED GUARANTY LTD	G0585R106	6,899.00	SEIZERT	7/1/2019	0.00	173,902.77	264,093.72	0.00	-90,190.95	0
BLOCK H & R INC	093671105	7,635.00	SEIZERT	7/1/2019	0.00	194,350.56	193,674.23	676.33	0.00	0
C H ROBINSON WORLDWIDE INC	12541W209	2,647.00	SEIZERT	7/1/2019	0.00	181,425.52	222,586.23	0.00	-41,160.71	0
CHECK POINT SOFTWARE TECH ADR	M22465104	2,444.00	SEIZERT	7/1/2019	0.00	256,140.83	250,876.60	5,264.23	0.00	0
CHURCH & DWIGHT INC	171340102	4,328.00	SEIZERT	7/1/2019	0.00	198,413.19	284,609.28	0.00	-86,196.09	0
CITRIX SYS INC	177376100	2,103.00	SEIZERT	7/1/2019	0.00	169,447.73	215,226.71	0.00	-45,778.98	0
CUMMINS INC	231021106	476.00	SEIZERT	2/25/2019	14.28	73,312.37	63,612.64	9,699.73	0.00	0
CUMMINS INC	231021106	1,374.00	SEIZERT	7/1/2019	0.00	163,468.71	183,621.36	0.00	-20,152.65	0
DELUXE CORPORATION	248019101	4,844.00	SEIZERT	7/1/2019	0.00	289,564.20	189,877.92	99,686.28	0.00	0
DISCOVER FINL SVCS	254709108	4,121.00	SEIZERT	7/1/2019	0.00	303,100.72	243,056.58	60,044.14	0.00	0

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DISCOVERY COMMUNICATIONS INC NEW	25470F302	11,906.00	SEIZERT	7/1/2019	0.00	286,445.24	274,790.48	11,654.76	0.00	0
EDGEWELL PERS CARE CO	28035Q102	683.00	SEIZERT	1/8/2019	20.49	25,511.55	25,510.05	1.50	0.00	0
EDGEWELL PERS CARE CO	28035Q102	1,724.00	SEIZERT	5/13/2019	51.72	57,442.82	64,391.40	0.00	-6,948.58	0
EDGEWELL PERS CARE CO	28035Q102	1,724.00	SEIZERT	5/13/2019	51.72	57,170.10	64,391.40	0.00	-7,221.30	0
EXPEDIA INC DEL	30212P303	1,865.00	SEIZERT	7/1/2019	0.00	236,207.01	236,207.01	0.00	0.00	0
F5 NETWORKS INC	315616102	1,563.00	SEIZERT	7/1/2019	0.00	213,400.51	251,184.43	0.00	-37,783.92	0
GRAHAM HLDGS CO	384637104	363.00	SEIZERT	7/1/2019	0.00	216,824.41	233,002.12	0.00	-16,177.71	0
HOWARD HUGHES CORP COM	44267D107	2,508.00	SEIZERT	7/1/2019	0.00	283,219.90	246,919.98	36,299.92	0.00	0
JAZZ PHARMACEUTICALS PLC	G50871105	1,408.00	SEIZERT	7/1/2019	0.00	194,503.46	194,503.46	0.00	0.00	0
LIBERTY BROADBAND CORP - C	530307305	4,274.00	SEIZERT	7/1/2019	0.00	223,254.60	307,856.22	0.00	-84,601.62	0
LIBERTY MEDIA CORP-LIBERTY FORMULA ONE C	531229854	7,680.00	SEIZERT	7/1/2019	0.00	159,996.96	235,776.00	0.00	-75,779.04	0
LIBERTY MEDIA CORP-LIBERTY SIRIUS GROUP-C	531229607	10,246.00	SEIZERT	7/1/2019	0.00	315,477.34	378,897.08	0.00	-63,419.74	0
MCKESSON CORP	58155Q103	2,349.00	SEIZERT	7/1/2019	0.00	300,853.80	300,853.80	0.00	0.00	0
PACWEST BANCORP	695263103	7,418.00	SEIZERT	7/1/2019	0.00	352,966.15	258,863.60	94,102.55	0.00	0
QUEST DIAGNOSTICS INC	74834L100	2,681.00	SEIZERT	7/1/2019	0.00	259,659.84	226,597.66	33,062.18	0.00	0
REGIONS FINL CORP	7591EP100	10,745.00	SEIZERT	2/11/2019	322.35	166,885.94	143,768.10	23,117.84	0.00	0
UNIVERSAL HEALTH SVCS INC CL B	913903100	1,964.00	SEIZERT	7/1/2019	0.00	243,191.41	228,923.84	14,267.57	0.00	0
WESTERN DIGITAL CORP	958102105	5,187.00	SEIZERT	7/1/2019	0.00	280,014.78	191,830.02	88,184.76	0.00	0
WESTERN UN CO	959802109	3,195.00	SEIZERT	1/8/2019	95.85	54,578.51	54,506.70	71.81	0.00	0
WESTERN UN CO	959802109	1,004.00	SEIZERT	1/9/2019	30.12	17,025.30	17,128.24	0.00	-102.94	0
WESTERN UN CO	959802109	6,913.00	SEIZERT	2/13/2019	207.39	123,235.06	117,935.78	5,299.28	0.00	0
WESTERN UN CO	959802109	562.00	SEIZERT	2/13/2019	16.86	10,049.38	9,587.72	461.66	0.00	0
ZIONS BANCORP	989701107	5,595.00	SEIZERT	7/1/2019	0.00	193,905.90	243,544.04	0.00	-49,638.14	0
			TOTAL FOR:	SEIZERT	1,074.57	7,066,318.38	7,175,744.34	530,508.19	-639,934.15	
AAR CORP	000361105	165.00	SYSTEMATIC	7/19/2019	1.82	6,924.42	5,536.85	1,387.57	0.00	0
AAR CORP	000361105	555.00	SYSTEMATIC	9/11/2019	7.77	24,306.27	18,694.08	5,612.19	0.00	0
AARON'S INC	002535300	370.00	SYSTEMATIC	3/4/2019	4.07	20,114.85	15,558.50	4,556.35	0.00	0
ABERCROMBIE & FITCH CO CL A	002896207	145.00	SYSTEMATIC	1/28/2019	1.60	2,910.00	2,907.25	2.75	0.00	0
ABERCROMBIE & FITCH CO CL A	002896207	150.00	SYSTEMATIC	4/8/2019	1.65	3,917.79	3,007.50	910.29	0.00	0

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ABERCROMBIE & FITCH CO CL A	002896207	880.00	SYSTEMATIC	9/11/2019	12.32	12,879.41	16,807.99	0.00	-3,928.58	0
ABM INDS INC	000957100	95.00	SYSTEMATIC	6/14/2019	1.05	3,787.29	3,394.75	392.54	0.00	0
ABM INDS INC	000957100	590.00	SYSTEMATIC	9/11/2019	8.26	20,841.90	21,083.18	0.00	-241.28	0
ACADIA HEALTHCARE CO INC	00404A109	115.00	SYSTEMATIC	4/8/2019	1.27	3,402.68	2,956.65	446.03	0.00	0
ACADIA HEALTHCARE CO INC	00404A109	125.00	SYSTEMATIC	6/14/2019	1.38	4,179.45	3,213.75	965.70	0.00	0
ACADIA HEALTHCARE CO INC	00404A109	810.00	SYSTEMATIC	9/11/2019	11.34	21,906.80	21,107.26	799.54	0.00	0
ACCO BRANDS CORP	00081T108	575.00	SYSTEMATIC	1/28/2019	6.33	4,998.87	3,898.50	1,100.37	0.00	0
ACCO BRANDS CORP	00081T108	335.00	SYSTEMATIC	8/23/2019	3.69	3,251.80	2,271.30	980.50	0.00	0
ACCO BRANDS CORP	00081T108	2,295.00	SYSTEMATIC	9/11/2019	32.13	21,333.87	15,560.10	5,773.77	0.00	0
ACCURAY INC DEL	004397105	595.00	SYSTEMATIC	1/28/2019	6.55	2,500.23	2,028.95	471.28	0.00	0
ACCURAY INC DEL	004397105	900.00	SYSTEMATIC	7/19/2019	9.90	3,262.43	3,069.00	193.43	0.00	0
ACCURAY INC DEL	004397105	5,890.00	SYSTEMATIC	9/11/2019	82.46	16,526.99	19,643.62	0.00	-3,116.63	0
ACORDA THERAPEUTICS INC	00484M106	2,090.00	SYSTEMATIC	6/14/2019	22.99	14,745.29	30,894.79	0.00	-16,149.50	0
ACUITY BRANDS INC	00508Y102	175.00	SYSTEMATIC	9/11/2019	2.45	22,019.09	23,397.80	0.00	-1,378.71	0
ADDUS HOMECARE CORP	006739106	365.00	SYSTEMATIC	6/14/2019	4.02	25,433.55	24,561.84	871.71	0.00	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	70.00	SYSTEMATIC	6/14/2019	0.77	2,314.89	1,855.00	459.89	0.00	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	70.00	SYSTEMATIC	7/19/2019	0.77	2,591.77	1,855.00	736.77	0.00	0
AECOM TECHNOLOGY CORP DELAWARE	00766T100	625.00	SYSTEMATIC	9/11/2019	8.75	23,447.01	16,562.50	6,884.51	0.00	0
AEGION CORP	00770F104	255.00	SYSTEMATIC	3/4/2019	2.81	4,720.10	4,161.60	558.50	0.00	0
AEGION CORP	00770F104	175.00	SYSTEMATIC	6/14/2019	1.93	2,631.77	2,856.00	0.00	-224.23	0
AEGION CORP	00770F104	245.00	SYSTEMATIC	7/19/2019	2.70	4,408.52	3,998.40	410.12	0.00	0
AEGION CORP	00770F104	145.00	SYSTEMATIC	7/22/2019	1.60	2,574.42	2,366.40	208.02	0.00	0
AEGION CORP	00770F104	960.00	SYSTEMATIC	9/11/2019	13.44	18,600.57	16,279.69	2,320.88	0.00	0
AGCO CORP	001084102	55.00	SYSTEMATIC	3/4/2019	0.61	3,712.84	3,061.85	650.99	0.00	0
AGCO CORP	001084102	30.00	SYSTEMATIC	6/14/2019	0.33	2,117.02	1,670.10	446.92	0.00	0
AGCO CORP	001084102	30.00	SYSTEMATIC	7/19/2019	0.33	2,273.53	1,670.10	603.43	0.00	0
AGCO CORP	001084102	300.00	SYSTEMATIC	9/11/2019	4.20	21,586.35	16,701.00	4,885.35	0.00	0
AK STL HLDG CORP	001547108	9,950.00	SYSTEMATIC	9/11/2019	139.30	22,546.23	29,213.97	0.00	-6,667.74	0
ALLEGHENY TECHNOLOGIES INC	01741R102	115.00	SYSTEMATIC	7/19/2019	1.27	2,822.05	2,752.30	69.75	0.00	0
ALLEGHENY TECHNOLOGIES INC	01741R102	1,230.00	SYSTEMATIC	9/11/2019	17.22	23,844.28	27,520.85	0.00	-3,676.57	0

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ALLETE INC	018522300	275.00	SYSTEMATIC	8/23/2019	3.03	23,532.71	23,310.13	222.58	0.00	0
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	380.00	SYSTEMATIC	1/28/2019	4.18	4,535.37	3,663.20	872.17	0.00	0
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	285.00	SYSTEMATIC	6/14/2019	3.14	2,920.31	2,747.40	172.91	0.00	0
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	175.00	SYSTEMATIC	7/19/2019	1.93	1,947.43	1,687.00	260.43	0.00	0
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	2,405.00	SYSTEMATIC	9/11/2019	33.67	22,091.87	23,473.54	0.00	-1,381.67	0
AMAG PHARMACEUTICALS INC	00163U106	325.00	SYSTEMATIC	8/23/2019	3.58	3,463.05	4,936.75	0.00	-1,473.70	0
AMAG PHARMACEUTICALS INC	00163U106	2,035.00	SYSTEMATIC	9/11/2019	28.49	23,780.51	27,938.56	0.00	-4,158.05	0
AMBAC FINL GROUP INC	023139884	505.00	SYSTEMATIC	6/14/2019	5.56	7,426.17	8,706.20	0.00	-1,280.03	0
AMBAC FINL GROUP INC	023139884	835.00	SYSTEMATIC	6/17/2019	9.19	12,409.29	14,395.40	0.00	-1,986.11	0
AMC NETWORKS INC	00164V103	40.00	SYSTEMATIC	1/28/2019	0.44	2,547.42	2,195.20	352.22	0.00	0
AMC NETWORKS INC	00164V103	35.00	SYSTEMATIC	7/19/2019	0.39	1,939.65	1,920.80	18.85	0.00	0
AMC NETWORKS INC	00164V103	410.00	SYSTEMATIC	9/11/2019	5.74	19,969.04	22,673.70	0.00	-2,704.66	0
AMEDISYS INC	023436108	35.00	SYSTEMATIC	8/23/2019	0.39	4,640.79	4,098.85	541.94	0.00	0
AMEDISYS INC	023436108	165.00	SYSTEMATIC	9/11/2019	2.31	22,273.87	19,349.17	2,924.70	0.00	0
AMERICAN AXLE & MFG HLDGS INC	024061103	3,285.00	SYSTEMATIC	9/11/2019	45.99	25,182.28	22,345.23	2,837.05	0.00	0
AMERICAN EAGLE OUTFITTERS	02553E106	885.00	SYSTEMATIC	9/11/2019	12.39	14,147.31	17,107.05	0.00	-2,959.74	0
AMERICAN EQUITY INVT LIFE HLDG	025676206	985.00	SYSTEMATIC	9/11/2019	13.79	21,616.36	26,582.29	0.00	-4,965.93	0
AMERICAN NATL INS CO	028591105	205.00	SYSTEMATIC	8/23/2019	2.26	23,277.03	23,573.47	0.00	-296.44	0
AMERICAN PUB ED INC	02913V103	80.00	SYSTEMATIC	3/4/2019	0.88	2,590.73	2,276.80	313.93	0.00	0
AMERICAN PUB ED INC	02913V103	55.00	SYSTEMATIC	3/5/2019	0.61	1,806.32	1,565.30	241.02	0.00	0
AMERICAN PUB ED INC	02913V103	145.00	SYSTEMATIC	7/19/2019	1.60	4,523.72	4,126.70	397.02	0.00	0
AMERICAN PUB ED INC	02913V103	735.00	SYSTEMATIC	9/11/2019	10.29	17,776.34	21,084.62	0.00	-3,308.28	0
AMERICAN SUPERCONDUCTOR CORP	030111207	1,865.00	SYSTEMATIC	9/11/2019	26.11	14,651.13	17,500.33	0.00	-2,849.20	0
AMERISAFE INC	03071H100	80.00	SYSTEMATIC	4/8/2019	0.88	4,618.82	4,542.08	76.74	0.00	0
AMERISAFE INC	03071H100	325.00	SYSTEMATIC	4/9/2019	3.58	18,675.57	18,587.93	87.64	0.00	0
AMN HEALTHCARE SVCS INC	001744101	55.00	SYSTEMATIC	1/28/2019	0.61	3,459.76	3,116.30	343.46	0.00	0
AMN HEALTHCARE SVCS INC	001744101	40.00	SYSTEMATIC	6/14/2019	0.44	2,037.11	2,266.40	0.00	-229.29	0
AMN HEALTHCARE SVCS INC	001744101	55.00	SYSTEMATIC	8/23/2019	0.61	3,097.63	3,116.30	0.00	-18.67	0
AMN HEALTHCARE SVCS INC	001744101	390.00	SYSTEMATIC	9/11/2019	5.46	22,485.37	21,279.17	1,206.20	0.00	0
ANGIODYNAMICS INC	03475V101	140.00	SYSTEMATIC	7/19/2019	1.54	3,007.13	2,818.20	188.93	0.00	0
ANGIODYNAMICS INC	03475V101	1,085.00	SYSTEMATIC	9/11/2019	15.19	19,503.55	21,949.59	0.00	-2,446.04	0

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ANI PHARMACEUTICALS INC	00182C103	55.00	SYSTEMATIC	7/19/2019	0.61	4,437.01	3,874.53	562.48	0.00	0
ANI PHARMACEUTICALS INC	00182C103	325.00	SYSTEMATIC	9/11/2019	4.55	21,194.76	22,788.72	0.00	-1,593.96	0
ANIKA THERAPEUTICS INC	035255108	145.00	SYSTEMATIC	5/10/2019	1.60	5,879.35	4,873.45	1,005.90	0.00	0
ANIKA THERAPEUTICS INC	035255108	20.00	SYSTEMATIC	5/13/2019	0.22	800.16	672.20	127.96	0.00	0
ANIKA THERAPEUTICS INC	035255108	60.00	SYSTEMATIC	7/19/2019	0.66	2,455.15	2,016.60	438.55	0.00	0
ANIKA THERAPEUTICS INC	035255108	170.00	SYSTEMATIC	8/23/2019	1.87	9,533.88	5,713.70	3,820.18	0.00	0
ANIKA THERAPEUTICS INC	035255108	395.00	SYSTEMATIC	9/11/2019	5.53	21,798.01	12,940.89	8,857.12	0.00	0
ANIXTER INTERNATIONAL INC	035290105	305.00	SYSTEMATIC	5/10/2019	3.36	18,592.44	16,564.55	2,027.89	0.00	0
ANIXTER INTERNATIONAL INC	035290105	90.00	SYSTEMATIC	5/13/2019	0.99	5,273.16	4,887.90	385.26	0.00	0
APPLE HOSPITALITY REIT INC	03784Y200	1,450.00	SYSTEMATIC	9/11/2019	20.30	23,353.21	20,677.00	2,676.21	0.00	0
ARCBEST CORP	03937C105	105.00	SYSTEMATIC	8/23/2019	1.16	3,092.25	3,597.30	0.00	-505.05	0
ARCBEST CORP	03937C105	750.00	SYSTEMATIC	9/11/2019	10.50	22,249.03	24,958.61	0.00	-2,709.58	0
ARCH COAL INC	039380407	265.00	SYSTEMATIC	9/11/2019	3.71	20,305.46	21,992.35	0.00	-1,686.89	0
ARENA PHARMACEUTICALS INC	040047607	45.00	SYSTEMATIC	7/19/2019	0.50	2,746.73	2,553.91	192.82	0.00	0
ARENA PHARMACEUTICALS INC	040047607	375.00	SYSTEMATIC	9/11/2019	5.25	19,434.34	21,282.61	0.00	-1,848.27	0
ARES COML REAL ESTATE CORP	04013V108	380.00	SYSTEMATIC	6/14/2019	4.18	5,706.02	5,818.83	0.00	-112.81	0
ARES COML REAL ESTATE CORP	04013V108	1,200.00	SYSTEMATIC	8/23/2019	13.20	18,307.54	18,259.87	47.67	0.00	0
ARES COML REAL ESTATE CORP	04013V108	185.00	SYSTEMATIC	8/26/2019	2.04	2,831.95	2,798.32	33.63	0.00	0
ARTISAN PARTNERS ASSET MGMT INC	04316A108	1,010.00	SYSTEMATIC	4/8/2019	11.11	25,885.35	22,442.50	3,442.85	0.00	0
ASCENA RETAIL GROUP INC	04351G101	8,565.00	SYSTEMATIC	4/8/2019	94.22	9,221.80	21,041.90	0.00	-11,820.10	0
ASHFORD HOSPITALITY TRUST	044103109	7,195.00	SYSTEMATIC	9/11/2019	100.73	21,267.97	19,994.84	1,273.13	0.00	0
ASSERTIO THERAPEUTICS INC	04545L107	935.00	SYSTEMATIC	3/4/2019	10.29	3,866.35	3,375.35	491.00	0.00	0
ASSERTIO THERAPEUTICS INC	04545L107	1,075.00	SYSTEMATIC	7/19/2019	11.83	3,378.00	3,880.75	0.00	-502.75	0
ASSERTIO THERAPEUTICS INC	04545L107	14,825.00	SYSTEMATIC	9/11/2019	207.55	18,619.81	33,985.00	0.00	-15,365.19	0
ASSURED GUARANTY LTD	G0585R106	45.00	SYSTEMATIC	7/19/2019	0.50	1,965.89	1,722.60	243.29	0.00	0
ASSURED GUARANTY LTD	G0585R106	530.00	SYSTEMATIC	9/11/2019	7.42	23,094.80	20,288.40	2,806.40	0.00	0
ASTRONICS CORP	046433108	820.00	SYSTEMATIC	9/11/2019	11.48	22,587.25	22,561.88	25.37	0.00	0
ATLANTICA YIELD PLC	G0751N103	925.00	SYSTEMATIC	9/11/2019	12.95	22,491.83	22,009.92	481.91	0.00	0
ATLAS AIR INC	049164205	825.00	SYSTEMATIC	9/11/2019	11.55	22,716.72	22,282.16	434.56	0.00	0
AUDIO CODES ORD	M15342104	175.00	SYSTEMATIC	6/14/2019	1.93	2,641.62	2,517.97	123.65	0.00	0
AUDIO CODES ORD	M15342104	165.00	SYSTEMATIC	7/19/2019	1.82	2,668.30	2,374.09	294.21	0.00	0

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AUDIO CODES ORD	M15342104	105.00	SYSTEMATIC	7/22/2019	1.16	1,659.15	1,510.78	148.37	0.00	0
AUDIO CODES ORD	M15342104	945.00	SYSTEMATIC	8/23/2019	10.40	16,475.15	13,402.59	3,072.56	0.00	0
AUDIO CODES ORD	M15342104	120.00	SYSTEMATIC	8/26/2019	1.32	2,117.69	1,699.80	417.89	0.00	0
AVNET INC	053807103	555.00	SYSTEMATIC	9/11/2019	7.77	24,311.82	20,035.50	4,276.32	0.00	0
AXOS FINANCIAL INC	05465C100	810.00	SYSTEMATIC	4/8/2019	8.91	24,603.62	20,395.80	4,207.82	0.00	0
BADGER METER INC	056525108	45.00	SYSTEMATIC	6/14/2019	0.50	2,501.44	2,504.89	0.00	-3.45	0
BADGER METER INC	056525108	420.00	SYSTEMATIC	9/11/2019	5.88	22,085.66	23,315.11	0.00	-1,229.45	0
BANCORP INC/THE	05969A105	730.00	SYSTEMATIC	4/8/2019	8.03	6,149.40	5,810.80	338.60	0.00	0
BANCORP INC/THE	05969A105	1,725.00	SYSTEMATIC	9/11/2019	24.15	15,845.52	14,802.24	1,043.28	0.00	0
BANK MARIN BANCORP	063425102	70.00	SYSTEMATIC	1/28/2019	0.77	2,974.81	2,886.80	88.01	0.00	0
BANK MARIN BANCORP	063425102	90.00	SYSTEMATIC	1/29/2019	0.99	3,779.27	3,711.60	67.67	0.00	0
BANK MARIN BANCORP	063425102	175.00	SYSTEMATIC	1/30/2019	1.93	7,397.71	7,217.00	180.71	0.00	0
BANK OZK	06417N103	175.00	SYSTEMATIC	1/28/2019	1.93	5,660.43	3,995.25	1,665.18	0.00	0
BANK OZK	06417N103	860.00	SYSTEMATIC	9/11/2019	12.04	22,493.69	20,063.88	2,429.81	0.00	0
BANKUNITED INC COM	06652K103	690.00	SYSTEMATIC	3/4/2019	7.59	25,191.78	20,658.60	4,533.18	0.00	0
BAUSCH HEALTH COS INC	071734107	980.00	SYSTEMATIC	9/11/2019	13.72	21,722.23	18,603.66	3,118.57	0.00	0
BEACON ROOFING SUPPLY INC	073685109	715.00	SYSTEMATIC	9/11/2019	10.01	22,683.62	25,494.67	0.00	-2,811.05	0
BED BATH & BEYOND INC	075896100	260.00	SYSTEMATIC	1/28/2019	2.86	3,762.77	2,943.20	819.57	0.00	0
BED BATH & BEYOND INC	075896100	1,170.00	SYSTEMATIC	6/14/2019	12.87	14,290.81	13,244.40	1,046.41	0.00	0
BELDEN CDT INC	077454106	105.00	SYSTEMATIC	3/4/2019	1.16	6,455.65	4,385.85	2,069.80	0.00	0
BELDEN CDT INC	077454106	505.00	SYSTEMATIC	9/11/2019	7.07	24,414.22	21,399.93	3,014.29	0.00	0
BENCHMARK ELECTRONICS INC	08160H101	105.00	SYSTEMATIC	8/23/2019	1.16	2,826.26	2,798.41	27.85	0.00	0
BENCHMARK ELECTRONICS INC	08160H101	830.00	SYSTEMATIC	9/11/2019	11.62	22,788.00	22,077.28	710.72	0.00	0
BMC STK HLDGS INC	05591B109	200.00	SYSTEMATIC	5/10/2019	2.20	4,501.88	3,096.00	1,405.88	0.00	0
BMC STK HLDGS INC	05591B109	30.00	SYSTEMATIC	5/13/2019	0.33	672.70	464.40	208.30	0.00	0
BMC STK HLDGS INC	05591B109	230.00	SYSTEMATIC	8/23/2019	2.53	5,819.65	3,560.40	2,259.25	0.00	0
BMC STK HLDGS INC	05591B109	870.00	SYSTEMATIC	9/11/2019	12.18	21,485.07	13,467.60	8,017.47	0.00	0
BOISE CASCADE CO DEL	09739D100	865.00	SYSTEMATIC	7/19/2019	9.52	22,456.74	20,630.25	1,826.49	0.00	0
BOISE CASCADE CO DEL	09739D100	60.00	SYSTEMATIC	7/22/2019	0.66	1,545.06	1,431.00	114.06	0.00	0
BONANZA CREEK ENERGY INC	097793400	945.00	SYSTEMATIC	8/23/2019	10.40	21,507.56	23,795.11	0.00	-2,287.55	0
BONANZA CREEK ENERGY INC	097793400	120.00	SYSTEMATIC	8/26/2019	1.32	2,744.28	3,021.60	0.00	-277.32	0

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BRAEMAR HOTELS & RESORTS INC	10482B101	1,790.00	SYSTEMATIC	4/8/2019	19.69	23,562.14	16,458.65	7,103.49	0.00	0
BRINKER INTL INC	109641100	495.00	SYSTEMATIC	4/8/2019	5.45	21,651.36	21,770.10	0.00	-118.74	0
BRIXMOR PPTY GROUP INC	11120U105	225.00	SYSTEMATIC	4/8/2019	2.48	4,096.96	3,305.25	791.71	0.00	0
BRIXMOR PPTY GROUP INC	11120U105	115.00	SYSTEMATIC	7/19/2019	1.27	2,088.58	1,689.35	399.23	0.00	0
BRIXMOR PPTY GROUP INC	11120U105	1,275.00	SYSTEMATIC	9/11/2019	17.85	24,525.39	19,055.53	5,469.86	0.00	0
BROOKDALE SR LIVING INC	112463104	620.00	SYSTEMATIC	7/19/2019	6.82	4,828.57	4,154.00	674.57	0.00	0
BROOKDALE SR LIVING INC	112463104	2,900.00	SYSTEMATIC	9/11/2019	40.60	22,955.92	19,525.44	3,430.48	0.00	0
BRUKER BIOSCIENCES CORP	116794108	90.00	SYSTEMATIC	4/8/2019	0.99	3,442.71	2,679.30	763.41	0.00	0
BRUKER BIOSCIENCES CORP	116794108	100.00	SYSTEMATIC	6/14/2019	1.10	4,570.64	2,977.00	1,593.64	0.00	0
BRUKER BIOSCIENCES CORP	116794108	40.00	SYSTEMATIC	7/19/2019	0.44	1,940.81	1,190.80	750.01	0.00	0
BRUKER BIOSCIENCES CORP	116794108	470.00	SYSTEMATIC	9/11/2019	6.58	20,160.70	13,991.90	6,168.80	0.00	0
BUCKLE INC	118440106	845.00	SYSTEMATIC	9/11/2019	11.83	16,820.22	15,128.72	1,691.50	0.00	0
BUILDERS FIRSTSOURCE INC	12008R107	1,150.00	SYSTEMATIC	9/11/2019	16.10	21,913.94	22,450.88	0.00	-536.94	0
C&J ENERGY SVCS INC NEW	12674R100	950.00	SYSTEMATIC	6/14/2019	10.45	10,146.05	13,565.43	0.00	-3,419.38	0
C&J ENERGY SVCS INC NEW	12674R100	770.00	SYSTEMATIC	6/17/2019	8.47	8,402.01	10,995.14	0.00	-2,593.13	0
CACI INTL INC CL A	127190304	20.00	SYSTEMATIC	6/14/2019	0.22	4,056.49	2,880.60	1,175.89	0.00	0
CACI INTL INC CL A	127190304	115.00	SYSTEMATIC	9/11/2019	1.61	26,107.44	16,563.45	9,543.99	0.00	0
CADENCE BANCORPORATION	12739A100	1,415.00	SYSTEMATIC	9/11/2019	19.81	22,110.33	23,742.75	0.00	-1,632.42	0
CAL MAINE FOODS INC	128030202	530.00	SYSTEMATIC	8/23/2019	5.83	22,117.45	22,412.12	0.00	-294.67	0
CAL MAINE FOODS INC	128030202	40.00	SYSTEMATIC	8/26/2019	0.44	1,673.50	1,673.64	0.00	-0.14	0
CAMBREX CORP	132011107	485.00	SYSTEMATIC	1/28/2019	5.34	20,867.31	18,313.60	2,553.71	0.00	0
CANADIAN SOLAR INC	136635109	125.00	SYSTEMATIC	6/14/2019	1.38	2,591.06	3,075.54	0.00	-484.48	0
CANADIAN SOLAR INC	136635109	200.00	SYSTEMATIC	8/23/2019	2.20	4,907.47	4,920.86	0.00	-13.39	0
CANADIAN SOLAR INC	136635109	910.00	SYSTEMATIC	9/11/2019	12.74	20,662.03	21,384.27	0.00	-722.24	0
CARDTRONICS PLC-A	G1991C105	170.00	SYSTEMATIC	4/8/2019	1.87	5,944.14	4,420.00	1,524.14	0.00	0
CARDTRONICS PLC-A	G1991C105	725.00	SYSTEMATIC	9/11/2019	10.15	21,652.40	19,453.67	2,198.73	0.00	0
CATHAY BANCORP INC	149150104	685.00	SYSTEMATIC	9/11/2019	9.59	22,773.03	23,073.54	0.00	-300.51	0
CATO CORP NEW CL A	149205106	175.00	SYSTEMATIC	6/14/2019	1.93	2,168.75	2,497.25	0.00	-328.50	0
CATO CORP NEW CL A	149205106	1,100.00	SYSTEMATIC	9/11/2019	15.40	18,090.22	15,929.51	2,160.71	0.00	0
CBL & ASSOC PPTYS INC	124830100	3,560.00	SYSTEMATIC	5/30/2019	49.84	3,466.29	6,835.20	0.00	-3,368.91	0
CBL & ASSOC PPTYS INC	124830100	3,500.00	SYSTEMATIC	5/30/2019	35.00	3,426.56	6,720.00	0.00	-3,293.44	0

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CBL & ASSOC PPTYS INC	124830100	5,270.00	SYSTEMATIC	5/31/2019	73.78	4,474.50	10,552.92	0.00	-6,078.42	0
CBL & ASSOC PPTYS INC	124830100	7,890.00	SYSTEMATIC	5/31/2019	78.90	6,749.82	10,900.77	0.00	-4,150.95	0
CELESTICA INC	15101Q108	2,955.00	SYSTEMATIC	9/11/2019	41.37	20,938.69	20,038.65	900.04	0.00	0
CENTRAL GARDEN & PET CO	153527205	975.00	SYSTEMATIC	9/11/2019	13.65	24,097.60	22,511.88	1,585.72	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	150.00	SYSTEMATIC	6/14/2019	1.65	4,297.96	3,652.50	645.46	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	450.00	SYSTEMATIC	7/19/2019	4.95	13,446.67	10,957.50	2,489.17	0.00	0
CENTRAL PACIFIC FINANCIAL CO	154760409	265.00	SYSTEMATIC	7/22/2019	2.92	7,937.58	6,452.75	1,484.83	0.00	0
CERAGON NETWORKS LTD	M22013102	800.00	SYSTEMATIC	1/28/2019	8.80	3,029.86	3,024.00	5.86	0.00	0
CERAGON NETWORKS LTD	M22013102	1,505.00	SYSTEMATIC	4/8/2019	16.56	5,291.07	5,688.90	0.00	-397.83	0
CERAGON NETWORKS LTD	M22013102	935.00	SYSTEMATIC	6/14/2019	10.29	2,619.31	3,534.30	0.00	-914.99	0
CERAGON NETWORKS LTD	M22013102	4,735.00	SYSTEMATIC	7/19/2019	52.09	12,196.62	17,794.23	0.00	-5,597.61	0
CHARLES RIVER LABORATORIES	159864107	25.00	SYSTEMATIC	4/8/2019	0.28	3,709.92	2,829.50	880.42	0.00	0
CHARLES RIVER LABORATORIES	159864107	15.00	SYSTEMATIC	7/19/2019	0.17	2,031.22	1,697.70	333.52	0.00	0
CHARLES RIVER LABORATORIES	159864107	170.00	SYSTEMATIC	9/11/2019	2.38	22,891.04	19,801.21	3,089.83	0.00	0
CHATHAM LODGING TR	16208T102	1,240.00	SYSTEMATIC	9/11/2019	17.36	21,285.39	22,158.48	0.00	-873.09	0
CHEESECAKE FACTORY INC	163072101	600.00	SYSTEMATIC	9/11/2019	8.40	23,979.10	21,883.08	2,096.02	0.00	0
CHEMED CORP	16359R103	10.00	SYSTEMATIC	6/14/2019	0.11	3,452.61	2,832.80	619.81	0.00	0
CHEMED CORP	16359R103	15.00	SYSTEMATIC	8/23/2019	0.17	6,584.30	4,249.20	2,335.10	0.00	0
CHEMED CORP	16359R103	50.00	SYSTEMATIC	9/11/2019	0.70	21,989.84	14,164.00	7,825.84	0.00	0
CHESAPEAKE LODGING TR	165240102	785.00	SYSTEMATIC	5/10/2019	8.64	24,346.18	19,114.75	5,231.43	0.00	0
CHESAPEAKE LODGING TR	165240102	15.00	SYSTEMATIC	5/13/2019	0.17	465.23	365.25	99.98	0.00	0
CHICOS FAS INC	168615102	1,865.00	SYSTEMATIC	6/14/2019	20.52	6,591.08	10,481.30	0.00	-3,890.22	0
CHICOS FAS INC	168615102	4,535.00	SYSTEMATIC	9/11/2019	63.49	15,899.37	19,727.26	0.00	-3,827.89	0
CIRRUS LOGIC INC	172755100	100.00	SYSTEMATIC	4/8/2019	1.10	4,262.91	3,318.00	944.91	0.00	0
CIRRUS LOGIC INC	172755100	155.00	SYSTEMATIC	8/23/2019	1.71	8,554.61	5,142.90	3,411.71	0.00	0
CIRRUS LOGIC INC	172755100	400.00	SYSTEMATIC	9/11/2019	5.60	21,905.94	13,515.42	8,390.52	0.00	0
CIT GROUP INC	125581801	485.00	SYSTEMATIC	9/11/2019	6.79	20,886.57	23,958.11	0.00	-3,071.54	0
CITI TRENDS INC	17306X102	930.00	SYSTEMATIC	9/11/2019	13.02	15,526.95	13,774.43	1,752.52	0.00	0
CLEARWAY ENERGY INC -C	18539C204	1,650.00	SYSTEMATIC	6/14/2019	18.15	26,251.45	27,593.12	0.00	-1,341.67	0
CNO FINL GROUP INC	12621E103	1,450.00	SYSTEMATIC	9/11/2019	20.30	21,453.75	24,131.86	0.00	-2,678.11	0
CNX RES CORP	12653C108	2,810.00	SYSTEMATIC	8/23/2019	30.91	21,338.97	30,491.41	0.00	-9,152.44	0

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COHU INC	192576106	1,405.00	SYSTEMATIC	5/10/2019	15.46	25,982.40	22,530.54	3,451.86	0.00	0
COHU INC	192576106	125.00	SYSTEMATIC	5/13/2019	1.38	2,164.46	1,934.05	230.41	0.00	0
COLFAX CORP	194014106	920.00	SYSTEMATIC	3/4/2019	10.12	24,286.58	19,228.00	5,058.58	0.00	0
COLFAX CORP	194014106	130.00	SYSTEMATIC	3/5/2019	1.43	3,453.49	2,717.00	736.49	0.00	0
COLUMBUS MCKINNON CORP NY	199333105	655.00	SYSTEMATIC	9/11/2019	9.17	22,614.06	26,010.56	0.00	-3,396.50	0
COMMERCIAL VEHICLE GROUP INC	202608105	175.00	SYSTEMATIC	1/28/2019	1.93	1,249.60	997.50	252.10	0.00	0
COMMERCIAL VEHICLE GROUP INC	202608105	490.00	SYSTEMATIC	1/29/2019	5.39	3,515.92	2,793.00	722.92	0.00	0
COMMERCIAL VEHICLE GROUP INC	202608105	270.00	SYSTEMATIC	7/19/2019	2.97	2,063.34	1,539.00	524.34	0.00	0
COMMERCIAL VEHICLE GROUP INC	202608105	2,020.00	SYSTEMATIC	8/23/2019	22.22	13,604.81	13,660.58	0.00	-55.77	0
COMMERCIAL VEHICLE GROUP INC	202608105	260.00	SYSTEMATIC	8/26/2019	2.86	1,732.08	2,121.72	0.00	-389.64	0
COMMUNITY HEALTH SYS INC NEW	203668108	1,125.00	SYSTEMATIC	3/4/2019	12.38	5,368.20	3,172.50	2,195.70	0.00	0
COMMUNITY HEALTH SYS INC NEW	203668108	9,935.00	SYSTEMATIC	9/11/2019	139.09	29,466.59	28,786.68	679.91	0.00	0
COMMUNITY TRUST BANCORPORATION	204149108	125.00	SYSTEMATIC	5/10/2019	1.38	5,260.65	4,951.25	309.40	0.00	0
COMMUNITY TRUST BANCORPORATION	204149108	45.00	SYSTEMATIC	5/13/2019	0.50	1,876.62	1,782.45	94.17	0.00	0
COMMUNITY TRUST BANCORPORATION	204149108	415.00	SYSTEMATIC	9/11/2019	5.81	16,266.00	16,694.18	0.00	-428.18	0
COMMVault SYS INC	204166102	40.00	SYSTEMATIC	1/28/2019	0.44	2,509.30	2,363.60	145.70	0.00	0
COMMVault SYS INC	204166102	485.00	SYSTEMATIC	9/11/2019	6.79	21,856.55	27,645.05	0.00	-5,788.50	0
COMPUTER PROGRAMS & SYS INC	205306103	120.00	SYSTEMATIC	3/4/2019	1.32	3,920.44	3,012.00	908.44	0.00	0
COMPUTER PROGRAMS & SYS INC	205306103	90.00	SYSTEMATIC	6/14/2019	0.99	2,364.82	2,259.00	105.82	0.00	0
COMPUTER PROGRAMS & SYS INC	205306103	905.00	SYSTEMATIC	9/11/2019	12.67	19,317.72	23,175.64	0.00	-3,857.92	0
COMTECH TELECOMMUNICATIONS	205826209	260.00	SYSTEMATIC	6/14/2019	2.86	6,815.03	6,328.40	486.63	0.00	0
COMTECH TELECOMMUNICATIONS	205826209	765.00	SYSTEMATIC	9/11/2019	10.71	21,095.20	18,412.71	2,682.49	0.00	0
CONMED CORP	207410101	45.00	SYSTEMATIC	4/8/2019	0.50	3,728.91	2,889.00	839.91	0.00	0
CONMED CORP	207410101	245.00	SYSTEMATIC	5/10/2019	2.70	19,836.66	15,729.00	4,107.66	0.00	0
CONMED CORP	207410101	40.00	SYSTEMATIC	5/13/2019	0.44	3,217.30	2,568.00	649.30	0.00	0
CONNECTONE BANCORP INC NEW	20786W107	940.00	SYSTEMATIC	9/11/2019	13.16	19,594.83	21,128.26	0.00	-1,533.43	0
CORECIVIC INC ADR	21871N101	205.00	SYSTEMATIC	6/14/2019	2.26	4,805.63	3,655.15	1,150.48	0.00	0
CORECIVIC INC ADR	21871N101	995.00	SYSTEMATIC	7/19/2019	10.95	17,448.74	17,996.40	0.00	-547.66	0
CORNERSTONE BUILDING BRANDS INC	21925D109	1,970.00	SYSTEMATIC	6/14/2019	21.67	8,422.08	14,282.50	0.00	-5,860.42	0
CORNERSTONE BUILDING BRANDS INC	21925D109	1,860.00	SYSTEMATIC	6/17/2019	20.46	8,087.30	13,575.27	0.00	-5,487.97	0

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COSAN LTD CL A	G25343107	280.00	SYSTEMATIC	6/14/2019	3.08	3,628.71	3,403.06	225.65	0.00	0
COSAN LTD CL A	G25343107	1,770.00	SYSTEMATIC	8/23/2019	19.47	24,886.92	21,639.40	3,247.52	0.00	0
COVENANT TRANSPORT INC CL A	22284P105	1,185.00	SYSTEMATIC	9/11/2019	16.59	18,196.48	22,681.76	0.00	-4,485.28	0
COWEN GROUP INC NEW CLASS A	223622606	135.00	SYSTEMATIC	6/14/2019	1.49	2,202.23	1,800.90	401.33	0.00	0
COWEN GROUP INC NEW CLASS A	223622606	1,400.00	SYSTEMATIC	9/11/2019	19.60	21,707.95	18,676.00	3,031.95	0.00	0
CRESCENT PT ENERGY CORP COM	22576C101	7,355.00	SYSTEMATIC	9/11/2019	102.97	27,624.80	22,761.52	4,863.28	0.00	0
CROCS INC COM	227046109	95.00	SYSTEMATIC	1/28/2019	1.05	2,709.43	2,468.10	241.33	0.00	0
CROCS INC COM	227046109	870.00	SYSTEMATIC	6/14/2019	9.57	16,775.17	22,544.32	0.00	-5,769.15	0
CROSS COUNTRY HEALTHCARE INC	227483104	605.00	SYSTEMATIC	1/28/2019	6.66	5,680.77	4,434.65	1,246.12	0.00	0
CROSS COUNTRY HEALTHCARE INC	227483104	410.00	SYSTEMATIC	5/10/2019	4.51	3,348.61	3,005.30	343.31	0.00	0
CROSS COUNTRY HEALTHCARE INC	227483104	270.00	SYSTEMATIC	5/13/2019	2.97	2,176.31	1,979.10	197.21	0.00	0
CROSS COUNTRY HEALTHCARE INC	227483104	1,785.00	SYSTEMATIC	9/11/2019	24.99	17,967.43	13,549.91	4,417.52	0.00	0
CTS CORP	126501105	485.00	SYSTEMATIC	5/10/2019	5.34	13,990.06	12,556.65	1,433.41	0.00	0
CTS CORP	126501105	365.00	SYSTEMATIC	5/13/2019	4.02	10,375.63	9,449.85	925.78	0.00	0
CUSTOMERS BANCORP INC	23204G100	200.00	SYSTEMATIC	6/14/2019	2.20	4,156.72	3,640.00	516.72	0.00	0
CUSTOMERS BANCORP INC	23204G100	980.00	SYSTEMATIC	9/11/2019	13.72	18,596.09	17,836.00	760.09	0.00	0
DEAN FOODS CO	242370203	7,065.00	SYSTEMATIC	6/14/2019	77.72	7,509.01	25,875.46	0.00	-18,366.45	0
DEAN FOODS CO	242370203	6,830.00	SYSTEMATIC	6/17/2019	75.13	7,330.82	13,874.44	0.00	-6,543.62	0
DECKERS OUTDOOR CORP	243537107	40.00	SYSTEMATIC	6/14/2019	0.44	6,719.42	5,118.00	1,601.42	0.00	0
DECKERS OUTDOOR CORP	243537107	160.00	SYSTEMATIC	9/11/2019	2.24	24,443.65	20,697.71	3,745.94	0.00	0
DELUXE CORPORATION	248019101	85.00	SYSTEMATIC	8/23/2019	0.94	3,855.54	3,987.49	0.00	-131.95	0
DELUXE CORPORATION	248019101	490.00	SYSTEMATIC	9/11/2019	6.86	22,782.56	22,761.01	21.55	0.00	0
DENBURY RESOURCES INC COM NEW	247916208	19,430.00	SYSTEMATIC	8/23/2019	213.73	22,345.97	22,907.97	0.00	-562.00	0
DESIGNER BRANDS INC	250565108	815.00	SYSTEMATIC	9/11/2019	11.41	13,280.96	19,853.41	0.00	-6,572.45	0
DHI GROUP INC	23331S100	730.00	SYSTEMATIC	1/28/2019	8.03	1,513.01	1,109.60	403.41	0.00	0
DHI GROUP INC	23331S100	1,320.00	SYSTEMATIC	1/29/2019	14.52	2,730.22	2,006.40	723.82	0.00	0
DHI GROUP INC	23331S100	1,275.00	SYSTEMATIC	1/30/2019	14.03	2,619.30	1,938.00	681.30	0.00	0
DHI GROUP INC	23331S100	1,840.00	SYSTEMATIC	3/4/2019	20.24	4,731.86	2,796.80	1,935.06	0.00	0
DHI GROUP INC	23331S100	2,565.00	SYSTEMATIC	3/5/2019	28.22	6,875.64	3,898.80	2,976.84	0.00	0
DHI GROUP INC	23331S100	660.00	SYSTEMATIC	3/6/2019	7.26	1,769.76	1,003.20	766.56	0.00	0
DIAMONDROCK HOSPITALITY CO	252784301	2,305.00	SYSTEMATIC	9/11/2019	32.27	22,533.21	23,289.79	0.00	-756.58	0

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DICKS SPORTING GOODS INC	253393102	100.00	SYSTEMATIC	6/14/2019	1.10	3,468.82	3,120.00	348.82	0.00	0
DICKS SPORTING GOODS INC	253393102	380.00	SYSTEMATIC	9/11/2019	5.32	13,476.80	11,856.00	1,620.80	0.00	0
DIODES INC	254543101	635.00	SYSTEMATIC	3/4/2019	6.99	25,511.48	20,485.10	5,026.38	0.00	0
DIODES INC	254543101	75.00	SYSTEMATIC	3/5/2019	0.83	3,042.26	2,419.50	622.76	0.00	0
DIODES INC	254543101	75.00	SYSTEMATIC	7/19/2019	0.83	2,766.87	2,845.46	0.00	-78.59	0
DIODES INC	254543101	80.00	SYSTEMATIC	8/23/2019	0.88	3,182.09	3,035.15	146.94	0.00	0
DIODES INC	254543101	550.00	SYSTEMATIC	9/11/2019	7.70	20,770.86	21,013.08	0.00	-242.22	0
DOMTAR CORP	257559203	90.00	SYSTEMATIC	3/4/2019	0.99	4,613.13	3,161.70	1,451.43	0.00	0
DOMTAR CORP	257559203	660.00	SYSTEMATIC	9/11/2019	9.24	22,186.10	23,721.99	0.00	-1,535.89	0
DYNEX CAP INC	26817Q506	1,435.00	SYSTEMATIC	3/4/2019	15.79	8,733.00	8,208.20	524.80	0.00	0
DYNEX CAP INC	26817Q506	2,175.00	SYSTEMATIC	3/5/2019	23.93	13,174.88	12,566.06	608.82	0.00	0
DYNEX CAP INC	26817Q506	75.00	SYSTEMATIC	3/6/2019	0.83	454.57	465.08	0.00	-10.51	0
EAGLE BANCORP INC MD	268948106	50.00	SYSTEMATIC	1/28/2019	0.55	2,727.53	2,435.50	292.03	0.00	0
EAGLE BANCORP INC MD	268948106	545.00	SYSTEMATIC	9/11/2019	7.63	22,653.00	25,964.35	0.00	-3,311.35	0
EAGLE PHARMACEUTICALS INC	269796108	45.00	SYSTEMATIC	7/19/2019	0.50	2,450.90	2,293.93	156.97	0.00	0
EAGLE PHARMACEUTICALS INC	269796108	45.00	SYSTEMATIC	8/23/2019	0.50	2,639.51	2,293.93	345.58	0.00	0
EAGLE PHARMACEUTICALS INC	269796108	380.00	SYSTEMATIC	9/11/2019	5.32	20,890.44	19,370.99	1,519.45	0.00	0
ECHO GLOBAL LOGISTICS INC	27875T101	1,025.00	SYSTEMATIC	9/11/2019	14.35	21,192.46	20,838.25	354.21	0.00	0
EDGEWELL PERS CARE CO	28035Q102	765.00	SYSTEMATIC	9/11/2019	10.71	23,436.05	27,509.36	0.00	-4,073.31	0
ELECTRONICS FOR IMAGING INC	286082102	115.00	SYSTEMATIC	4/8/2019	1.27	3,253.67	2,852.00	401.67	0.00	0
ELECTRONICS FOR IMAGING INC	286082102	845.00	SYSTEMATIC	4/17/2019	14.37	31,421.24	20,852.82	10,568.42	0.00	0
EMCOR GROUP INC	29084Q100	65.00	SYSTEMATIC	6/14/2019	0.72	5,375.96	3,879.85	1,496.11	0.00	0
EMCOR GROUP INC	29084Q100	275.00	SYSTEMATIC	9/11/2019	3.85	23,901.40	16,414.75	7,486.65	0.00	0
EMERGENT BIOSOLUTIONS INC	29089Q105	420.00	SYSTEMATIC	4/8/2019	4.62	21,761.89	24,852.63	0.00	-3,090.74	0
EMPLOYERS HLDGS INC	292218104	515.00	SYSTEMATIC	9/11/2019	7.21	22,127.03	22,178.58	0.00	-51.55	0
ENANTA PHARMACEUTICALS INC	29251M106	305.00	SYSTEMATIC	9/11/2019	4.27	20,445.55	27,401.71	0.00	-6,956.16	0
ENCOMPASS HEALTH CORP	29261A100	30.00	SYSTEMATIC	7/19/2019	0.33	1,933.98	1,851.00	82.98	0.00	0
ENCOMPASS HEALTH CORP	29261A100	360.00	SYSTEMATIC	9/11/2019	5.04	22,991.28	22,366.19	625.09	0.00	0
ENCORE CAPITAL GROUP INC	292554102	490.00	SYSTEMATIC	1/28/2019	5.39	14,028.66	11,515.00	2,513.66	0.00	0
ENCORE CAPITAL GROUP INC	292554102	515.00	SYSTEMATIC	1/29/2019	5.67	14,666.69	12,102.50	2,564.19	0.00	0
ENCORE WIRE CORP	292562105	440.00	SYSTEMATIC	9/11/2019	6.16	23,929.34	25,030.33	0.00	-1,100.99	0

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ENDO INTERNATIONAL PLC	G30401106	7,165.00	SYSTEMATIC	9/11/2019	100.31	24,869.20	38,559.63	0.00	-13,690.43	0
ENERPLUS CORP	292766102	3,400.00	SYSTEMATIC	9/11/2019	47.60	23,615.91	22,916.65	699.26	0.00	0
ENNIS INC	293389102	200.00	SYSTEMATIC	5/10/2019	2.20	3,927.41	3,971.78	0.00	-44.37	0
ENNIS INC	293389102	25.00	SYSTEMATIC	5/13/2019	0.28	490.68	502.13	0.00	-11.45	0
ENNIS INC	293389102	785.00	SYSTEMATIC	8/23/2019	8.64	15,721.41	15,787.33	0.00	-65.92	0
ENNIS INC	293389102	145.00	SYSTEMATIC	8/26/2019	1.60	2,919.28	2,918.59	0.69	0.00	0
ENOVA INTL INC -W/I	29357K103	980.00	SYSTEMATIC	8/23/2019	10.78	24,067.91	23,654.25	413.66	0.00	0
ENPRO INDUSTRIES INC	29355X107	380.00	SYSTEMATIC	9/11/2019	5.32	24,188.77	23,045.00	1,143.77	0.00	0
ENSIGN GROUP INC	29358P101	80.00	SYSTEMATIC	6/14/2019	0.88	4,363.27	3,103.20	1,260.07	0.00	0
ENSIGN GROUP INC	29358P101	430.00	SYSTEMATIC	9/11/2019	6.02	21,248.44	16,679.70	4,568.74	0.00	0
ENTERCOM COMMUNICATIONS CORP CL	293639100	580.00	SYSTEMATIC	5/10/2019	6.38	3,834.53	3,392.69	441.84	0.00	0
ENTERCOM COMMUNICATIONS CORP CL	293639100	60.00	SYSTEMATIC	5/13/2019	0.66	395.25	350.97	44.28	0.00	0
ENTERCOM COMMUNICATIONS CORP CL	293639100	5,910.00	SYSTEMATIC	9/11/2019	82.74	21,251.91	30,306.10	0.00	-9,054.19	0
ENTERPRISE FINL SVCS CORP	293712105	565.00	SYSTEMATIC	5/10/2019	6.22	23,727.18	25,735.09	0.00	-2,007.91	0
ESSENT GROUP LTD	G3198U102	610.00	SYSTEMATIC	4/8/2019	6.71	27,761.14	23,209.29	4,551.85	0.00	0
ETHAN ALLEN INTERIORS INC	297602104	100.00	SYSTEMATIC	7/19/2019	1.10	2,118.09	1,759.00	359.09	0.00	0
ETHAN ALLEN INTERIORS INC	297602104	1,085.00	SYSTEMATIC	9/11/2019	15.19	19,481.85	19,085.15	396.70	0.00	0
EVERTEC INC	30040P103	140.00	SYSTEMATIC	7/19/2019	1.54	4,607.90	4,018.00	589.90	0.00	0
EVERTEC INC	30040P103	705.00	SYSTEMATIC	8/23/2019	7.76	25,078.23	20,233.50	4,844.73	0.00	0
EXPRESS INC	30219E103	7,455.00	SYSTEMATIC	9/11/2019	104.37	16,519.93	29,006.35	0.00	-12,486.42	0
EXTREME NETWORKS INC	30226D106	460.00	SYSTEMATIC	8/23/2019	5.06	3,365.84	3,162.64	203.20	0.00	0
EXTREME NETWORKS INC	30226D106	2,995.00	SYSTEMATIC	9/11/2019	41.93	20,293.69	20,698.79	0.00	-405.10	0
EZCORP INC CL A NON VTG	302301106	2,225.00	SYSTEMATIC	9/11/2019	31.15	17,412.48	20,952.63	0.00	-3,540.15	0
FABRINET	G3323L100	50.00	SYSTEMATIC	5/10/2019	0.55	2,958.63	2,565.50	393.13	0.00	0
FABRINET	G3323L100	50.00	SYSTEMATIC	7/19/2019	0.55	2,627.11	2,565.50	61.61	0.00	0
FABRINET	G3323L100	445.00	SYSTEMATIC	9/11/2019	6.23	23,947.62	22,491.78	1,455.84	0.00	0
FINANCIAL INSTITUTIONS INC	317585404	255.00	SYSTEMATIC	5/10/2019	2.81	7,281.05	6,553.50	727.55	0.00	0
FINANCIAL INSTITUTIONS INC	317585404	15.00	SYSTEMATIC	5/13/2019	0.17	428.38	385.50	42.88	0.00	0
FINANCIAL INSTITUTIONS INC	317585404	385.00	SYSTEMATIC	9/11/2019	5.39	11,005.38	10,087.50	917.88	0.00	0
FIRST AMERN FINL CORP	31847R102	490.00	SYSTEMATIC	4/8/2019	5.39	26,132.56	21,873.60	4,258.96	0.00	0

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FIRST DEFIANCE FINL CORP	32006W106	415.00	SYSTEMATIC	3/4/2019	4.57	12,831.79	10,171.65	2,660.14	0.00	0
FIRST DEFIANCE FINL CORP	32006W106	210.00	SYSTEMATIC	3/5/2019	2.31	6,479.73	5,567.34	912.39	0.00	0
FIRST FINANCIAL CORP IND	320218100	95.00	SYSTEMATIC	5/10/2019	1.05	3,888.45	3,814.25	74.20	0.00	0
FIRST FINANCIAL CORP IND	320218100	70.00	SYSTEMATIC	5/13/2019	0.77	2,850.61	2,810.50	40.11	0.00	0
FIRST FINANCIAL CORP IND	320218100	405.00	SYSTEMATIC	9/11/2019	5.67	16,270.94	16,596.01	0.00	-325.07	0
FIRST INTERNET BANCORP	320557101	270.00	SYSTEMATIC	1/28/2019	2.97	5,920.42	5,518.80	401.62	0.00	0
FIRST INTERNET BANCORP	320557101	125.00	SYSTEMATIC	6/14/2019	1.38	2,627.65	2,555.00	72.65	0.00	0
FIRST INTERNET BANCORP	320557101	315.00	SYSTEMATIC	9/11/2019	4.41	6,522.25	6,438.60	83.65	0.00	0
FIRST LONG IS CORP	320734106	315.00	SYSTEMATIC	5/10/2019	3.47	7,162.69	6,284.25	878.44	0.00	0
FIRST LONG IS CORP	320734106	335.00	SYSTEMATIC	5/13/2019	3.69	7,536.33	6,683.25	853.08	0.00	0
FIRST LONG IS CORP	320734106	200.00	SYSTEMATIC	5/14/2019	2.20	4,490.28	4,148.13	342.15	0.00	0
FIRST MERCHANTS CORP	320817109	65.00	SYSTEMATIC	8/23/2019	0.72	2,371.89	2,227.55	144.34	0.00	0
FIRST MERCHANTS CORP	320817109	605.00	SYSTEMATIC	9/11/2019	8.47	21,317.33	21,111.91	205.42	0.00	0
FIRST SOURCE CORP	336901103	85.00	SYSTEMATIC	3/4/2019	0.94	4,040.74	3,428.90	611.84	0.00	0
FIRST SOURCE CORP	336901103	145.00	SYSTEMATIC	5/10/2019	1.60	6,892.38	5,849.30	1,043.08	0.00	0
FIRST SOURCE CORP	336901103	35.00	SYSTEMATIC	5/13/2019	0.39	1,647.05	1,411.90	235.15	0.00	0
FIRST SOURCE CORP	336901103	375.00	SYSTEMATIC	9/11/2019	5.25	16,445.65	15,956.45	489.20	0.00	0
FLAGSTAR BANCORP INC	337930705	80.00	SYSTEMATIC	4/8/2019	0.88	2,730.99	2,112.00	618.99	0.00	0
FLAGSTAR BANCORP INC	337930705	635.00	SYSTEMATIC	8/23/2019	6.99	22,669.85	16,764.00	5,905.85	0.00	0
FLAGSTAR BANCORP INC	337930705	75.00	SYSTEMATIC	8/26/2019	0.83	2,689.71	1,980.00	709.71	0.00	0
FLOWERS FOODS INC	343498101	1,165.00	SYSTEMATIC	4/8/2019	12.82	24,478.88	21,517.55	2,961.33	0.00	0
FOOT LOCKER INC	344849104	80.00	SYSTEMATIC	1/28/2019	0.88	4,548.78	4,256.00	292.78	0.00	0
FOOT LOCKER INC	344849104	340.00	SYSTEMATIC	9/11/2019	4.76	13,390.96	18,207.04	0.00	-4,816.08	0
FOSSIL GROUP INC	34988V106	1,980.00	SYSTEMATIC	9/11/2019	27.72	27,157.11	30,064.35	0.00	-2,907.24	0
FRANKLIN FINL NETWORK INC	35352P104	150.00	SYSTEMATIC	4/8/2019	1.65	4,415.79	3,955.50	460.29	0.00	0
FRANKLIN FINL NETWORK INC	35352P104	520.00	SYSTEMATIC	6/14/2019	5.72	14,161.15	13,712.40	448.75	0.00	0
FRANKLIN FINL NETWORK INC	35352P104	95.00	SYSTEMATIC	6/17/2019	1.05	2,583.75	2,654.64	0.00	-70.89	0
FRANKLIN STR PPTYS CORP COMMON	35471R106	1,485.00	SYSTEMATIC	5/10/2019	16.34	11,350.50	9,251.55	2,098.95	0.00	0
FRANKLIN STR PPTYS CORP COMMON	35471R106	1,420.00	SYSTEMATIC	5/13/2019	15.62	10,785.38	8,846.60	1,938.78	0.00	0
GAMESTOP CORP NEW CL A	36467W109	215.00	SYSTEMATIC	1/28/2019	2.37	3,336.16	2,713.30	622.86	0.00	0
GAMESTOP CORP NEW CL A	36467W109	2,085.00	SYSTEMATIC	7/19/2019	22.94	9,128.35	24,466.26	0.00	-15,337.91	0

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GANNETT SPINCO INC	36473H104	355.00	SYSTEMATIC	1/28/2019	3.91	3,928.70	3,028.15	900.55	0.00	0
GANNETT SPINCO INC	36473H104	2,050.00	SYSTEMATIC	3/4/2019	22.55	23,282.16	17,486.50	5,795.66	0.00	0
GENESCO INC	371532102	70.00	SYSTEMATIC	6/14/2019	0.77	3,085.24	3,101.00	0.00	-15.76	0
GENESCO INC	371532102	440.00	SYSTEMATIC	9/11/2019	6.16	15,895.11	18,002.40	0.00	-2,107.29	0
GENWORTH FINL INC CL A	37247D106	680.00	SYSTEMATIC	1/28/2019	7.48	3,295.36	3,168.80	126.56	0.00	0
GENWORTH FINL INC CL A	37247D106	1,285.00	SYSTEMATIC	7/19/2019	14.14	4,812.99	5,988.10	0.00	-1,175.11	0
GENWORTH FINL INC CL A	37247D106	960.00	SYSTEMATIC	8/23/2019	10.56	4,239.27	4,473.60	0.00	-234.33	0
GENWORTH FINL INC CL A	37247D106	5,035.00	SYSTEMATIC	9/11/2019	70.49	22,234.09	20,787.87	1,446.22	0.00	0
GLATFELTER	377316104	1,545.00	SYSTEMATIC	9/11/2019	21.63	22,658.50	22,458.96	199.54	0.00	0
GLOBAL BRASS & COPPER HLDGS INC	37953G103	735.00	SYSTEMATIC	4/12/2019	12.50	31,882.38	18,485.25	13,397.13	0.00	0
GLOBAL MEDICAL REIT, INC	37954A204	755.00	SYSTEMATIC	6/14/2019	8.31	8,133.68	7,426.05	707.63	0.00	0
GLOBAL MEDICAL REIT, INC	37954A204	1,655.00	SYSTEMATIC	6/17/2019	18.21	17,831.85	16,278.28	1,553.57	0.00	0
GNC HLDGS INC	36191G107	4,605.00	SYSTEMATIC	3/4/2019	50.66	14,057.49	14,297.28	0.00	-239.79	0
GNC HLDGS INC	36191G107	1,245.00	SYSTEMATIC	3/5/2019	13.70	3,764.33	3,947.56	0.00	-183.23	0
GOVERNMENT PROPERTIES INCOME TR	67623C109	0.25	SYSTEMATIC	1/9/2019	0.00	8.47	6.87	1.60	0.00	0
GOVERNMENT PROPERTIES INCOME TR	67623C109	125.00	SYSTEMATIC	8/23/2019	1.38	3,473.54	3,435.00	38.54	0.00	0
GOVERNMENT PROPERTIES INCOME TR	67623C109	796.00	SYSTEMATIC	9/11/2019	11.14	22,523.15	21,994.33	528.82	0.00	0
GREAT SOUTHERN BANCORP INC	390905107	90.00	SYSTEMATIC	5/10/2019	0.99	5,203.71	4,142.70	1,061.01	0.00	0
GREAT SOUTHERN BANCORP INC	390905107	10.00	SYSTEMATIC	5/13/2019	0.11	569.40	460.30	109.10	0.00	0
GREAT SOUTHERN BANCORP INC	390905107	250.00	SYSTEMATIC	9/11/2019	3.50	13,916.21	12,068.30	1,847.91	0.00	0
GREEN PLAINS RENEWABLE ENERGY IN	393222104	230.00	SYSTEMATIC	6/14/2019	2.53	2,674.64	3,921.97	0.00	-1,247.33	0
GREEN PLAINS RENEWABLE ENERGY IN	393222104	2,910.00	SYSTEMATIC	9/11/2019	40.74	26,934.40	37,185.17	0.00	-10,250.77	0
GREENHILL & CO INC	395259104	1,015.00	SYSTEMATIC	7/19/2019	11.17	14,871.16	22,437.54	0.00	-7,566.38	0
GREENHILL & CO INC	395259104	555.00	SYSTEMATIC	7/22/2019	6.11	8,193.57	9,576.04	0.00	-1,382.47	0
GREIF INC CL A	397624107	640.00	SYSTEMATIC	6/14/2019	7.04	22,370.55	24,206.80	0.00	-1,836.25	0
GROUP 1 AUTOMOTIVE INC	398905109	190.00	SYSTEMATIC	9/11/2019	2.66	14,649.83	15,755.09	0.00	-1,105.26	0
GUESS INC	401617105	885.00	SYSTEMATIC	1/28/2019	9.74	19,058.05	18,381.45	676.60	0.00	0
GULFPORT ENERGY CORP	402635304	7,220.00	SYSTEMATIC	9/11/2019	101.08	18,814.92	37,222.30	0.00	-18,407.38	0
HAEMONETICS CORP MASS	405024100	65.00	SYSTEMATIC	6/14/2019	0.72	7,025.63	6,503.25	522.38	0.00	0
HAEMONETICS CORP MASS	405024100	25.00	SYSTEMATIC	7/19/2019	0.28	3,061.71	2,501.25	560.46	0.00	0

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HAEMONETICS CORP MASS	405024100	30.00	SYSTEMATIC	8/23/2019	0.33	4,068.53	3,001.50	1,067.03	0.00	0
HAEMONETICS CORP MASS	405024100	160.00	SYSTEMATIC	9/11/2019	2.24	20,403.73	15,171.70	5,232.03	0.00	0
HANCOCK HLDG CO	410120109	575.00	SYSTEMATIC	9/11/2019	8.05	20,105.03	24,819.94	0.00	-4,714.91	0
HANMI FINANCIAL CORP	410495204	185.00	SYSTEMATIC	6/14/2019	2.04	3,950.18	3,644.50	305.68	0.00	0
HANMI FINANCIAL CORP	410495204	1,220.00	SYSTEMATIC	9/11/2019	17.08	21,234.88	23,603.62	0.00	-2,368.74	0
HANOVER INS GROUP INC	410867105	20.00	SYSTEMATIC	6/14/2019	0.22	2,499.04	2,301.63	197.41	0.00	0
HANOVER INS GROUP INC	410867105	25.00	SYSTEMATIC	8/23/2019	0.28	3,329.02	2,877.04	451.98	0.00	0
HANOVER INS GROUP INC	410867105	165.00	SYSTEMATIC	9/11/2019	2.31	22,130.33	18,988.44	3,141.89	0.00	0
HAVERTY FURNITURE COS INC	419596101	135.00	SYSTEMATIC	3/4/2019	1.49	3,256.13	2,535.30	720.83	0.00	0
HAVERTY FURNITURE COS INC	419596101	145.00	SYSTEMATIC	6/14/2019	1.60	2,341.55	2,723.10	0.00	-381.55	0
HAVERTY FURNITURE COS INC	419596101	835.00	SYSTEMATIC	9/11/2019	11.69	15,861.33	15,660.43	200.90	0.00	0
HAWAIIAN ELECTRIC INDS INC	419870100	95.00	SYSTEMATIC	6/14/2019	1.05	4,085.30	3,640.68	444.62	0.00	0
HAWAIIAN ELECTRIC INDS INC	419870100	60.00	SYSTEMATIC	8/23/2019	0.66	2,651.81	2,299.37	352.44	0.00	0
HAWAIIAN ELECTRIC INDS INC	419870100	490.00	SYSTEMATIC	9/11/2019	6.86	21,743.78	18,772.48	2,971.30	0.00	0
HAYNES INTL INC	420877201	545.00	SYSTEMATIC	9/11/2019	7.63	17,393.85	16,359.16	1,034.69	0.00	0
HCI GROUP INC	40416E103	385.00	SYSTEMATIC	8/23/2019	4.24	15,977.69	15,567.21	410.48	0.00	0
HCI GROUP INC	40416E103	40.00	SYSTEMATIC	8/26/2019	0.44	1,660.58	1,619.29	41.29	0.00	0
HEALTHSTREAM INC	42222N103	185.00	SYSTEMATIC	1/28/2019	2.04	4,636.70	4,467.75	168.95	0.00	0
HEALTHSTREAM INC	42222N103	780.00	SYSTEMATIC	9/11/2019	10.92	20,073.66	19,146.83	926.83	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	120.00	SYSTEMATIC	3/4/2019	1.32	5,262.40	3,742.80	1,519.60	0.00	0
HEIDRICK & STRUGGLES INTL	422819102	810.00	SYSTEMATIC	9/11/2019	11.34	21,291.21	25,372.85	0.00	-4,081.64	0
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	2,900.00	SYSTEMATIC	5/10/2019	31.90	21,700.83	15,689.00	6,011.83	0.00	0
HELIX ENERGY SOLUTIONS GROUP INC	42330P107	85.00	SYSTEMATIC	5/13/2019	0.94	624.91	459.85	165.06	0.00	0
HERITAGE COMMERCE CORP	426927109	1,425.00	SYSTEMATIC	9/11/2019	19.95	16,124.96	16,741.13	0.00	-616.17	0
HERSHA HOSPITALITY TR	427825500	1,355.00	SYSTEMATIC	1/28/2019	14.91	24,051.97	23,766.70	285.27	0.00	0
HERSHA HOSPITALITY TR	427825500	1,350.00	SYSTEMATIC	9/11/2019	18.90	19,069.70	24,192.14	0.00	-5,122.44	0
HIBBETT SPORTS INC	428567101	305.00	SYSTEMATIC	4/8/2019	3.36	7,006.71	4,361.50	2,645.21	0.00	0
HIBBETT SPORTS INC	428567101	275.00	SYSTEMATIC	6/14/2019	3.03	5,703.10	3,932.50	1,770.60	0.00	0
HIBBETT SPORTS INC	428567101	930.00	SYSTEMATIC	9/11/2019	13.02	14,392.38	14,474.52	0.00	-82.14	0
HILL-ROM HOLDINGS INC	431475102	20.00	SYSTEMATIC	7/19/2019	0.22	2,137.12	1,771.00	366.12	0.00	0
HILL-ROM HOLDINGS INC	431475102	220.00	SYSTEMATIC	9/11/2019	3.08	23,364.83	19,481.00	3,883.83	0.00	0

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HMS HLDGS CORP	40425J101	100.00	SYSTEMATIC	7/19/2019	1.10	3,345.03	2,929.88	415.15	0.00	0
HMS HLDGS CORP	40425J101	125.00	SYSTEMATIC	8/23/2019	1.38	4,858.49	3,662.35	1,196.14	0.00	0
HMS HLDGS CORP	40425J101	570.00	SYSTEMATIC	9/11/2019	7.98	20,859.28	16,700.34	4,158.94	0.00	0
HNI CORP	404251100	665.00	SYSTEMATIC	9/11/2019	9.31	21,057.45	26,181.81	0.00	-5,124.36	0
HOLLYSYS AUTOMATION TECHNOLOGIES	G45667105	190.00	SYSTEMATIC	1/28/2019	2.09	4,096.85	3,326.90	769.95	0.00	0
HOLLYSYS AUTOMATION TECHNOLOGIES	G45667105	1,255.00	SYSTEMATIC	9/11/2019	17.57	18,982.73	22,255.45	0.00	-3,272.72	0
HOME BANCSHARES INC	436893200	1,270.00	SYSTEMATIC	9/11/2019	17.78	22,321.05	20,751.80	1,569.25	0.00	0
HOPE BANCORP INC	43940T109	1,745.00	SYSTEMATIC	9/11/2019	24.43	23,515.13	21,042.24	2,472.89	0.00	0
HORIZON PHARMA PLC	G4617B105	240.00	SYSTEMATIC	4/8/2019	2.64	6,532.47	4,689.60	1,842.87	0.00	0
HORIZON THERAPEUTICS PUBLIC	G46188101	135.00	SYSTEMATIC	8/23/2019	1.49	3,769.93	2,637.90	1,132.03	0.00	0
HORIZON THERAPEUTICS PUBLIC	G46188101	795.00	SYSTEMATIC	9/11/2019	11.13	21,524.97	16,113.61	5,411.36	0.00	0
HOSPITALITY PROPERTIES TRUST	44106M102	960.00	SYSTEMATIC	9/11/2019	13.44	23,890.06	23,134.40	755.66	0.00	0
HUB GROUP INC CL A	443320106	70.00	SYSTEMATIC	1/28/2019	0.77	3,023.14	2,594.90	428.24	0.00	0
HUB GROUP INC CL A	443320106	530.00	SYSTEMATIC	4/8/2019	5.83	22,496.72	19,647.10	2,849.62	0.00	0
HUB GROUP INC CL A	443320106	580.00	SYSTEMATIC	9/11/2019	8.12	25,325.75	24,053.00	1,272.75	0.00	0
HUDBAY MINERALS INC	443628102	1,015.00	SYSTEMATIC	1/28/2019	11.17	5,522.63	4,800.75	721.88	0.00	0
HUDBAY MINERALS INC	443628102	640.00	SYSTEMATIC	3/4/2019	7.04	4,322.76	3,027.07	1,295.69	0.00	0
HUDBAY MINERALS INC	443628102	2,205.00	SYSTEMATIC	4/8/2019	24.26	16,010.80	10,429.21	5,581.59	0.00	0
HUDBAY MINERALS INC	443628102	1,350.00	SYSTEMATIC	4/9/2019	14.85	9,900.61	6,385.23	3,515.38	0.00	0
HUNTSMAN CORP	447011107	200.00	SYSTEMATIC	3/4/2019	2.20	5,007.05	3,858.00	1,149.05	0.00	0
HUNTSMAN CORP	447011107	1,210.00	SYSTEMATIC	9/11/2019	16.94	25,574.03	23,580.24	1,993.79	0.00	0
IBERIABANK CORP	450828108	315.00	SYSTEMATIC	9/11/2019	4.41	21,799.43	24,694.07	0.00	-2,894.64	0
ICON PLC	G4705A100	15.00	SYSTEMATIC	6/14/2019	0.17	2,130.98	1,938.15	192.83	0.00	0
ICON PLC	G4705A100	25.00	SYSTEMATIC	8/23/2019	0.28	3,918.91	3,230.25	688.66	0.00	0
ICON PLC	G4705A100	140.00	SYSTEMATIC	9/11/2019	1.96	21,774.58	18,268.82	3,505.76	0.00	0
IDACORP INC	451107106	25.00	SYSTEMATIC	6/14/2019	0.28	2,596.66	2,488.33	108.33	0.00	0
IDACORP INC	451107106	225.00	SYSTEMATIC	9/11/2019	3.15	24,530.34	22,408.75	2,121.59	0.00	0
IMAX CORP	45245E109	145.00	SYSTEMATIC	3/4/2019	1.60	3,272.83	2,727.45	545.38	0.00	0
IMAX CORP	45245E109	1,075.00	SYSTEMATIC	4/8/2019	11.83	24,480.66	20,220.75	4,259.91	0.00	0
IMMERSION CORP	452521107	295.00	SYSTEMATIC	1/28/2019	3.25	2,783.68	2,643.20	140.48	0.00	0

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IMMERSION CORP	452521107	740.00	SYSTEMATIC	5/10/2019	8.14	7,606.23	6,630.40	975.83	0.00	0
IMMERSION CORP	452521107	1,795.00	SYSTEMATIC	6/14/2019	19.75	13,032.58	15,922.00	0.00	-2,889.42	0
INDEPENDENT BANK CORP	453838609	195.00	SYSTEMATIC	3/4/2019	2.15	4,533.37	4,098.90	434.47	0.00	0
INDEPENDENT BANK CORP	453838609	40.00	SYSTEMATIC	3/5/2019	0.44	931.23	840.80	90.43	0.00	0
INDEPENDENT BANK CORP	453838609	120.00	SYSTEMATIC	5/10/2019	1.32	2,572.73	2,522.40	50.33	0.00	0
INDEPENDENT BANK CORP	453838609	35.00	SYSTEMATIC	5/13/2019	0.39	747.82	735.70	12.12	0.00	0
INDEPENDENT BANK CORP	453838609	850.00	SYSTEMATIC	9/11/2019	11.90	16,299.26	18,034.30	0.00	-1,735.04	0
INDUSTRIAL LOGISTICS PPTYS TR	456237106	730.00	SYSTEMATIC	7/19/2019	8.03	15,155.14	14,772.82	382.32	0.00	0
INDUSTRIAL LOGISTICS PPTYS TR	456237106	440.00	SYSTEMATIC	7/22/2019	4.84	9,087.61	8,980.39	107.22	0.00	0
INNERWORKINGS INC	45773Y105	265.00	SYSTEMATIC	1/28/2019	2.92	1,199.31	991.10	208.21	0.00	0
INNERWORKINGS INC	45773Y105	360.00	SYSTEMATIC	1/29/2019	3.96	1,633.08	1,346.40	286.68	0.00	0
INNERWORKINGS INC	45773Y105	1,110.00	SYSTEMATIC	3/4/2019	12.21	5,383.09	4,151.40	1,231.69	0.00	0
INNERWORKINGS INC	45773Y105	395.00	SYSTEMATIC	3/5/2019	4.35	1,923.34	1,477.30	446.04	0.00	0
INNERWORKINGS INC	45773Y105	2,315.00	SYSTEMATIC	5/10/2019	25.47	7,735.17	8,658.10	0.00	-922.93	0
INNOVIVA INC	45781M101	1,705.00	SYSTEMATIC	9/11/2019	23.87	19,174.03	28,777.47	0.00	-9,603.44	0
INSIGHT ENTERPRISES INC	45765U103	75.00	SYSTEMATIC	3/4/2019	0.83	4,204.34	3,056.25	1,148.09	0.00	0
INSIGHT ENTERPRISES INC	45765U103	35.00	SYSTEMATIC	7/19/2019	0.39	1,989.09	1,426.25	562.84	0.00	0
INSIGHT ENTERPRISES INC	45765U103	405.00	SYSTEMATIC	9/11/2019	5.67	19,543.27	16,503.75	3,039.52	0.00	0
INTEGER HLDGS CORP	45826H109	25.00	SYSTEMATIC	7/19/2019	0.28	2,023.48	1,906.50	116.98	0.00	0
INTEGER HLDGS CORP	45826H109	285.00	SYSTEMATIC	9/11/2019	3.99	21,031.42	21,739.83	0.00	-708.41	0
INTER PARFUMS INC	458334109	50.00	SYSTEMATIC	3/4/2019	0.55	3,652.57	3,278.50	374.07	0.00	0
INTER PARFUMS INC	458334109	90.00	SYSTEMATIC	6/14/2019	0.99	6,064.21	5,901.30	162.91	0.00	0
INTER PARFUMS INC	458334109	110.00	SYSTEMATIC	6/17/2019	1.21	7,398.98	7,212.70	186.28	0.00	0
INTER PARFUMS INC	458334109	160.00	SYSTEMATIC	6/18/2019	1.76	10,647.69	10,622.77	24.92	0.00	0
INVESCO MORTGAGE CAPITAL INC	46131B100	1,535.00	SYSTEMATIC	6/14/2019	16.89	24,695.12	24,479.18	215.94	0.00	0
JABIL CIRCUIT INC	466313103	995.00	SYSTEMATIC	1/28/2019	10.95	25,447.44	24,666.05	781.39	0.00	0
JANUS HENDERSON GROUP PLC	G4474Y214	150.00	SYSTEMATIC	4/8/2019	1.65	3,799.30	3,108.00	691.30	0.00	0
JANUS HENDERSON GROUP PLC	G4474Y214	95.00	SYSTEMATIC	7/19/2019	1.05	2,127.42	1,968.40	159.02	0.00	0
JANUS HENDERSON GROUP PLC	G4474Y214	1,200.00	SYSTEMATIC	9/11/2019	16.80	24,138.69	24,823.17	0.00	-684.48	0
K12 INC	48273U102	230.00	SYSTEMATIC	1/28/2019	2.53	6,794.48	5,701.70	1,092.78	0.00	0
K12 INC	48273U102	145.00	SYSTEMATIC	4/8/2019	1.60	5,120.35	3,594.55	1,525.80	0.00	0

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K12 INC	48273U102	70.00	SYSTEMATIC	6/14/2019	0.77	2,189.15	1,735.30	453.85	0.00	0
K12 INC	48273U102	735.00	SYSTEMATIC	9/11/2019	10.29	20,025.39	18,950.98	1,074.41	0.00	0
KBR INC	48242W106	130.00	SYSTEMATIC	8/23/2019	1.43	3,325.20	3,055.69	269.51	0.00	0
KBR INC	48242W106	865.00	SYSTEMATIC	9/11/2019	12.11	22,607.17	20,332.06	2,275.11	0.00	0
KELLY SERVICES INC CL A	488152208	970.00	SYSTEMATIC	6/14/2019	10.67	23,861.57	19,865.60	3,995.97	0.00	0
KFORCE INC	493732101	105.00	SYSTEMATIC	3/4/2019	1.16	3,902.34	3,246.60	655.74	0.00	0
KFORCE INC	493732101	650.00	SYSTEMATIC	5/10/2019	7.15	22,911.44	20,098.00	2,813.44	0.00	0
KITE REALTY GROUP TR	49803T300	1,465.00	SYSTEMATIC	9/11/2019	20.51	22,159.13	20,641.85	1,517.28	0.00	0
KRATON PERFORMANCE POLYMERS INC	50077C106	305.00	SYSTEMATIC	3/4/2019	3.36	11,504.54	6,661.20	4,843.34	0.00	0
KRATON PERFORMANCE POLYMERS INC	50077C106	820.00	SYSTEMATIC	9/11/2019	11.48	23,907.42	19,085.27	4,822.15	0.00	0
KULICKE & SOFFA INDS INC	501242101	115.00	SYSTEMATIC	4/8/2019	1.27	2,680.63	2,331.05	349.58	0.00	0
KULICKE & SOFFA INDS INC	501242101	1,025.00	SYSTEMATIC	9/11/2019	14.35	21,889.44	20,776.75	1,112.69	0.00	0
LA Z BOY INCORPORATED	505336107	715.00	SYSTEMATIC	9/11/2019	10.01	22,497.72	23,292.35	0.00	-794.63	0
LAKELAND BANCORP INC	511637100	330.00	SYSTEMATIC	3/4/2019	3.63	5,503.07	4,887.30	615.77	0.00	0
LAKELAND BANCORP INC	511637100	740.00	SYSTEMATIC	3/5/2019	8.14	12,294.79	10,959.40	1,335.39	0.00	0
LAKELAND BANCORP INC	511637100	255.00	SYSTEMATIC	3/6/2019	2.81	4,226.18	3,965.70	260.48	0.00	0
LAKELAND FINL CORP	511656100	65.00	SYSTEMATIC	6/14/2019	0.72	2,947.61	3,140.99	0.00	-193.38	0
LAKELAND FINL CORP	511656100	515.00	SYSTEMATIC	9/11/2019	7.21	21,787.13	24,682.30	0.00	-2,895.17	0
LANDSTAR SYSTEM INC	515098101	215.00	SYSTEMATIC	9/11/2019	3.01	23,945.34	23,838.73	106.61	0.00	0
LAREDO PETE HLDGS INC	516806106	990.00	SYSTEMATIC	5/10/2019	10.89	3,405.32	3,583.80	0.00	-178.48	0
LAREDO PETE HLDGS INC	516806106	7,280.00	SYSTEMATIC	9/11/2019	101.92	18,024.90	25,001.57	0.00	-6,976.67	0
LEGG MASON INC	524901105	180.00	SYSTEMATIC	6/14/2019	1.98	6,658.13	4,591.80	2,066.33	0.00	0
LEGG MASON INC	524901105	630.00	SYSTEMATIC	9/11/2019	8.82	23,943.28	16,071.30	7,871.98	0.00	0
LEXINGTON CORP PPTY TRUST REIT	529043101	215.00	SYSTEMATIC	7/19/2019	2.37	2,055.90	2,017.09	38.81	0.00	0
LEXINGTON CORP PPTY TRUST REIT	529043101	2,405.00	SYSTEMATIC	8/23/2019	26.46	25,262.79	22,563.23	2,699.56	0.00	0
LIGAND PHARMACEUTICALS INC CL B	53220K504	165.00	SYSTEMATIC	5/10/2019	1.82	20,075.26	20,791.33	0.00	-716.07	0
LIGAND PHARMACEUTICALS INC CL B	53220K504	25.00	SYSTEMATIC	5/13/2019	0.28	2,963.69	3,146.66	0.00	-182.97	0
LIGAND PHARMACEUTICALS INC CL B	53220K504	215.00	SYSTEMATIC	9/11/2019	3.01	18,856.39	23,608.23	0.00	-4,751.84	0
LITHIA MTRS INC - CL A	536797103	20.00	SYSTEMATIC	8/23/2019	0.22	2,598.23	2,364.34	233.89	0.00	0
LITHIA MTRS INC - CL A	536797103	110.00	SYSTEMATIC	9/11/2019	1.54	14,534.65	13,003.87	1,530.78	0.00	0

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LOGMEIN INC	54142L109	310.00	SYSTEMATIC	9/11/2019	4.34	20,895.42	23,575.47	0.00	-2,680.05	0
LUMINEX CORP DEL	55027E102	600.00	SYSTEMATIC	4/8/2019	6.60	14,070.94	13,866.00	204.94	0.00	0
LUMINEX CORP DEL	55027E102	325.00	SYSTEMATIC	4/9/2019	3.58	7,692.44	7,510.75	181.69	0.00	0
MACERICH COMPANY (THE)	554382101	780.00	SYSTEMATIC	9/11/2019	10.92	23,544.59	21,824.32	1,720.27	0.00	0
MADDEN STEVEN LTD	556269108	720.00	SYSTEMATIC	9/11/2019	10.08	24,959.00	22,505.91	2,453.09	0.00	0
MAGELLAN HEALTH SVCS INC	559079207	55.00	SYSTEMATIC	7/19/2019	0.61	3,900.22	3,128.95	771.27	0.00	0
MAGELLAN HEALTH SVCS INC	559079207	325.00	SYSTEMATIC	9/11/2019	4.55	20,076.78	18,489.25	1,587.53	0.00	0
MALLINCKRODT PLC	G5785G107	150.00	SYSTEMATIC	3/4/2019	1.65	3,738.45	2,370.00	1,368.45	0.00	0
MALLINCKRODT PLC	G5785G107	1,470.00	SYSTEMATIC	9/3/2019	20.58	4,707.77	23,814.67	0.00	-19,106.90	0
MALLINCKRODT PLC	G5785G107	3,370.00	SYSTEMATIC	9/3/2019	47.18	11,024.73	20,634.24	0.00	-9,609.51	0
MAMMOTH ENERGY SERVICES, INC	56155L108	2,340.00	SYSTEMATIC	8/23/2019	25.74	8,849.46	33,655.02	0.00	-24,805.56	0
MAMMOTH ENERGY SERVICES, INC	56155L108	380.00	SYSTEMATIC	8/26/2019	4.18	1,413.87	2,317.26	0.00	-903.39	0
MANPOWER INC WIS	56418H100	40.00	SYSTEMATIC	4/8/2019	0.44	3,422.71	2,592.00	830.71	0.00	0
MANPOWER INC WIS	56418H100	30.00	SYSTEMATIC	6/14/2019	0.33	2,714.61	1,944.00	770.61	0.00	0
MANPOWER INC WIS	56418H100	250.00	SYSTEMATIC	9/11/2019	3.50	20,698.57	16,200.00	4,498.57	0.00	0
MARTEN TRANSPORT LTD	573075108	1,135.00	SYSTEMATIC	8/23/2019	12.49	22,574.79	20,601.19	1,973.60	0.00	0
MASIMO CORP	574795100	30.00	SYSTEMATIC	1/28/2019	0.33	3,623.65	3,221.10	402.55	0.00	0
MASIMO CORP	574795100	20.00	SYSTEMATIC	4/8/2019	0.22	2,777.54	2,147.40	630.14	0.00	0
MASIMO CORP	574795100	20.00	SYSTEMATIC	6/14/2019	0.22	2,844.92	2,147.40	697.52	0.00	0
MASIMO CORP	574795100	20.00	SYSTEMATIC	8/23/2019	0.22	3,068.11	2,147.40	920.71	0.00	0
MASIMO CORP	574795100	145.00	SYSTEMATIC	9/11/2019	2.03	22,850.94	16,014.39	6,836.55	0.00	0
MATERION CORP COM	576690101	65.00	SYSTEMATIC	3/4/2019	0.72	3,776.11	2,924.35	851.76	0.00	0
MATERION CORP COM	576690101	420.00	SYSTEMATIC	4/8/2019	4.62	23,839.07	18,965.15	4,873.92	0.00	0
MATRIX SVC CO	576853105	245.00	SYSTEMATIC	5/10/2019	2.70	4,766.47	4,395.30	371.17	0.00	0
MATRIX SVC CO	576853105	20.00	SYSTEMATIC	5/13/2019	0.22	429.71	358.80	70.91	0.00	0
MATRIX SVC CO	576853105	775.00	SYSTEMATIC	8/23/2019	8.53	15,154.80	13,903.50	1,251.30	0.00	0
MATRIX SVC CO	576853105	150.00	SYSTEMATIC	8/26/2019	1.65	2,985.17	2,691.00	294.17	0.00	0
MATTHEWS INTL CORP CL A	577128101	650.00	SYSTEMATIC	9/11/2019	9.10	19,834.98	24,522.55	0.00	-4,687.57	0
MAXIMUS INC	577933104	30.00	SYSTEMATIC	6/14/2019	0.33	2,237.02	1,952.70	284.32	0.00	0
MAXIMUS INC	577933104	35.00	SYSTEMATIC	8/23/2019	0.39	2,772.31	2,278.15	494.16	0.00	0
MAXIMUS INC	577933104	280.00	SYSTEMATIC	9/11/2019	3.92	21,799.22	18,411.01	3,388.21	0.00	0

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MDU RESOURCES GROUP INC	552690109	125.00	SYSTEMATIC	8/23/2019	1.38	3,341.70	2,980.00	361.70	0.00	0
MDU RESOURCES GROUP INC	552690109	820.00	SYSTEMATIC	9/11/2019	11.48	22,357.65	19,770.73	2,586.92	0.00	0
MEDEQUITIES REALTY TRUST, INC	58409L306	1,025.00	SYSTEMATIC	1/4/2019	17.43	10,110.53	7,011.00	3,099.53	0.00	0
MEDEQUITIES REALTY TRUST, INC	58409L306	1,205.00	SYSTEMATIC	1/4/2019	20.49	11,875.13	8,242.20	3,632.93	0.00	0
MEDICAL PPTYS TR INC COMMON	58463J304	195.00	SYSTEMATIC	8/23/2019	2.15	3,563.15	3,135.60	427.55	0.00	0
MEDICAL PPTYS TR INC COMMON	58463J304	1,205.00	SYSTEMATIC	9/11/2019	16.87	23,142.75	19,576.58	3,566.17	0.00	0
MEDNAX INC	58502B106	1,005.00	SYSTEMATIC	9/11/2019	14.07	20,969.89	30,879.52	0.00	-9,909.63	0
MEDPACE HLDGS INC	58506Q109	60.00	SYSTEMATIC	4/8/2019	0.66	3,715.09	3,175.80	539.29	0.00	0
MEDPACE HLDGS INC	58506Q109	70.00	SYSTEMATIC	7/19/2019	0.77	4,393.51	3,705.10	688.41	0.00	0
MEDPACE HLDGS INC	58506Q109	95.00	SYSTEMATIC	8/23/2019	1.05	7,685.39	5,028.35	2,657.04	0.00	0
MEDPACE HLDGS INC	58506Q109	270.00	SYSTEMATIC	9/11/2019	3.78	22,403.05	14,566.05	7,837.00	0.00	0
MEET GROUP INC	58513U101	6,655.00	SYSTEMATIC	9/11/2019	93.17	23,531.59	31,201.59	0.00	-7,670.00	0
MELLANOX TECHNOLOGIES LTD	M51363113	30.00	SYSTEMATIC	3/4/2019	0.33	3,212.12	2,771.40	440.72	0.00	0
MELLANOX TECHNOLOGIES LTD	M51363113	230.00	SYSTEMATIC	4/8/2019	2.53	27,195.00	21,247.40	5,947.60	0.00	0
MERCER INTL INC SBI NEW	588056101	185.00	SYSTEMATIC	1/28/2019	2.04	2,623.98	1,931.40	692.58	0.00	0
MERCER INTL INC SBI NEW	588056101	955.00	SYSTEMATIC	3/4/2019	10.51	13,648.68	9,970.20	3,678.48	0.00	0
MERCER INTL INC SBI NEW	588056101	550.00	SYSTEMATIC	3/5/2019	6.05	7,771.72	5,742.00	2,029.72	0.00	0
MERCURY GEN CORP NEW	589400100	60.00	SYSTEMATIC	6/14/2019	0.66	3,586.57	3,378.83	207.74	0.00	0
MERCURY GEN CORP NEW	589400100	390.00	SYSTEMATIC	8/23/2019	4.29	20,490.79	21,944.76	0.00	-1,453.97	0
MEREDITH CORP	589433101	455.00	SYSTEMATIC	9/11/2019	6.37	15,645.30	23,422.89	0.00	-7,777.59	0
MERIDIAN BIOSCIENCE INC	589584101	335.00	SYSTEMATIC	7/19/2019	3.69	3,844.61	5,815.60	0.00	-1,970.99	0
MERIDIAN BIOSCIENCE INC	589584101	2,250.00	SYSTEMATIC	9/11/2019	31.50	21,050.56	31,839.46	0.00	-10,788.90	0
MERITOR INC	59001K100	275.00	SYSTEMATIC	3/4/2019	3.03	6,119.93	4,650.25	1,469.68	0.00	0
MERITOR INC	59001K100	100.00	SYSTEMATIC	7/19/2019	1.10	2,326.62	1,691.00	635.62	0.00	0
MERITOR INC	59001K100	1,240.00	SYSTEMATIC	9/11/2019	17.36	22,165.78	21,209.98	955.80	0.00	0
METHANEX CORP	59151K108	420.00	SYSTEMATIC	4/8/2019	4.62	24,954.79	20,231.40	4,723.39	0.00	0
MGIC INVT CORP WIS	552848103	285.00	SYSTEMATIC	4/8/2019	3.14	3,864.25	2,981.10	883.15	0.00	0
MGIC INVT CORP WIS	552848103	1,740.00	SYSTEMATIC	9/11/2019	24.36	22,073.18	18,200.40	3,872.78	0.00	0
MILLER HERMAN INC	600544100	100.00	SYSTEMATIC	7/19/2019	1.10	4,466.32	3,889.76	576.56	0.00	0
MILLER HERMAN INC	600544100	515.00	SYSTEMATIC	9/11/2019	7.21	22,575.07	20,032.26	2,542.81	0.00	0
MINERALS TECHNOLOGIES INC	603158106	455.00	SYSTEMATIC	9/11/2019	6.37	22,570.26	22,133.00	437.26	0.00	0

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MKS INSTRUMENTS INC	55306N104	80.00	SYSTEMATIC	4/8/2019	0.88	7,824.00	5,168.80	2,655.20	0.00	0
MKS INSTRUMENTS INC	55306N104	240.00	SYSTEMATIC	5/10/2019	2.64	20,642.38	15,506.40	5,135.98	0.00	0
MOLINA HEALTHCARE INC	60855R100	20.00	SYSTEMATIC	4/8/2019	0.22	2,906.94	2,324.40	582.54	0.00	0
MOLINA HEALTHCARE INC	60855R100	40.00	SYSTEMATIC	6/14/2019	0.44	6,057.83	4,648.80	1,409.03	0.00	0
MOLINA HEALTHCARE INC	60855R100	155.00	SYSTEMATIC	9/11/2019	2.17	18,547.84	18,397.65	150.19	0.00	0
MONTAGE RESOURCES CORPORATION	61179L100	4,635.00	SYSTEMATIC	9/11/2019	64.89	15,369.34	20,135.71	0.00	-4,766.37	0
MOVADO GROUP INC	624580106	705.00	SYSTEMATIC	4/8/2019	7.76	23,810.84	22,545.94	1,264.90	0.00	0
MSG NETWORK INC	553573106	1,295.00	SYSTEMATIC	9/11/2019	18.13	22,100.01	28,801.74	0.00	-6,701.73	0
MYERS INDS INC	628464109	245.00	SYSTEMATIC	5/10/2019	2.70	4,360.06	3,701.95	658.11	0.00	0
MYERS INDS INC	628464109	1,055.00	SYSTEMATIC	9/11/2019	14.77	17,276.32	16,075.69	1,200.63	0.00	0
MYRIAD GENETICS INC	62855J104	90.00	SYSTEMATIC	7/19/2019	0.99	2,358.44	2,616.30	0.00	-257.86	0
MYRIAD GENETICS INC	62855J104	900.00	SYSTEMATIC	9/11/2019	12.60	21,811.94	25,087.47	0.00	-3,275.53	0
NABORS INDUSTRIES LTD	G6359F103	2,135.00	SYSTEMATIC	4/8/2019	23.49	7,878.80	6,076.62	1,802.18	0.00	0
NABORS INDUSTRIES LTD	G6359F103	10,000.00	SYSTEMATIC	9/11/2019	140.00	20,059.58	26,350.88	0.00	-6,291.30	0
NANOMETRICS INC	630077105	210.00	SYSTEMATIC	4/8/2019	2.31	6,627.28	5,739.30	887.98	0.00	0
NANOMETRICS INC	630077105	605.00	SYSTEMATIC	4/9/2019	6.66	19,129.01	16,804.15	2,324.86	0.00	0
NATIONAL CINEMEDIA INC	635309107	490.00	SYSTEMATIC	7/19/2019	5.39	3,407.04	3,090.73	316.31	0.00	0
NATIONAL CINEMEDIA INC	635309107	280.00	SYSTEMATIC	7/22/2019	3.08	1,909.56	1,766.13	143.43	0.00	0
NATIONAL CINEMEDIA INC	635309107	2,455.00	SYSTEMATIC	9/11/2019	34.37	20,071.66	15,485.19	4,586.47	0.00	0
NATIONAL FUEL GAS CO N J	636180101	390.00	SYSTEMATIC	1/28/2019	4.29	22,007.47	19,960.20	2,047.27	0.00	0
NATIONAL FUEL GAS CO N J	636180101	440.00	SYSTEMATIC	9/11/2019	6.16	20,673.41	23,434.54	0.00	-2,761.13	0
NATIONAL HEALTHCARE CORP	635906100	65.00	SYSTEMATIC	6/14/2019	0.72	5,124.01	5,099.25	24.76	0.00	0
NATIONAL HEALTHCARE CORP	635906100	255.00	SYSTEMATIC	9/11/2019	3.57	20,319.50	19,832.25	487.25	0.00	0
NATURAL GROCERS BY VITAMIN COTTA	63888U108	330.00	SYSTEMATIC	5/10/2019	3.63	4,005.68	5,058.90	0.00	-1,053.22	0
NATURAL GROCERS BY VITAMIN COTTA	63888U108	140.00	SYSTEMATIC	5/13/2019	1.54	1,652.63	2,146.20	0.00	-493.57	0
NATURAL GROCERS BY VITAMIN COTTA	63888U108	1,155.00	SYSTEMATIC	9/11/2019	16.17	10,944.55	17,203.16	0.00	-6,258.61	0
NATUS MEDICAL INC	639050103	180.00	SYSTEMATIC	8/23/2019	1.98	5,448.68	6,125.40	0.00	-676.72	0
NATUS MEDICAL INC	639050103	720.00	SYSTEMATIC	9/11/2019	10.08	20,624.69	23,010.27	0.00	-2,385.58	0
NAVIENT CORP	63938C108	260.00	SYSTEMATIC	1/28/2019	2.86	2,950.44	2,290.60	659.84	0.00	0
NAVIENT CORP	63938C108	215.00	SYSTEMATIC	5/10/2019	2.37	2,959.87	1,894.15	1,065.72	0.00	0

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NAVIENT CORP	63938C108	25.00	SYSTEMATIC	5/13/2019	0.28	336.58	220.25	116.33	0.00	0
NAVIENT CORP	63938C108	1,815.00	SYSTEMATIC	9/11/2019	25.41	23,187.95	15,990.15	7,197.80	0.00	0
NAVIGANT CONSULTING CO	63935N107	480.00	SYSTEMATIC	6/14/2019	5.28	10,818.82	11,544.00	0.00	-725.18	0
NAVIGANT CONSULTING CO	63935N107	715.00	SYSTEMATIC	6/17/2019	7.87	16,135.12	16,269.76	0.00	-134.64	0
NCR CORP NEW	62886E108	100.00	SYSTEMATIC	5/10/2019	1.10	3,171.49	2,308.00	863.49	0.00	0
NCR CORP NEW	62886E108	95.00	SYSTEMATIC	6/14/2019	1.05	3,082.52	2,192.60	889.92	0.00	0
NCR CORP NEW	62886E108	710.00	SYSTEMATIC	9/11/2019	9.94	23,199.47	16,386.80	6,812.67	0.00	0
NELNET INC CL A	64031N108	425.00	SYSTEMATIC	3/4/2019	4.68	22,539.78	22,244.50	295.28	0.00	0
NETSCOUT SYSTEMS INC	64115T104	885.00	SYSTEMATIC	9/11/2019	12.39	20,262.54	23,486.91	0.00	-3,224.37	0
NEW GOLD INC CDA	644535106	17,380.00	SYSTEMATIC	9/11/2019	243.32	20,980.17	25,002.47	0.00	-4,022.30	0
NEWS CORP NEW	65249B109	185.00	SYSTEMATIC	6/14/2019	2.04	2,182.25	2,099.75	82.50	0.00	0
NEWS CORP NEW	65249B109	260.00	SYSTEMATIC	7/19/2019	2.86	3,455.66	2,951.00	504.66	0.00	0
NEWS CORP NEW	65249B109	1,710.00	SYSTEMATIC	9/11/2019	23.94	24,103.66	19,472.89	4,630.77	0.00	0
NEXTGEN HEALTHCARE INC. COM	65343C102	110.00	SYSTEMATIC	6/14/2019	1.21	2,068.05	1,666.50	401.55	0.00	0
NEXTGEN HEALTHCARE INC. COM	65343C102	1,490.00	SYSTEMATIC	9/11/2019	20.86	21,553.89	22,529.56	0.00	-975.67	0
NIC INC	62914B100	330.00	SYSTEMATIC	3/4/2019	3.63	5,631.27	4,118.40	1,512.87	0.00	0
NIC INC	62914B100	375.00	SYSTEMATIC	8/23/2019	4.13	7,720.07	4,680.00	3,040.07	0.00	0
NIC INC	62914B100	1,070.00	SYSTEMATIC	9/11/2019	14.98	22,208.45	13,353.60	8,854.85	0.00	0
NOBLE CORP PLC	G65431101	7,990.00	SYSTEMATIC	4/8/2019	87.89	23,540.31	21,243.13	2,297.18	0.00	0
NORTHWESTERN CORP	668074305	35.00	SYSTEMATIC	8/23/2019	0.39	2,492.25	2,080.40	411.85	0.00	0
NORTHWESTERN CORP	668074305	305.00	SYSTEMATIC	9/11/2019	4.27	22,455.46	18,129.20	4,326.26	0.00	0
NOW INC	67011P100	1,855.00	SYSTEMATIC	9/11/2019	25.97	21,324.63	22,159.00	0.00	-834.37	0
NU SKIN ENTERPRISES INC	67018T105	485.00	SYSTEMATIC	9/11/2019	6.79	20,818.67	28,321.94	0.00	-7,503.27	0
NUANCE COMMUNICATIONS INC	67020Y100	135.00	SYSTEMATIC	6/14/2019	1.49	2,293.46	2,066.83	226.63	0.00	0
NUANCE COMMUNICATIONS INC	67020Y100	1,370.00	SYSTEMATIC	9/11/2019	19.18	23,790.92	20,974.54	2,816.38	0.00	0
OAKTREE SPECIALTY LENDING CORP	67401P108	1,565.00	SYSTEMATIC	5/10/2019	17.22	8,446.75	8,198.25	248.50	0.00	0
OAKTREE SPECIALTY LENDING CORP	67401P108	2,800.00	SYSTEMATIC	9/11/2019	39.20	14,576.49	14,662.75	0.00	-86.26	0
OCWEN FINANCIAL CORP	675746309	1,335.00	SYSTEMATIC	1/28/2019	14.69	2,309.26	1,788.90	520.36	0.00	0
OCWEN FINANCIAL CORP	675746309	1,580.00	SYSTEMATIC	1/29/2019	17.38	2,734.45	2,117.20	617.25	0.00	0
OCWEN FINANCIAL CORP	675746309	1,290.00	SYSTEMATIC	1/30/2019	14.19	2,151.52	1,728.60	422.92	0.00	0
OCWEN FINANCIAL CORP	675746309	2,310.00	SYSTEMATIC	5/10/2019	25.41	4,262.32	3,095.40	1,166.92	0.00	0

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OCWEN FINANCIAL CORP	675746309	1,385.00	SYSTEMATIC	5/13/2019	15.24	2,521.74	1,855.90	665.84	0.00	0
OCWEN FINANCIAL CORP	675746309	450.00	SYSTEMATIC	5/14/2019	4.95	823.89	603.00	220.89	0.00	0
OCWEN FINANCIAL CORP	675746309	3,785.00	SYSTEMATIC	7/19/2019	41.64	7,483.92	5,071.90	2,412.02	0.00	0
OCWEN FINANCIAL CORP	675746309	2,205.00	SYSTEMATIC	7/22/2019	24.26	4,348.16	2,954.70	1,393.46	0.00	0
OFFICE DEPOT INC	676220106	960.00	SYSTEMATIC	3/4/2019	10.56	3,294.09	2,476.80	817.29	0.00	0
OFFICE DEPOT INC	676220106	1,335.00	SYSTEMATIC	6/14/2019	14.69	2,529.63	3,444.30	0.00	-914.67	0
OFFICE DEPOT INC	676220106	10,080.00	SYSTEMATIC	9/11/2019	141.12	15,180.16	21,425.86	0.00	-6,245.70	0
OLIN CORP COM PAR \$1	680665205	150.00	SYSTEMATIC	1/28/2019	1.65	3,441.91	3,016.50	425.41	0.00	0
OLIN CORP COM PAR \$1	680665205	135.00	SYSTEMATIC	6/14/2019	1.49	2,996.66	2,714.85	281.81	0.00	0
OLIN CORP COM PAR \$1	680665205	1,330.00	SYSTEMATIC	9/11/2019	18.62	22,684.01	25,848.27	0.00	-3,164.26	0
ONEMAIN HLDGS INC	68268W103	60.00	SYSTEMATIC	7/19/2019	0.66	2,044.16	1,900.01	144.15	0.00	0
ONEMAIN HLDGS INC	68268W103	110.00	SYSTEMATIC	8/23/2019	1.21	4,338.94	3,483.35	855.59	0.00	0
ONEMAIN HLDGS INC	68268W103	560.00	SYSTEMATIC	9/11/2019	7.84	20,862.92	17,733.45	3,129.47	0.00	0
ORASURE TECHNOLOGIES INC	68554V108	700.00	SYSTEMATIC	3/4/2019	7.70	7,468.20	8,176.00	0.00	-707.80	0
ORASURE TECHNOLOGIES INC	68554V108	1,180.00	SYSTEMATIC	3/5/2019	12.98	12,850.15	13,782.40	0.00	-932.25	0
ORASURE TECHNOLOGIES INC	68554V108	2,705.00	SYSTEMATIC	9/11/2019	37.87	18,274.60	23,256.74	0.00	-4,982.14	0
ORTHOFIX MED INC	68752M108	435.00	SYSTEMATIC	9/11/2019	6.09	21,891.35	22,832.79	0.00	-941.44	0
OSI SYS INC	671044105	45.00	SYSTEMATIC	3/4/2019	0.50	3,907.53	3,298.50	609.03	0.00	0
OSI SYS INC	671044105	35.00	SYSTEMATIC	5/10/2019	0.39	3,598.84	2,565.50	1,033.34	0.00	0
OSI SYS INC	671044105	40.00	SYSTEMATIC	6/14/2019	0.44	4,482.83	2,932.00	1,550.83	0.00	0
OSI SYS INC	671044105	205.00	SYSTEMATIC	9/11/2019	2.87	21,738.97	15,026.50	6,712.47	0.00	0
OTTER TAIL CORPORATION	689648103	485.00	SYSTEMATIC	6/14/2019	5.34	25,032.68	24,520.96	511.72	0.00	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	785.00	SYSTEMATIC	3/4/2019	8.64	1,527.98	1,303.10	224.88	0.00	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	1,865.00	SYSTEMATIC	3/5/2019	20.52	3,563.59	3,095.90	467.69	0.00	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	245.00	SYSTEMATIC	3/6/2019	2.70	468.16	406.70	61.46	0.00	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	570.00	SYSTEMATIC	4/8/2019	6.27	1,232.07	946.20	285.87	0.00	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	1,770.00	SYSTEMATIC	4/9/2019	19.47	3,796.37	2,938.20	858.17	0.00	0
OVERSEAS SHIPHOLDING GROUP INC N	69036R863	1,495.00	SYSTEMATIC	4/10/2019	16.45	3,141.67	2,481.70	659.97	0.00	0
OWENS & MINOR INC	690732102	1,415.00	SYSTEMATIC	7/19/2019	15.57	4,045.11	8,956.95	0.00	-4,911.84	0
OWENS & MINOR INC	690732102	2,260.00	SYSTEMATIC	8/23/2019	24.86	10,810.25	14,247.24	0.00	-3,436.99	0
OWENS & MINOR INC	690732102	135.00	SYSTEMATIC	8/26/2019	1.49	648.38	834.79	0.00	-186.41	0

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OWENS & MINOR INC	690732102	4,450.00	SYSTEMATIC	9/11/2019	62.30	31,398.54	16,734.95	14,663.59	0.00	0
OWENS ILL INC	690768403	200.00	SYSTEMATIC	1/28/2019	2.20	3,872.91	3,448.00	424.91	0.00	0
OWENS ILL INC	690768403	1,395.00	SYSTEMATIC	6/14/2019	15.35	23,591.24	24,109.53	0.00	-518.29	0
PACIFIC CITY FINL	69406T408	335.00	SYSTEMATIC	1/28/2019	3.69	4,994.65	5,242.75	0.00	-248.10	0
PACIFIC CITY FINL	69406T408	270.00	SYSTEMATIC	3/4/2019	2.97	4,571.61	4,225.50	346.11	0.00	0
PACWEST BANCORP	695263103	665.00	SYSTEMATIC	9/11/2019	9.31	23,005.86	22,150.36	855.50	0.00	0
PATRICK INDS INC	703343103	575.00	SYSTEMATIC	9/11/2019	8.05	19,886.53	22,338.12	0.00	-2,451.59	0
PATTERSON COS INC	703395103	1,255.00	SYSTEMATIC	9/11/2019	17.57	20,865.19	24,764.09	0.00	-3,898.90	0
PBF ENERGY INC	69318G106	705.00	SYSTEMATIC	5/10/2019	7.76	21,899.51	23,010.54	0.00	-1,111.03	0
PBF ENERGY INC	69318G106	55.00	SYSTEMATIC	5/13/2019	0.61	1,651.30	1,736.88	0.00	-85.58	0
PC CONNECTION INC	69318J100	115.00	SYSTEMATIC	1/28/2019	1.27	3,682.98	3,418.95	264.03	0.00	0
PC CONNECTION INC	69318J100	130.00	SYSTEMATIC	5/10/2019	1.43	4,572.34	3,864.90	707.44	0.00	0
PC CONNECTION INC	69318J100	525.00	SYSTEMATIC	9/11/2019	7.35	18,992.00	16,324.33	2,667.67	0.00	0
PC MALL INC	69323K100	145.00	SYSTEMATIC	3/4/2019	1.60	4,804.91	2,553.45	2,251.46	0.00	0
PC MALL INC	69323K100	110.00	SYSTEMATIC	4/8/2019	1.21	3,974.77	1,937.10	2,037.67	0.00	0
PC MALL INC	69323K100	845.00	SYSTEMATIC	6/26/2019	14.37	29,268.33	17,290.04	11,978.29	0.00	0
PCB BANCORP COM	69320M109	440.00	SYSTEMATIC	9/11/2019	6.16	7,156.89	6,886.00	270.89	0.00	0
PDL BIOPHARMA INC	69329Y104	1,225.00	SYSTEMATIC	3/4/2019	13.48	4,420.59	3,552.50	868.09	0.00	0
PDL BIOPHARMA INC	69329Y104	890.00	SYSTEMATIC	7/19/2019	9.79	2,804.95	2,581.00	223.95	0.00	0
PDL BIOPHARMA INC	69329Y104	7,735.00	SYSTEMATIC	9/11/2019	108.29	16,985.70	22,514.82	0.00	-5,529.12	0
PEABODY ENERGY CORP NEW	704551100	1,130.00	SYSTEMATIC	9/11/2019	15.82	19,092.08	31,376.13	0.00	-12,284.05	0
PEAPACK GLADSTONE FINL CORP	704699107	95.00	SYSTEMATIC	5/10/2019	1.05	2,703.48	2,392.10	311.38	0.00	0
PEAPACK GLADSTONE FINL CORP	704699107	110.00	SYSTEMATIC	5/13/2019	1.21	3,112.93	2,769.80	343.13	0.00	0
PEAPACK GLADSTONE FINL CORP	704699107	620.00	SYSTEMATIC	9/11/2019	8.68	17,171.16	15,941.08	1,230.08	0.00	0
PENNYMAC FINL SERVICES, INC	70932M107	1,115.00	SYSTEMATIC	5/10/2019	12.27	25,907.82	23,607.03	2,300.79	0.00	0
PERFICIENT INC	71375U101	80.00	SYSTEMATIC	5/10/2019	0.88	2,472.40	1,780.80	691.60	0.00	0
PERFICIENT INC	71375U101	15.00	SYSTEMATIC	5/13/2019	0.17	459.24	333.90	125.34	0.00	0
PERFICIENT INC	71375U101	65.00	SYSTEMATIC	6/14/2019	0.72	2,060.25	1,446.90	613.35	0.00	0
PERFICIENT INC	71375U101	75.00	SYSTEMATIC	7/19/2019	0.83	2,644.35	1,669.50	974.85	0.00	0
PERFICIENT INC	71375U101	65.00	SYSTEMATIC	8/23/2019	0.72	2,382.47	1,446.90	935.57	0.00	0
PERFICIENT INC	71375U101	600.00	SYSTEMATIC	9/11/2019	8.40	22,515.13	13,356.00	9,159.13	0.00	0

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PHOTRONICS INC	719405102	1,310.00	SYSTEMATIC	4/8/2019	14.41	12,482.86	13,401.63	0.00	-918.77	0
PHOTRONICS INC	719405102	1,000.00	SYSTEMATIC	4/9/2019	11.00	9,537.74	10,230.25	0.00	-692.51	0
PITNEY BOWES INC	724479100	6,315.00	SYSTEMATIC	9/11/2019	88.41	25,486.81	33,528.27	0.00	-8,041.46	0
POINTS INTL LTD	730843208	330.00	SYSTEMATIC	1/28/2019	3.63	3,339.74	3,286.80	52.94	0.00	0
POINTS INTL LTD	730843208	265.00	SYSTEMATIC	3/4/2019	2.92	3,189.14	2,639.40	549.74	0.00	0
POINTS INTL LTD	730843208	235.00	SYSTEMATIC	6/14/2019	2.59	2,670.51	2,340.60	329.91	0.00	0
POINTS INTL LTD	730843208	585.00	SYSTEMATIC	9/11/2019	8.19	6,375.77	5,826.60	549.17	0.00	0
PORTLAND GEN ELEC CO PP	736508847	35.00	SYSTEMATIC	7/19/2019	0.39	1,951.76	1,604.75	347.01	0.00	0
PORTLAND GEN ELEC CO PP	736508847	420.00	SYSTEMATIC	9/11/2019	5.88	23,631.23	19,257.00	4,374.23	0.00	0
POWELL INDS INC	739128106	450.00	SYSTEMATIC	9/11/2019	6.30	16,238.36	16,835.80	0.00	-597.44	0
PRECISION DRILLING CORP	74022D308	1,765.00	SYSTEMATIC	3/4/2019	19.42	4,358.60	3,071.10	1,287.50	0.00	0
PRECISION DRILLING CORP	74022D308	260.00	SYSTEMATIC	3/5/2019	2.86	668.58	452.40	216.18	0.00	0
PRECISION DRILLING CORP	74022D308	13,470.00	SYSTEMATIC	9/11/2019	188.58	18,254.56	21,344.20	0.00	-3,089.64	0
PREFERRED BK LOS ANGELES CA	740367404	50.00	SYSTEMATIC	6/14/2019	0.55	2,323.49	2,167.50	155.99	0.00	0
PREFERRED BK LOS ANGELES CA	740367404	435.00	SYSTEMATIC	9/11/2019	6.09	21,743.45	19,277.70	2,465.75	0.00	0
PREMIER INC	74051N102	55.00	SYSTEMATIC	6/14/2019	0.61	2,046.29	2,054.25	0.00	-7.96	0
PREMIER INC	74051N102	620.00	SYSTEMATIC	9/11/2019	8.68	21,666.07	23,061.65	0.00	-1,395.58	0
PRESTIGE BRANDS HLDGS INC	74112D101	80.00	SYSTEMATIC	6/14/2019	0.88	2,456.26	2,470.40	0.00	-14.14	0
PRESTIGE BRANDS HLDGS INC	74112D101	85.00	SYSTEMATIC	8/23/2019	0.94	2,789.70	2,624.80	164.90	0.00	0
PRESTIGE BRANDS HLDGS INC	74112D101	675.00	SYSTEMATIC	9/11/2019	9.45	21,954.59	20,103.31	1,851.28	0.00	0
PROASSURANCE CORPORATION	74267C106	510.00	SYSTEMATIC	3/4/2019	5.61	20,676.97	20,685.60	0.00	-8.63	0
PROASSURANCE CORPORATION	74267C106	45.00	SYSTEMATIC	3/5/2019	0.50	1,835.20	1,825.20	10.00	0.00	0
PROGRESS SOFTWARE CORP	743312100	705.00	SYSTEMATIC	1/28/2019	7.76	24,381.03	25,020.45	0.00	-639.42	0
PROVIDENCE SVC CORP	743815102	50.00	SYSTEMATIC	6/14/2019	0.55	3,236.32	3,001.00	235.32	0.00	0
PROVIDENCE SVC CORP	743815102	40.00	SYSTEMATIC	8/23/2019	0.44	2,318.07	2,400.80	0.00	-82.73	0
PROVIDENCE SVC CORP	743815102	370.00	SYSTEMATIC	9/11/2019	5.18	21,224.98	21,919.26	0.00	-694.28	0
QUAD / GRAPHICS INC CL A	747301109	2,580.00	SYSTEMATIC	8/23/2019	28.38	22,770.60	29,937.92	0.00	-7,167.32	0
QUAD / GRAPHICS INC CL A	747301109	285.00	SYSTEMATIC	8/26/2019	3.14	2,621.96	2,257.54	364.42	0.00	0
QUANEX BUILDING PRODUCTS	747619104	225.00	SYSTEMATIC	5/10/2019	2.48	3,728.91	3,057.75	671.16	0.00	0
QUANEX BUILDING PRODUCTS	747619104	50.00	SYSTEMATIC	5/13/2019	0.55	811.92	679.50	132.42	0.00	0
QUANEX BUILDING PRODUCTS	747619104	1,095.00	SYSTEMATIC	9/11/2019	15.33	19,584.76	14,881.05	4,703.71	0.00	0

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QUINSTREET INC	74874Q100	150.00	SYSTEMATIC	1/28/2019	1.65	2,713.54	2,434.50	279.04	0.00	0
QUINSTREET INC	74874Q100	1,815.00	SYSTEMATIC	6/14/2019	19.97	29,264.21	27,891.79	1,372.42	0.00	0
RADIAN GROUP INC	750236101	155.00	SYSTEMATIC	4/8/2019	1.71	3,346.24	2,535.80	810.44	0.00	0
RADIAN GROUP INC	750236101	90.00	SYSTEMATIC	6/14/2019	0.99	2,073.72	1,472.40	601.32	0.00	0
RADIAN GROUP INC	750236101	1,005.00	SYSTEMATIC	9/11/2019	14.07	22,618.06	16,441.80	6,176.26	0.00	0
RADIANT LOGISTICS INC	75025X100	3,890.00	SYSTEMATIC	9/11/2019	54.46	18,811.64	24,303.08	0.00	-5,491.44	0
RALPH LAUREN CORP	751212101	30.00	SYSTEMATIC	4/8/2019	0.33	3,821.32	3,103.80	717.52	0.00	0
RALPH LAUREN CORP	751212101	250.00	SYSTEMATIC	9/11/2019	3.50	23,641.01	25,410.06	0.00	-1,769.05	0
RANGE RESOURCES CORP	75281A109	5,065.00	SYSTEMATIC	9/11/2019	70.91	19,834.12	30,587.09	0.00	-10,752.97	0
RAYONIER ADVANCED MATLS INC	75508B104	4,295.00	SYSTEMATIC	8/23/2019	47.25	12,814.29	21,543.72	0.00	-8,729.43	0
RAYONIER ADVANCED MATLS INC	75508B104	215.00	SYSTEMATIC	8/26/2019	2.37	630.61	1,078.44	0.00	-447.83	0
RBB BANCORP	74930B105	95.00	SYSTEMATIC	3/4/2019	1.05	2,077.60	1,669.15	408.45	0.00	0
RBB BANCORP	74930B105	130.00	SYSTEMATIC	3/5/2019	1.43	2,816.93	2,284.10	532.83	0.00	0
RBB BANCORP	74930B105	445.00	SYSTEMATIC	9/11/2019	6.23	8,226.09	7,818.65	407.44	0.00	0
REALOGY HLDGS CORP	75605Y106	3,945.00	SYSTEMATIC	9/11/2019	55.23	19,393.21	30,915.69	0.00	-11,522.48	0
RED ROBIN GOURMET BURGERS INC	75689M101	95.00	SYSTEMATIC	5/10/2019	1.05	3,212.82	2,538.40	674.42	0.00	0
RED ROBIN GOURMET BURGERS INC	75689M101	120.00	SYSTEMATIC	7/19/2019	1.32	3,617.16	3,206.40	410.76	0.00	0
RED ROBIN GOURMET BURGERS INC	75689M101	80.00	SYSTEMATIC	8/23/2019	0.88	2,658.12	2,137.60	520.52	0.00	0
RED ROBIN GOURMET BURGERS INC	75689M101	675.00	SYSTEMATIC	9/11/2019	9.45	22,298.83	18,520.48	3,778.35	0.00	0
REGAL BELOIT CORP WISCONSIN	758750103	25.00	SYSTEMATIC	7/19/2019	0.28	2,029.57	1,751.25	278.32	0.00	0
REGAL BELOIT CORP WISCONSIN	758750103	285.00	SYSTEMATIC	9/11/2019	3.99	20,623.88	19,964.25	659.63	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	130.00	SYSTEMATIC	1/28/2019	1.43	3,486.93	3,341.00	145.93	0.00	0
RENEWABLE ENERGY GROUP INC	75972A301	145.00	SYSTEMATIC	6/14/2019	1.60	1,983.13	3,726.50	0.00	-1,743.37	0
RENEWABLE ENERGY GROUP INC	75972A301	1,330.00	SYSTEMATIC	8/23/2019	14.63	14,217.27	29,929.75	0.00	-15,712.48	0
RENT A CTR INC NEW	76009N100	135.00	SYSTEMATIC	4/8/2019	1.49	2,818.66	2,337.73	480.93	0.00	0
RENT A CTR INC NEW	76009N100	135.00	SYSTEMATIC	5/10/2019	1.49	3,531.14	2,337.73	1,193.41	0.00	0
RENT A CTR INC NEW	76009N100	25.00	SYSTEMATIC	5/13/2019	0.28	637.20	432.91	204.29	0.00	0
RENT A CTR INC NEW	76009N100	155.00	SYSTEMATIC	6/14/2019	1.71	3,914.69	2,684.06	1,230.63	0.00	0
RENT A CTR INC NEW	76009N100	550.00	SYSTEMATIC	9/11/2019	7.70	13,665.01	9,524.09	4,140.92	0.00	0
RESOLUTE FST PRODS INC	76117W109	3,645.00	SYSTEMATIC	9/11/2019	51.03	16,533.37	26,614.33	0.00	-10,080.96	0
RESOURCES CONNECTION INC	76122Q105	430.00	SYSTEMATIC	6/14/2019	4.73	6,760.53	7,158.15	0.00	-397.62	0

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RESOURCES CONNECTION INC	76122Q105	1,170.00	SYSTEMATIC	9/11/2019	16.38	19,569.01	19,534.47	34.54	0.00	0
RETAIL PPTYS AMER INC REIT	76131V202	1,930.00	SYSTEMATIC	9/11/2019	27.02	22,572.81	23,605.25	0.00	-1,032.44	0
REXNORD CORP NEW	76169B102	130.00	SYSTEMATIC	6/14/2019	1.43	3,700.89	2,983.50	717.39	0.00	0
REXNORD CORP NEW	76169B102	745.00	SYSTEMATIC	8/23/2019	8.20	19,597.18	17,148.88	2,448.30	0.00	0
REXNORD CORP NEW	76169B102	65.00	SYSTEMATIC	8/26/2019	0.72	1,711.81	1,586.72	125.09	0.00	0
RLJ LODGING TR COM	74965L101	1,290.00	SYSTEMATIC	9/11/2019	18.06	21,447.09	21,319.32	127.77	0.00	0
RR DONNELLEY & SONS CO	257867200	505.00	SYSTEMATIC	3/4/2019	5.56	2,714.94	1,999.80	715.14	0.00	0
RR DONNELLEY & SONS CO	257867200	75.00	SYSTEMATIC	3/5/2019	0.83	400.21	297.00	103.21	0.00	0
RR DONNELLEY & SONS CO	257867200	1,760.00	SYSTEMATIC	8/23/2019	19.36	3,591.38	6,969.60	0.00	-3,378.22	0
RR DONNELLEY & SONS CO	257867200	8,235.00	SYSTEMATIC	9/11/2019	115.29	22,448.14	26,438.05	0.00	-3,989.91	0
SABRA HEALTH CARE REIT INC	78573L106	130.00	SYSTEMATIC	6/14/2019	1.43	2,493.21	2,142.40	350.81	0.00	0
SABRA HEALTH CARE REIT INC	78573L106	1,205.00	SYSTEMATIC	8/23/2019	13.26	26,005.52	20,314.52	5,691.00	0.00	0
SALLY BEAUTY HLDGS INC	79546E104	160.00	SYSTEMATIC	6/14/2019	1.76	2,321.39	2,728.00	0.00	-406.61	0
SALLY BEAUTY HLDGS INC	79546E104	1,240.00	SYSTEMATIC	9/11/2019	17.36	15,903.91	19,864.16	0.00	-3,960.25	0
SANDY SPRING BANCORP INC	800363103	705.00	SYSTEMATIC	9/11/2019	9.87	23,748.13	23,093.85	654.28	0.00	0
SANMINA CORP	801056102	145.00	SYSTEMATIC	3/4/2019	1.60	4,592.80	3,488.70	1,104.10	0.00	0
SANMINA CORP	801056102	765.00	SYSTEMATIC	9/11/2019	10.71	22,839.36	18,405.90	4,433.46	0.00	0
SCANSOURCE INC	806037107	145.00	SYSTEMATIC	8/23/2019	1.60	4,254.48	4,985.10	0.00	-730.62	0
SCANSOURCE INC	806037107	610.00	SYSTEMATIC	9/11/2019	8.54	17,406.59	20,801.11	0.00	-3,394.52	0
SCHNITZER STEEL INDS INC CL A	806882106	140.00	SYSTEMATIC	7/19/2019	1.54	3,473.92	3,017.00	456.92	0.00	0
SCHNITZER STEEL INDS INC CL A	806882106	920.00	SYSTEMATIC	9/11/2019	12.88	20,705.09	20,135.71	569.38	0.00	0
SEACOR HOLDINGS INC	811904101	370.00	SYSTEMATIC	5/10/2019	4.07	16,559.63	13,690.00	2,869.63	0.00	0
SEACOR HOLDINGS INC	811904101	180.00	SYSTEMATIC	5/13/2019	1.98	7,893.50	6,660.00	1,233.50	0.00	0
SELECT MED HLDGS CORP	81619Q105	135.00	SYSTEMATIC	6/14/2019	1.49	2,009.96	2,072.25	0.00	-62.29	0
SELECT MED HLDGS CORP	81619Q105	175.00	SYSTEMATIC	8/23/2019	1.93	2,802.25	2,686.25	116.00	0.00	0
SELECT MED HLDGS CORP	81619Q105	1,375.00	SYSTEMATIC	9/11/2019	19.25	22,997.77	20,868.61	2,129.16	0.00	0
SENIOR HOUSING PROP TRUST	81721M109	305.00	SYSTEMATIC	7/19/2019	3.36	2,551.17	3,574.60	0.00	-1,023.43	0
SENIOR HOUSING PROP TRUST	81721M109	2,760.00	SYSTEMATIC	9/11/2019	38.64	24,028.06	28,732.63	0.00	-4,704.57	0
SHOE CARNIVAL INC	824889109	110.00	SYSTEMATIC	1/28/2019	1.21	4,301.56	3,686.10	615.46	0.00	0
SHOE CARNIVAL INC	824889109	370.00	SYSTEMATIC	7/19/2019	4.07	10,366.03	12,398.70	0.00	-2,032.67	0
SHOE CARNIVAL INC	824889109	210.00	SYSTEMATIC	7/22/2019	2.31	5,713.83	7,320.26	0.00	-1,606.43	0

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SHUTTERSTOCK INC	825690100	635.00	SYSTEMATIC	9/11/2019	8.89	22,323.59	22,023.77	299.82	0.00	0
SIERRA WIRELESS INC	826516106	1,460.00	SYSTEMATIC	9/11/2019	20.44	15,603.03	16,664.19	0.00	-1,061.16	0
SIGNET JEWELERS LTD	G81276100	120.00	SYSTEMATIC	6/14/2019	1.32	2,351.83	3,812.40	0.00	-1,460.57	0
SIGNET JEWELERS LTD	G81276100	1,195.00	SYSTEMATIC	9/11/2019	16.73	16,760.72	26,091.81	0.00	-9,331.09	0
SINCLAIR BROADCAST GROUP CL A	829226109	210.00	SYSTEMATIC	4/8/2019	2.31	8,824.39	5,531.40	3,292.99	0.00	0
SINCLAIR BROADCAST GROUP CL A	829226109	570.00	SYSTEMATIC	5/10/2019	6.27	35,106.65	15,013.80	20,092.85	0.00	0
SITE CENTERS CORP	82981J109	235.00	SYSTEMATIC	8/23/2019	2.59	3,206.88	3,192.83	14.05	0.00	0
SITE CENTERS CORP	82981J109	1,610.00	SYSTEMATIC	9/11/2019	22.54	22,951.68	21,872.50	1,079.18	0.00	0
SM ENERGY CO	78454L100	135.00	SYSTEMATIC	1/28/2019	1.49	2,573.78	2,089.80	483.98	0.00	0
SM ENERGY CO	78454L100	2,345.00	SYSTEMATIC	9/11/2019	32.83	23,909.12	32,578.48	0.00	-8,669.36	0
SOUTHWESTERN ENERGY CO	845467109	615.00	SYSTEMATIC	6/14/2019	6.77	2,016.59	2,097.15	0.00	-80.56	0
SOUTHWESTERN ENERGY CO	845467109	11,785.00	SYSTEMATIC	9/11/2019	164.99	22,579.58	32,415.06	0.00	-9,835.48	0
SP PLUS CORP	78469C103	195.00	SYSTEMATIC	3/4/2019	2.15	6,703.05	5,760.30	942.75	0.00	0
SP PLUS CORP	78469C103	335.00	SYSTEMATIC	3/5/2019	3.69	11,538.11	9,895.90	1,642.21	0.00	0
SP PLUS CORP	78469C103	140.00	SYSTEMATIC	3/6/2019	1.54	4,824.83	4,135.60	689.23	0.00	0
SPARTANNASH CO	847215100	160.00	SYSTEMATIC	1/28/2019	1.76	3,352.93	2,748.80	604.13	0.00	0
SPARTANNASH CO	847215100	2,010.00	SYSTEMATIC	9/11/2019	28.14	21,599.01	31,990.53	0.00	-10,391.52	0
SPECTRUM BRANDS HOLDINGS, INC.	84790A105	400.00	SYSTEMATIC	9/11/2019	5.60	22,313.93	23,729.52	0.00	-1,415.59	0
SPIRIT RLTY CAP INC NEW	84860W300	585.00	SYSTEMATIC	5/10/2019	6.44	24,275.87	20,621.25	3,654.62	0.00	0
SPIRIT RLTY CAP INC NEW	84860W300	40.00	SYSTEMATIC	5/13/2019	0.44	1,652.01	1,410.00	242.01	0.00	0
SPROUTS FMRS MKT INC	85208M102	1,250.00	SYSTEMATIC	9/11/2019	17.50	23,094.52	28,266.27	0.00	-5,171.75	0
STEELCASE INC	858155203	900.00	SYSTEMATIC	7/19/2019	9.90	14,787.68	15,657.03	0.00	-869.35	0
STEELCASE INC	858155203	545.00	SYSTEMATIC	7/22/2019	6.00	9,160.17	9,502.23	0.00	-342.06	0
STEPAN CO	858586100	35.00	SYSTEMATIC	1/28/2019	0.39	2,978.51	2,590.00	388.51	0.00	0
STEPAN CO	858586100	225.00	SYSTEMATIC	3/4/2019	2.48	21,153.86	16,650.00	4,503.86	0.00	0
STEPAN CO	858586100	45.00	SYSTEMATIC	3/5/2019	0.50	4,235.82	3,330.00	905.82	0.00	0
STERLING BANCORP DEL	85917A100	120.00	SYSTEMATIC	6/14/2019	1.32	2,463.42	2,305.00	158.42	0.00	0
STERLING BANCORP DEL	85917A100	1,135.00	SYSTEMATIC	9/11/2019	15.89	21,843.75	21,801.42	42.33	0.00	0
STERLING CONSTRUCTION CO	859241101	230.00	SYSTEMATIC	7/19/2019	2.53	2,923.74	2,504.70	419.04	0.00	0
STERLING CONSTRUCTION CO	859241101	135.00	SYSTEMATIC	7/22/2019	1.49	1,644.47	1,470.15	174.32	0.00	0
STERLING CONSTRUCTION CO	859241101	1,320.00	SYSTEMATIC	9/11/2019	18.48	15,200.80	14,785.97	414.83	0.00	0

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STIFEL FINANCIAL CORP	860630102	475.00	SYSTEMATIC	1/28/2019	5.23	22,520.55	19,674.50	2,846.05	0.00	0
STRATASYS LTD	M85548101	290.00	SYSTEMATIC	3/4/2019	3.19	8,187.26	5,222.90	2,964.36	0.00	0
STRATASYS LTD	M85548101	165.00	SYSTEMATIC	7/19/2019	1.82	4,875.64	2,971.65	1,903.99	0.00	0
STRATASYS LTD	M85548101	970.00	SYSTEMATIC	9/11/2019	13.58	23,353.23	19,028.00	4,325.23	0.00	0
SUMMIT HOTEL PPTYS INC COM	866082100	2,075.00	SYSTEMATIC	9/11/2019	29.05	23,500.96	20,189.75	3,311.21	0.00	0
SUNCOKE ENERGY INC	86722A103	470.00	SYSTEMATIC	7/19/2019	5.17	4,074.39	4,018.50	55.89	0.00	0
SUNCOKE ENERGY INC	86722A103	2,395.00	SYSTEMATIC	8/23/2019	26.35	15,502.26	20,572.37	0.00	-5,070.11	0
SUNCOKE ENERGY INC	86722A103	210.00	SYSTEMATIC	8/26/2019	2.31	1,348.76	1,739.54	0.00	-390.78	0
SUNSTONE HOTEL INVESTORS INC	867892101	1,690.00	SYSTEMATIC	9/11/2019	23.66	22,419.07	23,455.66	0.00	-1,036.59	0
SUPERNUS PHARMACEUTICALS INC	868459108	755.00	SYSTEMATIC	9/11/2019	10.57	20,592.95	23,695.71	0.00	-3,102.76	0
SYKES ENTERPRISES INC	871237103	85.00	SYSTEMATIC	8/23/2019	0.94	2,466.72	2,102.05	364.67	0.00	0
SYKES ENTERPRISES INC	871237103	760.00	SYSTEMATIC	9/11/2019	10.64	22,568.49	18,794.80	3,773.69	0.00	0
SYNAPTICS INC	87157D109	105.00	SYSTEMATIC	8/23/2019	1.16	3,649.31	3,907.05	0.00	-257.74	0
SYNAPTICS INC	87157D109	640.00	SYSTEMATIC	9/11/2019	8.96	22,441.77	23,188.20	0.00	-746.43	0
SYNOVUS FINL CORP	87161C501	685.00	SYSTEMATIC	9/11/2019	9.59	24,540.30	22,098.93	2,441.37	0.00	0
TAILORED BRANDS INC	87403A107	3,305.00	SYSTEMATIC	9/11/2019	46.27	18,196.95	30,897.66	0.00	-12,700.71	0
TARO PHARMACEUTICAL INDUS	M8737E108	30.00	SYSTEMATIC	4/8/2019	0.33	3,193.09	2,539.20	653.89	0.00	0
TARO PHARMACEUTICAL INDUS	M8737E108	255.00	SYSTEMATIC	9/11/2019	3.57	20,607.65	21,797.44	0.00	-1,189.79	0
TCF FINL CORP	872275102	1,040.00	SYSTEMATIC	3/4/2019	11.44	23,930.81	20,269.60	3,661.21	0.00	0
TECH DATA CORP	878237106	35.00	SYSTEMATIC	4/8/2019	0.39	3,721.11	2,863.35	857.76	0.00	0
TECH DATA CORP	878237106	225.00	SYSTEMATIC	9/11/2019	3.15	22,525.63	18,407.25	4,118.38	0.00	0
TEGNA INC	87901J105	290.00	SYSTEMATIC	4/8/2019	3.19	4,079.95	3,152.30	927.65	0.00	0
TEGNA INC	87901J105	215.00	SYSTEMATIC	7/19/2019	2.37	3,282.78	2,337.05	945.73	0.00	0
TEGNA INC	87901J105	1,465.00	SYSTEMATIC	9/11/2019	20.51	23,126.01	16,094.62	7,031.39	0.00	0
TELEPHONE & DATA	879433829	685.00	SYSTEMATIC	8/23/2019	7.54	16,913.86	22,289.90	0.00	-5,376.04	0
TELEPHONE & DATA	879433829	80.00	SYSTEMATIC	8/26/2019	0.88	2,000.06	2,558.96	0.00	-558.90	0
TENET HEALTHCARE CORP	88033G407	195.00	SYSTEMATIC	3/4/2019	2.15	5,515.90	3,342.30	2,173.60	0.00	0
TENET HEALTHCARE CORP	88033G407	95.00	SYSTEMATIC	4/8/2019	1.05	2,852.71	1,628.30	1,224.41	0.00	0
TENET HEALTHCARE CORP	88033G407	1,140.00	SYSTEMATIC	9/11/2019	15.96	22,532.77	21,001.69	1,531.08	0.00	0
TEREX CORP NEW	880779103	685.00	SYSTEMATIC	5/10/2019	7.54	21,923.37	18,885.45	3,037.92	0.00	0
TEREX CORP NEW	880779103	80.00	SYSTEMATIC	5/13/2019	0.88	2,475.71	2,205.60	270.11	0.00	0

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TEXAS CAPITAL BANCSHARES INC	88224Q107	400.00	SYSTEMATIC	9/11/2019	5.60	20,841.96	24,389.79	0.00	-3,547.83	0
THE BANK OF N.T. BUTTERFIELD &	G0772R208	660.00	SYSTEMATIC	3/4/2019	7.26	26,133.81	20,691.00	5,442.81	0.00	0
THE BANK OF N.T. BUTTERFIELD &	G0772R208	815.00	SYSTEMATIC	9/11/2019	11.41	22,775.51	22,471.59	303.92	0.00	0
THIRD POINT REINSURANCE LTD	G8827U100	2,165.00	SYSTEMATIC	9/11/2019	30.31	21,294.49	25,218.22	0.00	-3,923.73	0
TILLYS INC	886885102	985.00	SYSTEMATIC	7/19/2019	10.84	7,902.58	10,697.10	0.00	-2,794.52	0
TILLYS INC	886885102	560.00	SYSTEMATIC	7/22/2019	6.16	4,475.08	6,081.60	0.00	-1,606.52	0
TITAN INTERNATIONAL INC	88830M102	1,680.00	SYSTEMATIC	4/8/2019	18.48	10,679.40	7,828.80	2,850.60	0.00	0
TITAN INTERNATIONAL INC	88830M102	1,520.00	SYSTEMATIC	4/9/2019	16.72	9,853.57	7,083.20	2,770.37	0.00	0
TITAN MACHY INC	88830R101	325.00	SYSTEMATIC	5/10/2019	3.58	5,438.98	5,435.99	2.99	0.00	0
TITAN MACHY INC	88830R101	90.00	SYSTEMATIC	5/13/2019	0.99	1,500.66	1,505.35	0.00	-4.69	0
TITAN MACHY INC	88830R101	1,100.00	SYSTEMATIC	8/23/2019	12.10	19,846.99	18,621.17	1,225.82	0.00	0
TIVITY HEALTH INC	88870R102	160.00	SYSTEMATIC	5/10/2019	1.76	3,558.74	3,969.60	0.00	-410.86	0
TIVITY HEALTH INC	88870R102	20.00	SYSTEMATIC	5/13/2019	0.22	421.84	496.20	0.00	-74.36	0
TIVITY HEALTH INC	88870R102	165.00	SYSTEMATIC	8/23/2019	1.82	3,047.41	4,093.65	0.00	-1,046.24	0
TIVITY HEALTH INC	88870R102	1,200.00	SYSTEMATIC	9/11/2019	16.80	19,914.78	25,734.45	0.00	-5,819.67	0
TIVO CORP	88870P106	280.00	SYSTEMATIC	7/19/2019	3.08	2,082.95	2,634.80	0.00	-551.85	0
TIVO CORP	88870P106	3,095.00	SYSTEMATIC	9/11/2019	43.33	25,211.34	27,561.50	0.00	-2,350.16	0
TREDEGAR CORPORATION	894650100	615.00	SYSTEMATIC	5/10/2019	6.77	10,760.60	9,753.90	1,006.70	0.00	0
TREDEGAR CORPORATION	894650100	490.00	SYSTEMATIC	5/13/2019	5.39	8,369.31	7,947.32	421.99	0.00	0
TREEHOUSE FOODS INC	89469A104	445.00	SYSTEMATIC	9/11/2019	6.23	24,873.20	22,770.62	2,102.58	0.00	0
TRICO BANCSHARES	896095106	545.00	SYSTEMATIC	9/11/2019	7.63	19,050.62	19,840.52	0.00	-789.90	0
TRIMAS CORP	896215209	90.00	SYSTEMATIC	7/19/2019	0.99	2,750.87	2,456.10	294.77	0.00	0
TRIMAS CORP	896215209	740.00	SYSTEMATIC	8/23/2019	8.14	21,655.58	20,194.60	1,460.98	0.00	0
TRINSEO SA	L9340P101	745.00	SYSTEMATIC	9/11/2019	10.43	27,218.75	31,028.95	0.00	-3,810.20	0
TRIPADVISOR INC	896945201	575.00	SYSTEMATIC	9/11/2019	8.05	21,772.49	22,394.30	0.00	-621.81	0
TRIPLE-S MGMT CORP	896749108	65.00	SYSTEMATIC	1/28/2019	0.72	1,288.72	1,130.35	158.37	0.00	0
TRIPLE-S MGMT CORP	896749108	185.00	SYSTEMATIC	1/29/2019	2.04	3,675.06	3,217.15	457.91	0.00	0
TRIPLE-S MGMT CORP	896749108	135.00	SYSTEMATIC	4/8/2019	1.49	3,137.83	2,347.65	790.18	0.00	0
TRIPLE-S MGMT CORP	896749108	285.00	SYSTEMATIC	4/9/2019	3.14	6,604.32	4,956.15	1,648.17	0.00	0
TRIPLE-S MGMT CORP	896749108	475.00	SYSTEMATIC	4/10/2019	5.23	10,910.53	8,260.25	2,650.28	0.00	0
TRUEBLUE INC	89785X101	1,045.00	SYSTEMATIC	9/11/2019	14.63	20,853.58	23,379.90	0.00	-2,526.32	0

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TTM TECHNOLOGIES	87305R109	2,120.00	SYSTEMATIC	9/11/2019	29.68	24,286.21	22,347.56	1,938.65	0.00	0
TURTLE BEACH CORP	900450206	2,235.00	SYSTEMATIC	9/11/2019	31.29	19,613.95	23,673.99	0.00	-4,060.04	0
TUTOR PERINI CORP	901109108	1,115.00	SYSTEMATIC	5/10/2019	12.27	21,867.58	17,806.55	4,061.03	0.00	0
TUTOR PERINI CORP	901109108	185.00	SYSTEMATIC	5/13/2019	2.04	3,184.13	2,954.45	229.68	0.00	0
TWO HBRS INVT CORP	90187B408	1,845.00	SYSTEMATIC	6/14/2019	20.30	23,037.79	23,784.43	0.00	-746.64	0
U S PHYSICAL THERAPY INC	90337L108	30.00	SYSTEMATIC	7/19/2019	0.33	3,753.68	3,070.50	683.18	0.00	0
U S PHYSICAL THERAPY INC	90337L108	25.00	SYSTEMATIC	8/23/2019	0.28	3,390.17	2,558.75	831.42	0.00	0
U S PHYSICAL THERAPY INC	90337L108	160.00	SYSTEMATIC	9/11/2019	2.24	21,877.30	16,376.00	5,501.30	0.00	0
UNISYS	909214306	925.00	SYSTEMATIC	6/14/2019	10.18	8,656.80	10,757.75	0.00	-2,100.95	0
UNISYS	909214306	1,285.00	SYSTEMATIC	6/17/2019	14.14	11,879.87	14,419.93	0.00	-2,540.06	0
UNISYS	909214306	255.00	SYSTEMATIC	6/18/2019	2.81	2,320.84	2,541.90	0.00	-221.06	0
UNISYS	909214306	2,760.00	SYSTEMATIC	9/11/2019	38.64	19,584.55	21,767.84	0.00	-2,183.29	0
UNIT CORP	909218109	2,770.00	SYSTEMATIC	8/23/2019	30.47	9,179.30	34,479.50	0.00	-25,300.20	0
UNIT CORP	909218109	225.00	SYSTEMATIC	8/26/2019	2.48	721.60	1,669.05	0.00	-947.45	0
UNITED COMMUNITY BANK	90984P303	885.00	SYSTEMATIC	9/11/2019	12.39	23,218.37	24,872.84	0.00	-1,654.47	0
UNITED COMMUNITY FINANCIAL	909839102	315.00	SYSTEMATIC	1/28/2019	3.47	2,844.29	2,787.75	56.54	0.00	0
UNITED COMMUNITY FINANCIAL	909839102	1,185.00	SYSTEMATIC	9/11/2019	16.59	11,371.02	10,487.25	883.77	0.00	0
UNITED STATES CELLULAR CORP	911684108	530.00	SYSTEMATIC	4/8/2019	5.83	25,191.01	27,146.75	0.00	-1,955.74	0
UNITED THERAPEUTICS CORP DEL	91307C102	285.00	SYSTEMATIC	8/23/2019	3.14	23,427.16	29,309.97	0.00	-5,882.81	0
UNIVERSAL ELECTRONICS INC	913483103	480.00	SYSTEMATIC	9/11/2019	6.72	21,448.83	21,973.01	0.00	-524.18	0
URBAN OUTFITTERS INC	917047102	640.00	SYSTEMATIC	9/11/2019	8.96	15,261.12	20,851.86	0.00	-5,590.74	0
US STEEL CORP	912909108	1,785.00	SYSTEMATIC	9/11/2019	24.99	20,305.73	30,332.80	0.00	-10,027.07	0
USA TRUCK INC	902925106	1,165.00	SYSTEMATIC	8/23/2019	12.82	9,252.69	17,444.36	0.00	-8,191.67	0
USA TRUCK INC	902925106	255.00	SYSTEMATIC	8/26/2019	2.81	2,008.30	2,428.57	0.00	-420.27	0
USANA INC CDT-SHS	90328M107	40.00	SYSTEMATIC	8/23/2019	0.44	2,681.43	4,709.20	0.00	-2,027.77	0
USANA INC CDT-SHS	90328M107	330.00	SYSTEMATIC	9/11/2019	4.62	23,183.99	31,771.86	0.00	-8,587.87	0
VAALCO ENERGY INC	91851C201	1,490.00	SYSTEMATIC	1/28/2019	16.39	2,729.25	2,190.30	538.95	0.00	0
VAALCO ENERGY INC	91851C201	110.00	SYSTEMATIC	1/29/2019	1.21	199.36	161.70	37.66	0.00	0
VAALCO ENERGY INC	91851C201	1,415.00	SYSTEMATIC	3/4/2019	15.57	3,188.08	2,080.05	1,108.03	0.00	0
VAALCO ENERGY INC	91851C201	3,675.00	SYSTEMATIC	3/5/2019	40.43	8,455.68	5,402.25	3,053.43	0.00	0
VAALCO ENERGY INC	91851C201	510.00	SYSTEMATIC	3/6/2019	5.61	1,157.53	749.70	407.83	0.00	0

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VANDA PHARMACEUTICALS INC	921659108	270.00	SYSTEMATIC	8/23/2019	2.97	4,009.17	3,850.20	158.97	0.00	0
VANDA PHARMACEUTICALS INC	921659108	1,450.00	SYSTEMATIC	9/11/2019	20.30	19,655.79	21,238.81	0.00	-1,583.02	0
VERA BRADLEY INC	92335C106	390.00	SYSTEMATIC	3/4/2019	4.29	3,695.82	3,342.30	353.52	0.00	0
VERA BRADLEY INC	92335C106	255.00	SYSTEMATIC	3/5/2019	2.81	2,501.00	2,185.35	315.65	0.00	0
VERA BRADLEY INC	92335C106	1,955.00	SYSTEMATIC	9/11/2019	27.37	17,274.02	16,754.35	519.67	0.00	0
VERINT SYSTEMS INC	92343X100	420.00	SYSTEMATIC	9/11/2019	5.88	19,141.52	23,340.37	0.00	-4,198.85	0
VERITIV CORP	923454102	245.00	SYSTEMATIC	1/28/2019	2.70	7,993.45	6,117.65	1,875.80	0.00	0
VERITIV CORP	923454102	505.00	SYSTEMATIC	1/29/2019	5.56	16,446.17	12,609.85	3,836.32	0.00	0
VERITIV CORP	923454102	975.00	SYSTEMATIC	9/11/2019	13.65	16,190.51	16,733.15	0.00	-542.64	0
VERSO PAPER CORP	92531L207	1,250.00	SYSTEMATIC	8/23/2019	13.75	12,888.23	27,291.02	0.00	-14,402.79	0
VERSO PAPER CORP	92531L207	110.00	SYSTEMATIC	8/26/2019	1.21	1,135.13	1,898.66	0.00	-763.53	0
VIRTUS INVT PARTNERS INC	92828Q109	210.00	SYSTEMATIC	3/4/2019	2.31	21,730.78	16,680.30	5,050.48	0.00	0
VIRTUS INVT PARTNERS INC	92828Q109	60.00	SYSTEMATIC	3/5/2019	0.66	6,192.59	4,765.80	1,426.79	0.00	0
VIRTUS INVT PARTNERS INC	92828Q109	215.00	SYSTEMATIC	9/11/2019	3.01	23,762.59	23,009.86	752.73	0.00	0
VISHAY INTERTECHNOLOGY	928298108	1,460.00	SYSTEMATIC	9/11/2019	20.44	24,171.25	25,823.31	0.00	-1,652.06	0
VISHAY PRECISION GROUP INC	92835K103	110.00	SYSTEMATIC	1/28/2019	1.21	3,525.20	3,325.30	199.90	0.00	0
VISHAY PRECISION GROUP INC	92835K103	100.00	SYSTEMATIC	5/10/2019	1.10	4,060.51	3,023.00	1,037.51	0.00	0
VISHAY PRECISION GROUP INC	92835K103	105.00	SYSTEMATIC	7/19/2019	1.16	4,196.87	3,174.15	1,022.72	0.00	0
VISHAY PRECISION GROUP INC	92835K103	645.00	SYSTEMATIC	9/11/2019	9.03	21,559.32	20,184.62	1,374.70	0.00	0
VITAMIN SHOPPE INC	92849E101	815.00	SYSTEMATIC	3/4/2019	8.97	5,982.67	3,863.10	2,119.57	0.00	0
VITAMIN SHOPPE INC	92849E101	3,240.00	SYSTEMATIC	8/12/2019	55.08	20,777.74	15,997.65	4,780.09	0.00	0
W & T OFFSHORE INC	92922P106	1,090.00	SYSTEMATIC	4/8/2019	11.99	7,382.92	4,490.80	2,892.12	0.00	0
W & T OFFSHORE INC	92922P106	4,930.00	SYSTEMATIC	9/11/2019	69.02	21,523.93	22,107.66	0.00	-583.73	0
WABASH NATL CORP	929566107	190.00	SYSTEMATIC	7/19/2019	2.09	2,877.89	2,485.20	392.69	0.00	0
WABASH NATL CORP	929566107	1,510.00	SYSTEMATIC	9/11/2019	21.14	20,695.63	19,965.17	730.46	0.00	0
WADDELL & REED FINL INC CL A	930059100	1,285.00	SYSTEMATIC	9/11/2019	17.99	21,595.26	23,232.80	0.00	-1,637.54	0
WARRIOR MET COAL INC	93627C101	1,040.00	SYSTEMATIC	9/11/2019	14.56	21,252.99	27,041.34	0.00	-5,788.35	0
WASHINGTON FEDERAL INC	938824109	85.00	SYSTEMATIC	1/28/2019	0.94	2,484.42	2,270.35	214.07	0.00	0
WASHINGTON FEDERAL INC	938824109	70.00	SYSTEMATIC	6/14/2019	0.77	2,290.28	1,869.70	420.58	0.00	0
WASHINGTON FEDERAL INC	938824109	85.00	SYSTEMATIC	8/23/2019	0.94	2,999.49	2,270.35	729.14	0.00	0
WASHINGTON FEDERAL INC	938824109	625.00	SYSTEMATIC	9/11/2019	8.75	22,003.29	16,693.75	5,309.54	0.00	0

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WASHINGTON PRIME GROUP NEW	93964W108	6,205.00	SYSTEMATIC	9/11/2019	86.87	21,319.93	29,182.94	0.00	-7,863.01	0
WEIS MKTS INC	948849104	55.00	SYSTEMATIC	1/28/2019	0.61	2,719.10	2,627.90	91.20	0.00	0
WEIS MKTS INC	948849104	460.00	SYSTEMATIC	6/14/2019	5.06	17,085.31	21,978.80	0.00	-4,893.49	0
WEIS MKTS INC	948849104	125.00	SYSTEMATIC	6/17/2019	1.38	4,636.35	5,156.45	0.00	-520.10	0
WESCO INTERNATIONAL INC	95082P105	470.00	SYSTEMATIC	9/11/2019	6.58	21,730.47	22,871.57	0.00	-1,141.10	0
WESTERN ALLIANCE COMMON STOCK	957638109	540.00	SYSTEMATIC	9/11/2019	7.56	23,616.95	21,324.60	2,292.35	0.00	0
WESTERN ASSET MTG CAP CORP	95790D105	2,415.00	SYSTEMATIC	9/11/2019	33.81	23,077.26	23,629.74	0.00	-552.48	0
WHITING PETE CORP NEW	966387409	2,605.00	SYSTEMATIC	9/11/2019	36.47	18,901.48	44,908.03	0.00	-26,006.55	0
WILEY JOHN & SONS INC CL A	968223206	540.00	SYSTEMATIC	9/11/2019	7.56	23,508.95	25,289.96	0.00	-1,781.01	0
WILLIAMS SONOMA INC	969904101	100.00	SYSTEMATIC	6/14/2019	1.10	5,831.77	5,045.00	786.77	0.00	0
WILLIAMS SONOMA INC	969904101	240.00	SYSTEMATIC	7/19/2019	2.64	16,678.28	12,285.07	4,393.21	0.00	0
WORLD FUEL SERVICES CORP	981475106	155.00	SYSTEMATIC	4/8/2019	1.71	4,533.53	3,318.55	1,214.98	0.00	0
WORLD FUEL SERVICES CORP	981475106	115.00	SYSTEMATIC	6/14/2019	1.27	3,806.49	2,462.15	1,344.34	0.00	0
WORLD FUEL SERVICES CORP	981475106	60.00	SYSTEMATIC	7/19/2019	0.66	2,176.56	1,284.60	891.96	0.00	0
WORLD FUEL SERVICES CORP	981475106	75.00	SYSTEMATIC	8/23/2019	0.83	2,953.25	1,605.75	1,347.50	0.00	0
WORLD FUEL SERVICES CORP	981475106	565.00	SYSTEMATIC	9/11/2019	7.91	22,201.78	12,096.65	10,105.13	0.00	0
WORTHINGTON INDS INC	981811102	560.00	SYSTEMATIC	8/23/2019	6.16	19,793.91	21,994.50	0.00	-2,200.59	0
WORTHINGTON INDS INC	981811102	65.00	SYSTEMATIC	8/26/2019	0.72	2,292.41	2,554.31	0.00	-261.90	0
XENIA HOTELS & RESORTS INC	984017103	1,195.00	SYSTEMATIC	4/8/2019	13.15	26,088.01	20,554.00	5,534.01	0.00	0
XPERI CORP	98421B100	1,130.00	SYSTEMATIC	9/11/2019	15.82	21,691.03	27,190.51	0.00	-5,499.48	0
YELP INC	985817105	675.00	SYSTEMATIC	9/11/2019	9.45	22,062.59	22,385.23	0.00	-322.64	0
YRC WORLDWIDE INC	984249607	1,890.00	SYSTEMATIC	1/28/2019	20.79	10,816.55	5,953.50	4,863.05	0.00	0
YRC WORLDWIDE INC	984249607	1,195.00	SYSTEMATIC	3/4/2019	13.15	9,155.73	3,764.25	5,391.48	0.00	0
YRC WORLDWIDE INC	984249607	3,550.00	SYSTEMATIC	7/19/2019	39.05	11,941.24	12,985.86	0.00	-1,044.62	0
YRC WORLDWIDE INC	984249607	2,050.00	SYSTEMATIC	7/22/2019	22.55	6,569.91	8,769.73	0.00	-2,199.82	0
ZAGG INC	98884U108	1,060.00	SYSTEMATIC	4/8/2019	11.66	9,447.37	10,366.80	0.00	-919.43	0
ZAGG INC	98884U108	1,000.00	SYSTEMATIC	4/9/2019	11.00	8,977.05	9,780.00	0.00	-802.95	0
ZUMIEZ INC	989817101	200.00	SYSTEMATIC	1/28/2019	2.20	4,605.74	3,834.00	771.74	0.00	0
ZUMIEZ INC	989817101	135.00	SYSTEMATIC	6/14/2019	1.49	3,014.70	2,587.95	426.75	0.00	0
ZUMIEZ INC	989817101	610.00	SYSTEMATIC	9/11/2019	8.54	18,724.17	11,693.70	7,030.47	0.00	0
TOTAL FOR: SYSTEMATIC					11,263.96	11,289,620.80	11,252,017.01	1,069,993.74	-1,032,389.95	

	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
Grand Total:					20,666.22	37,362,557.25	35,195,630.02	4,360,227.82	-2,193,300.59	0.00

Schedule No: 5
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2019
Schedule of Pooled Funds

		(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)	(K)
PERAC Ledger Number	Description	Market Value at End of Previous Year	Total Purchases this Year At Cost	Reinvested Investment Income	Realized Gain	Realized Loss	Unrealized Gain	Unrealized Loss	Total Sales/Redemptions this Year- Amount Received	Cash Div/Distrib to System this Year	Fees Deducted	=A+B+C+D-E+F-G-H-I-J Market Value at End Of Year
1172	Aberdeen Pooled	6,754,525.22	6,614,502.89	104,939.23	457,379.25	142,934.93	2,841,222.52	1,189,429.42			49,192.43 *	15,440,204.76
1173	PRIT Emerging Markets	2,804,392.76		95,585.26	71,749.73	25,011.71	878,659.48	387,789.73			18,125.24	3,419,460.55
1173	PRIT International Equity	3,830,904.15		138,545.39	114,112.73	1,164.86	1,160,590.79	454,281.07			10,245.20	4,778,461.93
1181	Loomis Sayles	11,256,753.42					1,244,743.22	236,315.36	4,800,000.00		21,223.35 *	7,465,181.28
1183	PRIT Value Added	5,965,389.51		392,811.75	3,188.02	90,756.01	498,724.68	122,937.38			42,181.05	6,604,239.52
1198	PRIT Cash Fund	-										-
1199	PRIT Core Fund	61,594,027.57	5,400,000.00	1,725,931.37	3,215,132.51	-	7,825,510.37	2,796,289.37	7,804,300.00		333,036.78	68,826,975.67
1194-1	PRIT Real Estate Fund	15,062,715.32		697,521.85	600,609.71	1,675.72	807,135.36	426,977.23			79,750.67	16,659,578.62
		107,268,707.95	12,014,502.89	3,155,334.85	4,462,171.95	261,543.23	15,256,586.42	5,614,019.56	12,604,300.00	-	553,754.72	123,194,102.33

* 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, 2019
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	\$ 1,579,891.83	\$ 1,149.35							\$ 32,872.67
4	1170 - Equities	35,253,938.99			36,885.00	5,235,360.82	644,184.55	4,360,227.82	2,193,300.59	543,632.73
5b	1172 - Pooled Domestic Equity	15,440,204.76				2,841,222.52	1,189,429.42	457,379.25	142,934.93	104,939.23
5c	1173 - Pooled International Equity	8,197,922.48				2,039,250.27	842,070.80	185,862.46	26,176.57	234,130.65
5e	1181 - Pooled Domestic Fixed	7,465,181.28				1,244,743.22	236,315.36	0	0	0
5g	1183 - Pooled Global Fixed	6,604,239.52				498,724.68	122,937.38	3,188.02	90,756.01	392,811.75
5i	1194 - Pooled Real Estate	16,659,578.62				807,135.36	426,977.23	600,609.71	1,675.72	697,521.85
5m	1198 - PRIT Cash Fund	0.00								0.00
5n	1199 - PRIT Core Fund	68,826,975.67				7,825,510.37	2,796,289.37	3,215,132.51	0.00	1,725,931.37
		160,027,933.15	1,149.35	-	36,885.00	\$20,491,947.24	6,258,204.11	8,822,399.77	2,454,843.82	3,731,840.25

Schedule No: 7

**Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2019
Summary of Investment Related Fees**

Manager/ Vendor-All Managers/ Vendors Must Be Listed	Q 1 2019	Q 2 2019	Q 3 2019	Q 4 2019	Accrued Payable at Year End 2019	Total Paid or Accrued in 2019	Market Value as of 12/31/2019	*Payment Method (N,C, W)
5304 - Management Fees								
1 Aberdeen Asset Management	\$ 9,296.92	9,730.22	11,304.08		18,861.21	49,192.43	15,440,204.76	C
2 Loomis Sayles	6,330.21	6,517.29	4,163.99		4,211.86	21,223.35	7,465,181.28	N
3 Seizert Capital Partners	12,149.00	12,641.00	0.00	0.00	0.00	24,790.00	0.00	C
4 Chartwell MCV	0.00	0.00	9,969.47		10,551.10	20,520.57	7,336,229.88	C
5 Fiera MCG			12,253.60		12,651.08	24,904.68	6,922,405.30	C
6 Polen Capital Management LLC	18,200.16	15,574.70	15,950.11	0.00	17,448.06	67,173.03	10,441,371.42	C
7 O'Shaughnessy Asset Management	13,021.47	13,261.02	13,448.75	15.27	14,293.56	54,040.07	10,553,932.39	C
8 Systematic Financial Management	12,737.49	12,175.36	8,758.63	0.26	0.00	33,671.74	0.00	C
9 PRIT Core Fund	80,023.95	80,416.26	83,706.81	88,889.76		333,036.78	68,826,975.67	N
10 PRIT Real Estate Fund	19,875.09	17,797.43	21,050.73	21,027.42		79,750.67	16,659,578.62	N
11 PRIT International Equity	2,411.39	2,504.38	2,521.32	2,808.11		10,245.20	4,778,461.93	N
12 PRIT Emerging Markets	4,439.53	4,461.04	4,440.81	4,783.86		18,125.24	3,419,460.55	N
13 PRIT Value Added Fixed Income	17,644.29	12,638.62	4,676.72	7,221.42		42,181.05	6,604,239.52	N
5304 Management Fees TOTAL	<u>196,129.50</u>	<u>187,717.32</u>	<u>192,245.02</u>	<u>124,746.10</u>	<u>78,016.87</u>	<u>778,854.81</u>	<u>158,448,041.32</u>	
5305 Custodial Fees								
10 Comerica	4,817.54	4,935.42	5,346.43		4,934.22	20,033.61		C
5305 Custodial Fees TOTAL	<u>4,817.54</u>	<u>4,935.42</u>	<u>5,346.43</u>	<u>0.00</u>	<u>4,934.22</u>	<u>20,033.61</u>		
5307 Investment Consultant Fees								
11 Dahab Associates	9,249.87	9,750.00	9,750.00	0.00	9,750.00	38,499.87		C
5307 Investment Consultant Fees TOTAL	<u>9,249.87</u>	<u>9,750.00</u>	<u>9,750.00</u>	<u>0.00</u>	<u>9,750.00</u>	<u>38,499.87</u>		
						<u>\$837,388.29</u>		