



Ancora Small-Midcap Fund (AATIX) - Trend Capture Overlay

February 1, 2018

Executive Summary

Overview

Superior performance on a consistent basis comes from the ability to be in synchrony with major price trends. The ability to capture a large part of bull trends and to avoid most of the bear trends in individual stocks and sectors can dramatically impact returns across market cycles and deliver superior long term performance. The Trendrating solution is designed to improve this ability by providing intelligent analytics that can complement and enhance the investment decision process and produce tangible results.

We can demonstrate Trendrating's ability to materially influence portfolio performance through a historical overlay of its trend capture model on the actual holdings of a portfolio. Through this analysis we demonstrate that induction can seamlessly integrate into the existing workflow of an investment strategy and have a material impact on the performance of the investment strategy.

Trendrating's trend capture model has the unique ability to identify and score the prevailing price trend of a security with high accuracy. The ability to distinguish between securities based on their respective price trend should be of paramount importance to every portfolio no matter the type of its investment strategy. Every investment manager should infuse the decision making process with information that facilitates the selection of securities whose prices are trending, rather than ones whose price trends are disconnected from their fundamentals.

Trendrating Model

The Trendrating model assigns each security a directional rating; uptrends (**A** or **B**) and downtrends (**C** or **D**). A continuous absolute rating scale, **Smart Momentum (SM)**, is constructed to facilitate relative ranking of a universe of securities. The discrete rating distinguishes between securities in uptrends and downtrends, whilst the continuous rating allows ranking within the same rating bucket. In tandem, the two rating frameworks facilitate a flexible and robust framework for security selection and portfolio construction.

Analysis Framework

- Select holdings history for which constituent history is complete and for which there are very few missing periods in the history selected for the analysis
- The universe of stocks in the benchmark associated with the investment fund is used as a buy universe from which to find alternative securities. In absence of a named benchmark, an appropriate buy universe is assigned for the analysis
- In each rebalancing period in the holdings history of the portfolio:
 - Identify all **C** & **D** rated securities
 - Amongst the **C** & **D** rated securities, identify stocks with extreme negative SM scores¹ whilst in a negative price trend, are quite susceptible to sharp upward price swings during and post market shocks. Good risk management practice advocates a robust mechanism for identifying outliers and then implementing a framework of insulating the investment portfolio from their erratic behaviour. In this analysis, we do not alter positions with extreme SM scores
 - Reallocate weight of **C** & **D** rated securities into an **A** or **B** rated security with the highest SM score in the same region/country, industry/sector, and currency²
- Returns for the Fund, Trend Capture Portfolio³, and Benchmark are price returns calculated from the individual constituent level for each of the three portfolios

¹Our empirical research shows that an SM scores of -2.90 is a valid extreme threshold value

²User determined parameters that are relaxed in hierarchal order if no optimal match is found

³The portfolio generated as a result of the trend capture overlay on the holdings of the investment fund

Report Description

- Trend Overlay Summary Data
 - Key info: Provides information on analysis history, fund benchmark, and the analysis rebalancing frequency
 - The two bar charts respectively compare the annual return and annual volatility of the original fund and of the trend capture portfolio
 - The line chart captures the cumulative return of the fund, of the trend capture portfolio, and of the benchmark if applicable
 - Summary Metrics: This table provides key performance and risk metrics of the original fund and of the trend capture portfolio
- Risk-Return Profile
 - Comparative Analysis
 - Annualised Excess Return analysis: The comparisons of the excess return of the trend capture portfolio vs the fund, and if applicable, of the fund vs the benchmark and of the trend capture portfolio vs the benchmark
 - Annualised Tracking Error analysis: The tracking error between the trend capture fund and the original fund captures the magnitude of the differences between the overlay portfolio and the original portfolio. It should be different enough without departing from the original investment strategy. The comparisons of the tracking errors versus the benchmark, if applicable, validates the fact that the overlay strategy does not change the investment mandate
 - Annual Tables
 - The first set of columns tabulate the year by year returns of the trend capture portfolio and its excess return over the original fund and its benchmark
 - The next set of columns present the volatility comparison where the key message is that the volatility of the trend capture portfolio should not differ materially from that of the original fund
 - The third set of results illustrates the reduction in drawdowns that can be achieved through the trend capture overlay. Reduction in downside risk during market declines is perhaps the most important benefit a model can provide
 - TCR Analysis
 - TCR (Trend Capture Rating) is a forward-looking risk metric of an aggregate⁴ calculated from the constituent level weights and ratings from the Trendrating model
 - The trend capture overlay should raise the TCR of the original portfolio
 - Portfolios that maintain a higher TCR tend to outperform and periods with higher TCR tend to deliver superior returns
 - Trendrating's recommendation to clients is to endeavour to maintain a high TCR to improve consistency of portfolio returns
- Historical Portfolio Details
 - The top section provides information on the number of number and weight of the **C** & **D** rated constituents that have been switched on a chosen rebalance period⁵
 - Transaction Table: Tabulates all the matched trades performed in the latest rebalancing period and contains the Ticker, Name, Weight, Rating, and Smart Momentum score of each security traded in the given holding period
- Allocation
 - Regional allocation for the latest rebalance period
 - Sector allocation for the latest rebalance period
- Appendix
 - Contains the full history of trades performed in the analysis presented by rebalance period and identifies all trades securities and matched trades

⁴Portfolio, Index, Sector etc.

⁵The default is the latest rebalance period

Trend Overlay Summary

Key info

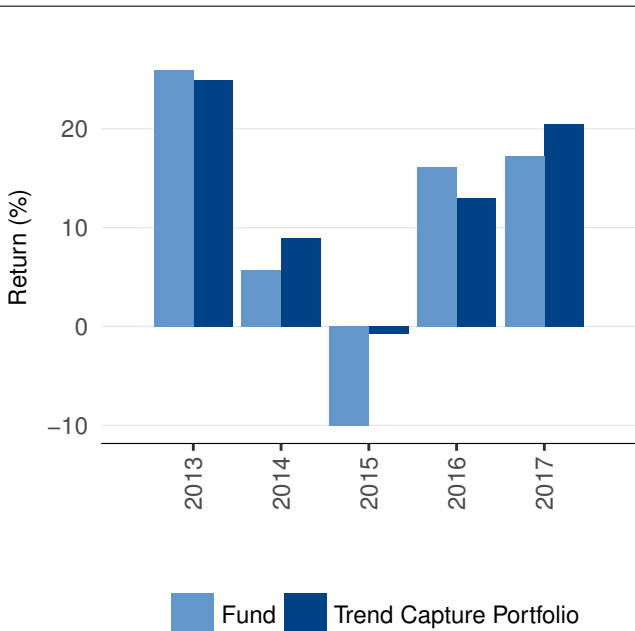
Data Range

2013-04-01 to 2017-12-29

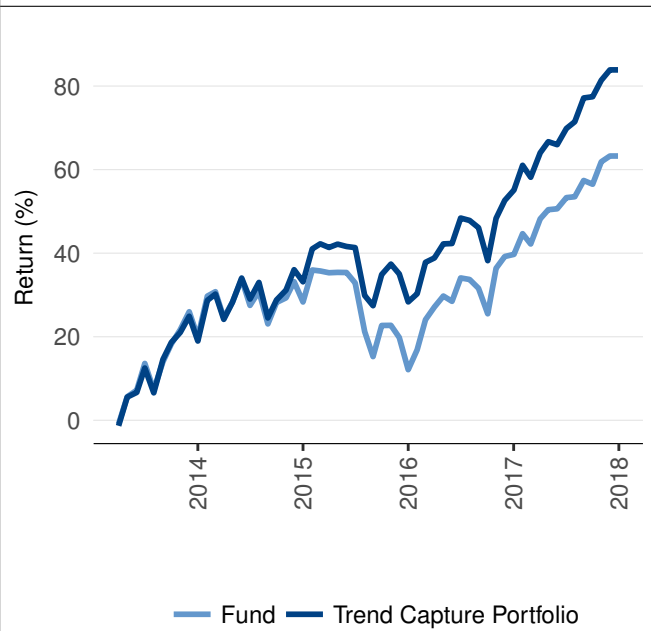
Rebalancing

Monthly

Return



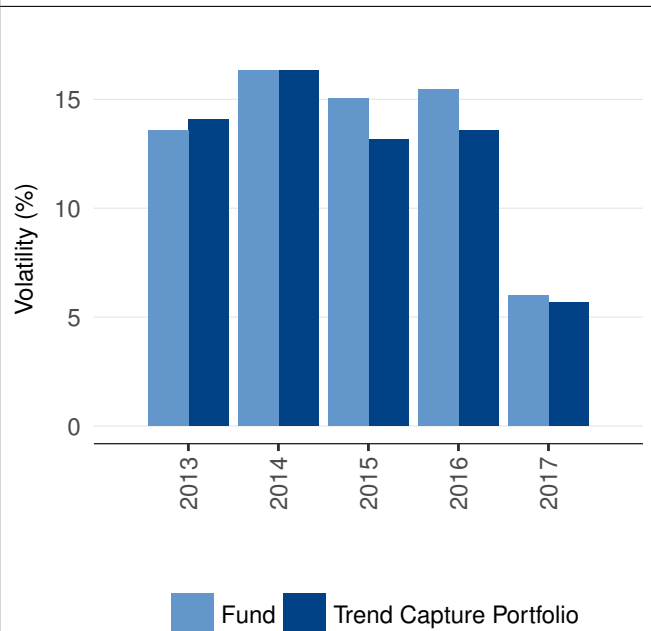
Cumulative return



Summary Metrics

	Fund	TC Portfolio	Diff
PERFORMANCE			
Annualised (%)	11.21	13.21	2.00
Monthly Avg (%)	0.96	1.10	0.14
Hit Rate (%)	63.16	66.67	3.51
RISK			
Annualised volatility (%)	14.34	12.93	-1.41
Max Drawdown (%)	-17.49	-9.60	7.89
Skewness	-0.32	-0.31	0.01
Kurtosis	-0.35	-0.30	0.05
KEY RATIOS			
Information Ratio	0.78	1.02	0.24
Sortino Ratio	0.40	0.53	0.13
WEIGHT SWITCHED			
Monthly Avg (%)		6.85	

Volatility



	Fund	TC Portfolio	Diff	Diff (%)
Cumulative Return (%)	65.63	80.26	14.62	22.28
Avg Drawdown (%)	-5.48	-4.37	1.11	20.26
Avg TCR	B	A-		

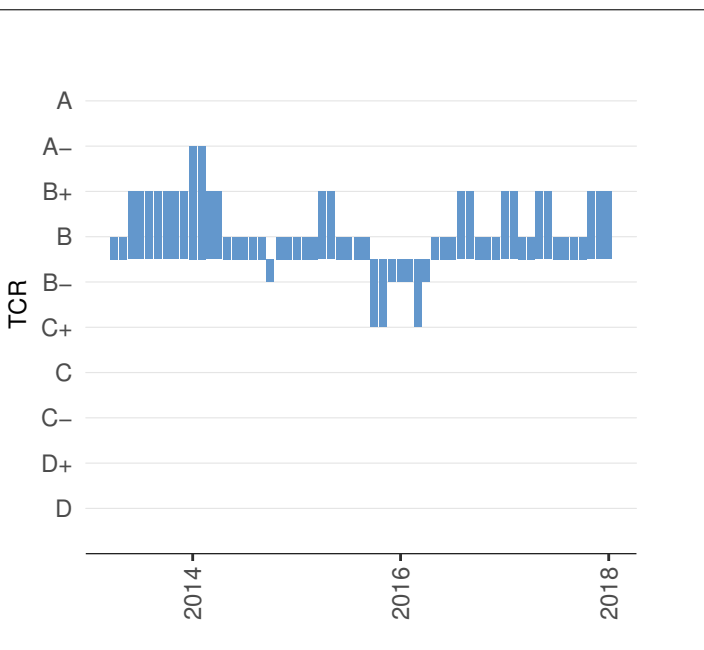
Risk-Return Profile

Comparative Analysis

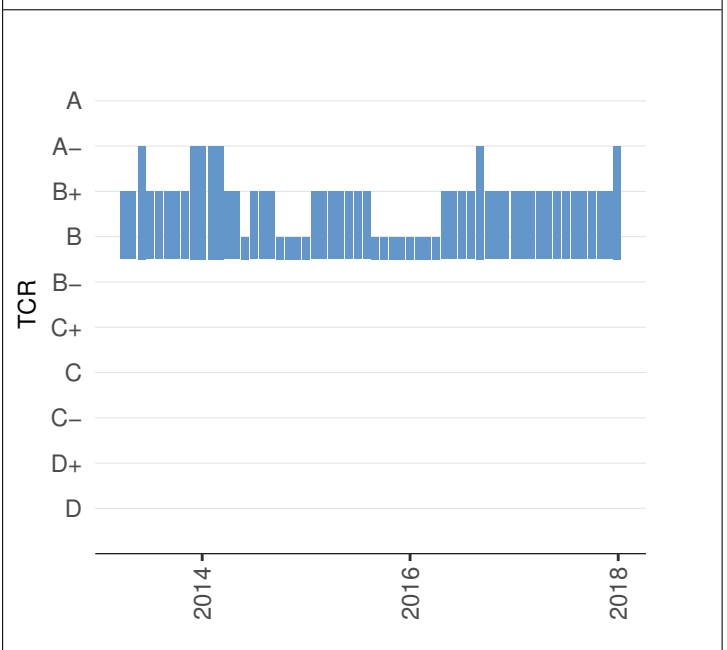
	Fund	Fund
Annualised Excess Return (%)		Annualised Tracking Error (%)
Trend Capture Portfolio	1.60	Trend Capture Portfolio
		3.56

Year	Return (%) TC Port	Excess over Fund	Volatility (%) TC Port	Excess over Fund	Max Drawdown (%) TC Port	Excess over Fund
2017	20.47	3.19	5.65	-0.36	-1.78	-0.07
2016	13.04	-3.14	13.55	-1.90	-6.87	-0.44
2015	-0.75	9.28	13.18	-1.87	-10.41	4.84
2014	8.92	3.21	16.35	0.01	-7.13	0.87
2013	24.90	-1.08	14.06	0.51	-5.28	0.29

Fund TCR



Trend Capture Portfolio TCR



Historical Portfolio Details

Holding period: 2017-07-03 to 2017-07-31

	Fund	TC Port
Number of holdings	76	76
Number of C & D rated holdings - switched	9	-
Weight of C & D rated holdings - switched (%)	10.35	-

Transaction table

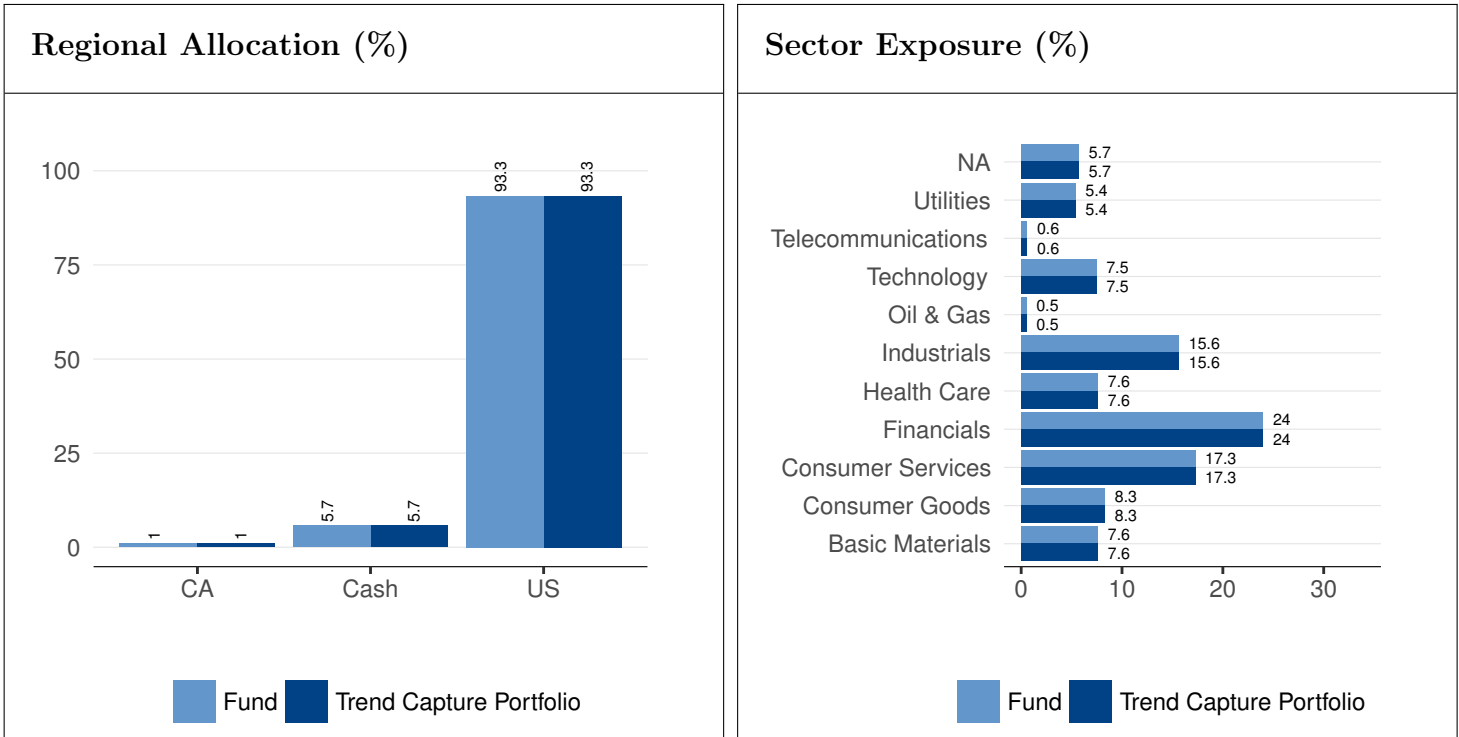
The table shows the fund portfolio C & D rated positions at the beginning of the holding period. These positions have been switched with A and B rated stocks near by mkt cap, market and sector in respect to the original fund positions.

Switched positions

Ticker	Name	R	SM	W (%)	C (%)	Ticker	Name	R	SM	W (%)	C (%)
GES	Guess?	D	-2.91	0.64	0.02	SGMS	Scientific Games	A	2.88	0.64	0.32
ALLY	Ally Financial	C	-1.85	1.50	0.10	MSCI	Msci	A	2.63	1.50	0.11
DBD	Diebold Nixdorf	C	-1.85	1.02	-0.17	NVDA	Nvidia	A	3.00	1.02	0.18
CBB	Cincinnati Bell	D	-2.87	0.58	-0.03	STRP	Straight Path Communications	A	3.00	0.58	-0.00
TESS	Tessco Technologies	C	-1.85	0.60	-0.01	AMD	Advanced Micro Devices	A	3.00	0.60	0.08
TFSL	Tfs Financial	D	-2.87	1.63	-0.00	Z	Zillow	A	2.51	1.63	-0.11
TROX	Tronox	C	-1.87	0.98	0.28	CC	The Chemours	A	3.00	0.98	0.25
TIME	Time	D	-2.88	0.76	-0.01	PLAY	Dave & Buster's Entertainment	A	2.64	0.76	-0.03
AFI	Armstrong Flooring	D	-2.87	2.66	-0.13	LII	Lennox International	A	3.00	2.66	-0.18

R - Rating, SM - Smart Momentum, W - Weight, C - Contribution to Return

Allocation



Appendix

Switched positions (Fund vs Trend Capture Portfolio)

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2013-04-01	WU	The Western Union	D	-2.87	1.50	MTG	Mgic Investment	A	2.99	1.50
2013-04-01	SP	Sp Plus	C	-1.86	2.40	SBH	Sally Beauty	A	3.00	2.40
2013-04-01	NC	Nacco Industries	D	-2.93	2.70	ABCO	Advisory Board	A	3.00	2.70
2013-04-01	JW.A	John Wiley & Sons	D	-2.88	1.60	LBTYA	Liberty Global plc Cl A	A	3.00	1.60
2013-04-01	BAGL	Einstein Noah Restaurant Group	D	-2.87	0.80	LL	Lumber Liquidators	A	2.82	0.80
2013-04-01	CLD	Cloud Peak Energy	C	-1.86	1.50	AXLL	Axiall Corporation	A	2.78	1.50
2013-04-01	LFGR	Leaf	C	-1.88	1.00	LCC	American Airlines Group	A	2.69	1.00
2013-05-01	WU	The Western Union	D	-2.86	1.60	MTG	Mgic Investment	A	3.00	1.60
2013-05-01	SP	Sp Plus	C	-1.85	2.50	SBH	Sally Beauty	A	3.00	2.50
2013-05-01	DAKT	Daktronics	C	-1.87	1.00	RGR	Sturm Ruger	A	2.85	1.00
2013-05-01	NC	Nacco Industries	D	-2.93	2.70	EXP	Eagle Materials	A	2.69	2.70
2013-05-01	DLA	Delta Apparel	C	-1.88	0.70	PII	Polaris Industries	A	3.00	0.70
2013-05-01	JW.A	John Wiley & Sons	D	-2.88	1.70	LBTYA	Liberty Global plc Cl A	A	3.00	1.70
2013-05-01	BCO	The Brink's	C	-1.86	0.70	USG	Usg	A	2.68	0.70
2013-05-01	BAGL	Einstein Noah Restaurant Group	D	-2.87	0.80	LL	Lumber Liquidators	A	2.96	0.80
2013-05-01	LFGR	Leaf	D	-2.88	1.00	LGF	Lion Gate Entmt	A	2.73	1.00
2013-06-03	DAKT	Daktronics	C	-1.86	1.00	RGR	Sturm Ruger	A	2.88	1.00
2013-06-03	NC	Nacco Industries	D	-2.93	2.60	EXP	Eagle Materials	A	2.76	2.60
2013-06-03	DLA	Delta Apparel	C	-1.86	0.80	PHM	Pultegroup	A	3.00	0.80
2013-06-03	BCO	The Brink's	C	-1.85	0.70	USG	Usg	A	2.71	0.70
2013-06-03	BAGL	Einstein Noah Restaurant Group	D	-2.87	0.80	SBH	Sally Beauty	A	3.00	0.80
2013-07-01	DAKT	Daktronics	C	-1.86	0.90	ASGN	On Assignment	A	2.68	0.90
2013-07-01	NC	Nacco Industries	D	-2.92	1.60	ODFL	Old Dominion Freight Line	A	2.66	1.60
2013-07-01	RGLD	Royal Gold	D	-2.93	0.60	GRA	W R Grace	A	2.72	0.60
2013-07-01	DGIT	Digital Generation	D	-2.88	1.30	NRF	NorthStar Realty Finance	A	2.50	1.30
2013-07-01	CBB	Cincinnati Bell	D	-2.91	1.10	CLWR	Clearwire	A	2.93	1.10
2013-07-01	BAGL	Einstein Noah Restaurant Group	D	-2.87	0.60	SBH	Sally Beauty	A	3.00	0.60
2013-08-01	NC	Nacco Industries	D	-2.92	1.70	ASGN	On Assignment	A	2.76	1.70
2013-08-01	RGLD	Royal Gold	D	-2.91	0.70	GRA	W R Grace	A	2.66	0.70
2013-08-01	CBB	Cincinnati Bell	D	-2.90	1.20	TDS	Telephone And Data Systems	A	2.23	1.20
2013-08-01	CLD	Cloud Peak Energy	D	-2.86	0.90	POL	Polyone	A	2.51	0.90
2013-08-01	LFGR	Leaf	D	-2.88	1.10	SBH	Sally Beauty	A	3.00	1.10
2013-09-02	NC	Nacco Industries	D	-2.93	1.60	ASGN	On Assignment	A	2.75	1.60
2013-09-02	HSB	Hillshire Brands	C	-1.85	1.70	PII	Polaris Industries	A	3.00	1.70
2013-09-02	CBB	Cincinnati Bell	D	-2.91	1.10	TDS	Telephone And Data Systems	A	2.24	1.10
2013-09-02	BEAM	Beam Inc	C	-1.85	2.10	TSLA	Tesla	A	3.00	2.10
2013-09-02	CLD	Cloud Peak Energy	D	-2.87	0.90	GRA	W R Grace	A	2.68	0.90
2013-09-02	LFGR	Leaf	D	-2.89	1.10	LGF	Lion Gate Entmt	A	3.00	1.10
2013-09-02	MJN	Mead Johnson Nutrition	C	-1.85	1.00	PPC	Pilgrims Pride	A	2.60	1.00
2013-10-01	NC	Nacco Industries	D	-2.92	1.30	ASGN	On Assignment	A	2.83	1.30
2013-10-01	HSB	Hillshire Brands	C	-1.86	1.40	PII	Polaris Industries	A	3.00	1.40
2013-10-01	CBB	Cincinnati Bell	D	-2.92	1.70	TDS	Telephone And Data Systems	A	2.25	1.70
2013-10-01	LFGR	Leaf	D	-2.89	0.90	NFLX	Netflix	A	3.00	0.90
2013-10-01	TOWR	Tower International	C	-1.86	0.50	TSLA	Tesla	A	3.00	0.50
2013-10-01	POST	Post	C	-1.86	1.60	PPC	Pilgrims Pride	A	2.65	1.60
2013-10-01	ALEX	Alexander & Baldwin	C	-1.86	0.90	RDN	Radian	A	3.00	0.90
2013-11-01	HHS	Harte-Hanks	C	-1.87	0.90	NFLX	Netflix	A	3.00	0.90
2013-11-01	PLCM	Polycom	C	-1.84	1.00	TYL	Tyler Technologies	A	3.00	1.00

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2013-11-01	NC	Nacco Industries	D	-2.93	1.20	WAGE	Wageworks	A	2.88	1.20
2013-11-01	RT	Ruby Tuesday	D	-2.90	0.80	LGF	Lion Gate Entmt	A	3.00	0.80
2013-11-01	HSH	Hillshire Brands	C	-1.85	1.40	PII	Polaris Industries	A	3.00	1.40
2013-11-01	CBB	Cincinnati Bell	D	-2.92	1.70	TDS	Telephone And Data Systems	A	2.26	1.70
2013-11-01	LFGR	Leaf	D	-2.91	0.70	LL	Lumber Liquidators	A	3.00	0.70
2013-11-01	TOWR	Tower International	C	-1.86	0.50	TSLA	Tesla	A	2.99	0.50
2013-11-01	POST	Post	C	-1.86	1.60	STZ	Constellation Brands	A	2.61	1.60
2013-11-01	ALEX	Alexander & Baldwin	C	-1.86	0.80	RDN	Radian	A	3.00	0.80
2013-12-02	MATX	Matson	C	-1.86	0.70	WAGE	Wageworks	A	2.95	0.70
2013-12-02	HHS	Harte-Hanks	C	-1.87	0.80	RAD	Rite Aid	A	3.00	0.80
2013-12-02	RGLD	Royal Gold	D	-2.89	0.50	GRA	W R Grace	A	2.83	0.50
2013-12-02	RT	Ruby Tuesday	D	-2.88	0.90	NFLX	Netflix	A	3.00	0.90
2013-12-02	HSH	Hillshire Brands	C	-1.85	1.40	PII	Polaris Industries	A	3.00	1.40
2013-12-02	TKR	Timken	C	-1.87	0.20	ASGN	On Assignment	A	2.83	0.20
2013-12-02	CBB	Cincinnati Bell	D	-2.91	1.80	LVLTL	Level 3 Communications	A	2.24	1.80
2013-12-02	LFGR	Leaf	D	-2.91	0.70	NXST	Nexstar Media	A	3.00	0.70
2013-12-02	ALEX	Alexander & Baldwin	C	-1.86	0.80	RDN	Radian	A	3.00	0.80
2014-01-01	JCP	Jc Penney	D	-2.91	0.50	NFLX	Netflix	A	3.00	0.50
2014-01-01	RGLD	Royal Gold	D	-2.88	0.40	GRA	W R Grace	A	2.84	0.40
2014-01-01	TKR	Timken	C	-1.86	0.20	WAGE	Wageworks	A	2.96	0.20
2014-01-01	UTMD	Utah Medical Products	C	-1.85	0.30	BIIB	Biogen	A	3.00	0.30
2014-01-01	LFGR	Leaf	D	-2.90	0.60	NXST	Nexstar Media	A	3.00	0.60
2014-02-03	JCP	Jc Penney	D	-2.95	0.30	NFLX	Netflix	A	3.00	0.30
2014-02-03	TKR	Timken	D	-2.84	0.20	WAGE	Wageworks	A	2.97	0.20
2014-02-03	TFSL	Tfs Financial	C	-1.85	3.00	RDN	Radian	A	3.00	3.00
2014-02-03	AMCX	Amc Networks	C	-1.86	0.80	NXST	Nexstar Media	A	3.00	0.80
2014-02-03	UTMD	Utah Medical Products	C	-1.87	0.30	BIIB	Biogen	A	3.00	0.30
2014-02-03	LFGR	Leaf	D	-2.90	0.60	SCTY	Solarcity	A	3.00	0.60
2014-02-03	ZEP	Zep	C	-1.87	1.50	GRA	W R Grace	A	2.78	1.50
2014-03-03	QEP	Qep Resources	C	-1.86	2.50	LNG	Cheniere Energy	A	3.00	2.50
2014-03-03	JCP	Jc Penney	D	-2.92	0.40	RAD	Rite Aid	A	3.00	0.40
2014-03-03	NC	Nacco Industries	C	-1.85	1.00	WAGE	Wageworks	A	2.95	1.00
2014-03-03	TFSL	Tfs Financial	C	-1.84	3.00	RDN	Radian	A	3.00	3.00
2014-03-03	LFGR	Leaf	D	-2.92	0.50	NFLX	Netflix	A	3.00	0.50
2014-03-03	ZEP	Zep	C	-1.86	1.60	GRA	W R Grace	A	2.86	1.60
2014-03-03	RSE	Rouse Properties	C	-1.87	1.10	OZRK	Bank Of The Ozarks	A	3.00	1.10
2014-03-03	ADT	ADT Corporation	D	-2.88	1.80	ASGN	On Assignment	A	2.85	1.80
2014-04-01	DRI	Darden Restaurants	C	-1.84	1.10	RAD	Rite Aid	A	3.00	1.10
2014-04-01	RYN	Rayonier	D	-2.87	2.40	RDN	Radian	A	3.00	2.40
2014-04-01	NC	Nacco Industries	C	-1.86	0.90	ASGN	On Assignment	A	2.97	0.90
2014-04-01	VVI	Viad	D	-2.86	1.70	ODFL	Old Dominion Freight Line	A	2.88	1.70
2014-04-01	ZEP	Zep	C	-1.85	1.90	GRA	W R Grace	A	2.85	1.90
2014-04-01	RSE	Rouse Properties	D	-2.89	0.90	OZRK	Bank Of The Ozarks	A	3.00	0.90
2014-05-01	DRI	Darden Restaurants	C	-1.85	1.10	RAD	Rite Aid	A	3.00	1.10
2014-05-01	TUES	Tuesday Morning	C	-1.86	0.60	AAL	American Airlines	A	3.00	0.60
2014-05-01	RYN	Rayonier	D	-2.88	2.50	RDN	Radian	A	3.00	2.50
2014-05-01	NC	Nacco Industries	D	-2.87	0.80	ODFL	Old Dominion Freight Line	A	2.93	0.80
2014-05-01	NSSC	Napco Security Technologies	C	-1.87	0.80	ASGN	On Assignment	A	2.87	0.80
2014-05-01	SPTN	Spartannash	C	-1.86	2.20	SAVE	Spirit Airlines	A	2.91	2.20
2014-05-01	CRVL	Corvel	C	-1.86	2.10	BIIB	Biogen	A	3.00	2.10
2014-05-01	VVI	Viad	D	-2.86	1.70	HII	Huntington Ingalls Industries	A	2.75	1.70
2014-05-01	UTMD	Utah Medical Products	C	-1.86	0.20	REGN	Regeneron Pharmaceuticals	A	3.00	0.20
2014-05-01	AS-CMA	Ascent Capital	D	-2.87	2.20	SCTY	Solarcity	A	2.85	2.20
2014-05-01	ZEP	Zep	C	-1.86	1.90	GRA	W R Grace	A	2.78	1.90
2014-05-01	RSE	Rouse Properties	D	-2.89	0.90	OZRK	Bank Of The Ozarks	A	3.00	0.90

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2014-06-02	HY	Hyster-yale Materials Handling	C	-1.87	1.90	ARCB	Arcbest	A	3.00	1.90
2014-06-02	RYN	Rayonier	D	-2.87	2.60	OZRK	Bank Of The Ozarks	A	3.00	2.60
2014-06-02	SP	Sp Plus	C	-1.86	0.80	RAD	Rite Aid	A	3.00	0.80
2014-06-02	NC	Nacco Industries	D	-2.86	0.90	ODFL	Old Dominion Freight Line	A	2.98	0.90
2014-06-02	NSSC	Napco Security Technologies	C	-1.86	0.90	ASGN	On Assignment	A	2.89	0.90
2014-06-02	CRVL	Corvel	C	-1.85	2.00	BIIB	Biogen Greenbrier	A	3.00	2.00
2014-06-02	VVI	Viad	D	-2.87	1.60	GBX	Companies	A	2.71	1.60
2014-06-02	AMCX	Amc Networks	C	-1.87	0.70	AAL	American Airlines	A	3.00	0.70
2014-06-02	UTMD	Utah Medical Products	D	-2.84	0.20	ALXN	Alexion Pharmaceuticals	A	3.00	0.20
2014-06-02	AS- CMA	Ascent Capital	D	-2.89	1.90	SAVE	Spirit Airlines	A	2.96	1.90
2014-06-02	ZEP	Zep	C	-1.84	1.80	POL	Polyone	A	2.69	1.80
2014-06-02	TRIP	Tripadvisor	C	-1.85	1.90	DAL	Delta Air Lines	A	2.79	1.90
2014-06-02	POST	Post	C	-1.86	3.00	PII	Polaris Industries	A	3.00	3.00
2014-06-02	RSE	Rouse Properties	D	-2.89	0.90	MTG	Mgic Investment	A	3.00	0.90
2014-07-01	DRI	Darden Restaurants	D	-2.85	1.00	SAVE	Spirit Airlines	A	3.00	1.00
2014-07-01	HY	Hyster-yale Materials Handling	C	-1.86	0.80	ODFL	Old Dominion Freight Line	A	2.99	0.80
2014-07-01	DAKT	Daktronics	C	-1.87	1.60	ASGN	On Assignment	A	2.90	1.60
2014-07-01	NSSC	Napco Security Technologies	C	-1.88	0.50	GBX	Greenbrier Companies	A	2.73	0.50
2014-07-01	SMG	The Scotts Miracle-gro	C	-1.85	1.30	POL	Polyone	A	2.74	1.30
2014-07-01	KKD	Krispy Kreme Doughnuts	D	-2.90	0.80	RAD	Rite Aid	A	3.00	0.80
2014-07-01	CRVL	Corvel	C	-1.85	1.80	BIIB	Biogen Methode	A	3.00	1.80
2014-07-01	VVI	Viad	D	-2.86	1.00	MEI	Electronics	A	2.72	1.00
2014-07-01	AMCX	Amc Networks	D	-2.87	1.10	AAL	American Airlines	A	3.00	1.10
2014-07-01	UTMD	Utah Medical Products	D	-2.84	0.60	ALXN	Alexion Pharmaceuticals	A	3.00	0.60
2014-07-01	AS- CMA	Ascent Capital	D	-2.88	1.90	BWS	Caleres	A	2.79	1.90
2014-07-01	STRZA	Starz	C	-1.85	2.30	DAL	Delta Air Lines	A	2.79	2.30
2014-07-01	ZEP	Zep	C	-1.83	1.80	WLK	Westlake Chemical	A	2.58	1.80
2014-07-01	XLS	Exelis	C	-1.86	0.80	MDVN	Medivation	A	3.00	0.80
2014-07-01	POST	Post	C	-1.86	2.70	PII	Polaris Industries	A	3.00	2.70
2014-07-01	RSE	Rouse Properties	D	-2.88	0.90	OZRK	Bank Of The Ozarks	A	3.00	0.90
2014-08-01	DRI	Darden Restaurants	D	-2.85	1.00	SAVE	Spirit Airlines	A	3.00	1.00
2014-08-01	HY	Hyster-yale Materials Handling	C	-1.88	0.70	ODFL	Old Dominion Freight Line	A	2.98	0.70
2014-08-01	DAKT	Daktronics	C	-1.88	1.50	GBX	Greenbrier Companies	A	2.80	1.50
2014-08-01	NSSC	Napco Security Technologies	C	-1.90	0.50	ASGN	On Assignment	A	2.66	0.50
2014-08-01	SMG	The Scotts Miracle-gro	C	-1.86	1.30	POL	Polyone	A	2.66	1.30
2014-08-01	UTG	Unite	C	-1.85	1.60	LNG	Cheniere Energy	A	3.00	1.60
2014-08-01	KKD	Krispy Kreme Doughnuts	D	-2.91	0.80	RAD	Rite Aid	A	3.00	0.80
2014-08-01	CRVL	Corvel	C	-1.87	1.70	BIIB	Biogen	A	3.00	1.70
2014-08-01	VVI	Viad	D	-2.88	0.90	URI	United Rentals	A	2.65	0.90
2014-08-01	AMCX	Amc Networks	D	-2.87	1.10	AAL	American Airlines	A	3.00	1.10
2014-08-01	UTMD	Utah Medical Products	D	-2.84	0.70	ALXN	Alexion Pharmaceuticals	A	3.00	0.70
2014-08-01	AS- CMA	Ascent Capital	D	-2.88	1.90	BWS	Caleres	A	2.76	1.90
2014-08-01	STRZA	Starz	C	-1.86	2.30	DAL	Delta Air Lines	A	2.73	2.30
2014-08-01	JBT	John Bean Technologies	C	-1.87	0.40	MEI	Methode Electronics	A	2.59	0.40
2014-08-01	XLS	Exelis	C	-1.86	0.80	MDVN	Medivation	A	3.00	0.80
2014-08-01	POST	Post	C	-1.88	2.60	PII	Polaris Industries	A	3.00	2.60
2014-08-01	ALEX	Alexander & Baldwin	D	-2.86	0.60	OZRK	Bank Of The Ozarks	A	3.00	0.60

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2014-09-01	DRI	Darden Restaurants	D	-2.85	1.00	SAVE	Spirit Airlines	A	3.00	1.00
2014-09-01	HY	Hyster-yale Materials Handling	D	-2.88	0.70	ODFL	Old Dominion Freight Line	A	3.00	0.70
2014-09-01	DAKT	Daktronics	C	-1.86	1.80	GBX	Greenbrier Companies	A	2.90	1.80
2014-09-01	NSSC	Napco Security Technologies	D	-2.89	0.50	ASGN	On Assignment	A	2.73	0.50
2014-09-01	SMG	The Scotts Miracle-gro	C	-1.85	1.40	POL	Polyone	A	2.68	1.40
2014-09-01	SPTN	Spartannash	D	-2.85	3.30	CAR	Avis Budget	A	2.86	3.30
2014-09-01	KKD	Krispy Kreme Doughnuts	D	-2.89	0.90	BWS	Caleres	A	2.81	0.90
2014-09-01	CRVL	Corvel	C	-1.87	1.70	BIIB	Biogen	A	3.00	1.70
2014-09-01	VVI	Viad	D	-2.87	0.90	URI	United Rentals	A	2.72	0.90
2014-09-01	AMCX	Amc Networks	D	-2.87	1.10	ABG	Asbury Automotive	A	2.65	1.10
2014-09-01	UTMD	Utah Medical Products	D	-2.84	0.70	ALXN	Alexion Pharmaceuticals	A	3.00	0.70
2014-09-01	AS-CMA	Ascent Capital	D	-2.88	1.80	WBMD	Webmd Health	A	2.61	1.80
2014-09-01	NX	Quanex Building Products	D	-2.86	1.40	MEI	Methode Electronics	A	2.64	1.40
2014-09-01	JBT	John Bean Technologies	C	-1.85	0.40	SANM	Sanmina	A	2.57	0.40
2014-09-01	XLS	Exelis	C	-1.87	0.80	MDVN	Medivation	A	3.00	0.80
2014-09-01	POST	Post	C	-1.90	2.10	PII	Polaris Industries	A	3.00	2.10
2014-10-01	HY	Hyster-yale Materials Handling	D	-2.89	2.70	ODFL	Old Dominion Freight Line	A	3.00	2.70
2014-10-01	CCK	Crown	C	-1.86	0.20	AMBA	Ambarella	A	3.00	0.20
2014-10-01	RYN	Rayonier	D	-2.85	1.70	MTG	Mgic Investment	A	3.00	1.70
2014-10-01	DS	Drive Shack	D	-2.86	1.10	SAVE	Spirit Airlines	A	3.00	1.10
2014-10-01	SJI	South Jersey Industries	C	-1.85	1.60	NI	Nisource	A	2.87	1.60
2014-10-01	SMG	The Scotts Miracle-gro	D	-2.86	1.30	CENX	Century Aluminum	A	2.52	1.30
2014-10-01	TKR	Timken	C	-1.86	0.90	GBX	Greenbrier Companies	A	2.83	0.90
2014-10-01	SPTN	Spartannash	D	-2.87	2.90	BWS	Caleres	A	2.72	2.90
2014-10-01	CRVL	Corvel	D	-2.89	1.40	BIIB	Biogen	A	3.00	1.40
2014-10-01	CBB	Cincinnati Bell	C	-1.87	2.00	LVLTL	Level 3 Communications	A	2.34	2.00
2014-10-01	JW.A	John Wiley & Sons	C	-1.85	1.40	LUV	Southwest Airlines	A	2.62	1.40
2014-10-01	AMCX	Amc Networks	D	-2.86	1.00	JACK	Jack In The Box	A	2.60	1.00
2014-10-01	UTMD	Utah Medical Products	D	-2.85	1.10	ALXN	Alexion Pharmaceuticals	A	3.00	1.10
2014-10-01	AS-CMA	Ascent Capital	D	-2.89	2.10	ABG	Asbury Automotive	A	2.59	2.10
2014-10-01	ZEP	Zep	D	-2.87	0.80	LYB	Lyondellbasell Industries	A	2.48	0.80
2014-10-01	JMP	Jmp Group Llc	C	-1.85	0.90	FCH	Felcor Lodging Trust	A	2.75	0.90
2014-10-01	TPH	Tri Pointe	D	-2.89	1.10	PII	Polaris Industries	A	3.00	1.10
2014-10-01	TRIP	Tripadvisor	C	-1.86	1.00	SONC	Sonic	A	2.57	1.00
2014-10-01	POST	Post	D	-2.91	1.80	HBI	Hanesbrands	A	2.81	1.80
2014-10-01	ALEX	Alexander & Baldwin	C	-1.86	1.00	HHC	The Howard Hughes	A	2.55	1.00
2014-11-03	DXM	Dex Media	C	-1.91	0.30	SAVE	Spirit Airlines	A	3.00	0.30
2014-11-03	HY	Hyster-yale Materials Handling	D	-2.88	2.80	AMBA	Ambarella	A	3.00	2.80
2014-11-03	CCK	Crown	C	-1.85	0.20	MEI	Methode Electronics	A	2.76	0.20
2014-11-03	DS	Drive Shack	D	-2.87	1.00	BWS	Caleres	A	2.73	1.00
2014-11-03	LIOX	Lionbridge Tech	D	-2.89	0.40	URI	United Rentals	A	2.68	0.40
2014-11-03	TKR	Timken	C	-1.86	0.90	SANM	Sanmina	A	2.61	0.90
2014-11-03	CRVL	Corvel	D	-2.89	1.30	BIIB	Biogen	A	3.00	1.30
2014-11-03	CBB	Cincinnati Bell	C	-1.85	2.10	LVLTL	Level 3 Communications	A	2.37	2.10
2014-11-03	JW.A	John Wiley & Sons	C	-1.84	1.40	LUV	Southwest Airlines	A	2.68	1.40
2014-11-03	AMCX	Amc Networks	D	-2.84	1.00	ABG	Asbury Automotive	A	2.66	1.00
2014-11-03	AHT	Ashford Hospitality Trust	C	-1.84	1.10	FCH	Felcor Lodging Trust	A	2.90	1.10
2014-11-03	ZEP	Zep	D	-2.85	0.90	CENX	Century Aluminum	A	2.63	0.90

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2014-11-03	TPH	Tri Pointe	D	-2.88	1.10	PII	Polaris Industries	A	3.00	1.10
2014-11-03	TRIP	Tripadvisor	C	-1.87	0.90	SONC	Sonic	A	2.65	0.90
2014-11-03	POST	Post	D	-2.89	2.00	HBI	Hanesbrands	A	2.81	2.00
2014-11-03	TRCO	Tribune Media	C	-1.87	3.30	JACK	Jack In The Box	A	2.64	3.30
2014-12-01	DXM	Dex Media	C	-1.89	0.30	SAVE	Spirit Airlines	A	3.00	0.30
2014-12-01	HY	Hyster-yale Materials Handling	D	-2.88	2.60	AMBA	Ambarella	A	3.00	2.60
2014-12-01	CCK	Crown	C	-1.84	0.20	MEI	Methode Electronics	A	2.71	0.20
2014-12-01	RYN	Rayonier	D	-2.87	1.40	FCH	Felcor Lodging Trust	A	2.84	1.40
2014-12-01	QEP	Qep Resources	D	-2.90	1.50	TRGP	Targa Resources	A	2.67	1.50
2014-12-01	LEE	Lee Enterprises	D	-2.89	1.20	BWS	Caleres	A	2.88	1.20
2014-12-01	LIOX	Lionbridge Tech	D	-2.89	0.40	URI	United Rentals	A	2.65	0.40
2014-12-01	TKR	Timken	C	-1.86	0.90	LII	Lennox International	A	2.61	0.90
2014-12-01	CRVL	Corvel	D	-2.89	1.30	BIIB	Biogen	A	3.00	1.30
2014-12-01	CBB	Cincinnati Bell	C	-1.86	2.00	LVLTL	Level 3 Communications	A	2.38	2.00
2014-12-01	JW.A	John Wiley & Sons	C	-1.84	1.40	LUV	Southwest Airlines	A	2.77	1.40
2014-12-01	AS- CMA	Ascent Capital	D	-2.86	1.80	SONC	Sonic	A	2.70	1.80
2014-12-01	AHT	Ashford Hospitality Trust	C	-1.85	1.00	AMP	Ameriprise Financial	A	2.58	1.00
2014-12-01	TRIP	Tripadvisor	C	-1.89	0.70	ABG	Asbury Automotive	A	2.70	0.70
2014-12-01	POST	Post	D	-2.89	2.10	PII	Polaris Industries	A	3.00	2.10
2014-12-01	ALEX	Alexander & Baldwin	D	-2.85	1.00	EXR	Extra Space Storage	A	2.56	1.00
2014-12-01	LVNTA	Liberty Interactive	D	-2.92	1.50	ALL	Allstate	A	2.50	1.50
2014-12-01	TRCO	Tribune Media	D	-2.87	3.30	JACK	Jack In The Box	A	2.66	3.30
2015-01-01	DXM	Dex Media	C	-1.89	0.30	SAVE	Spirit Airlines	A	3.00	0.30
2015-01-01	HY	Hyster-yale Materials Handling	D	-2.89	2.50	AMBA	Ambarella	A	3.00	2.50
2015-01-01	RYN	Rayonier	D	-2.86	1.40	FCH	Felcor Lodging Trust	A	2.89	1.40
2015-01-01	QEP	Qep Resources	D	-2.91	1.40	TRGP	Targa Resources	A	2.72	1.40
2015-01-01	LEE	Lee Enterprises	D	-2.88	1.30	BWS	Caleres	A	2.87	1.30
2015-01-01	TKR	Timken	C	-1.86	0.90	MEI	Methode Electronics	A	2.69	0.90
2015-01-01	CRVL	Corvel	D	-2.88	1.40	BIIB	Biogen	A	3.00	1.40
2015-01-01	CBB	Cincinnati Bell	D	-2.87	1.80	LVLTL	Level 3 Communications	A	2.39	1.80
2015-01-01	AS- CMA	Ascent Capital	D	-2.86	1.70	LUV	Southwest Airlines	A	2.81	1.70
2015-01-01	TRIP	Tripadvisor	D	-2.89	0.70	JACK	Jack In The Box	A	2.71	0.70
2015-01-01	ADT	ADT Corporation	C	-1.84	1.10	LII	Lennox International	A	2.63	1.10
2015-01-01	LVNTA	Liberty Interactive	D	-2.92	1.50	AMP	Ameriprise Financial	A	2.59	1.50
2015-01-01	TRCO	Tribune Media	D	-2.89	2.80	ABG	Asbury Automotive	A	2.71	2.80
2015-02-02	DXM	Dex Media	C	-1.92	0.30	SAVE	Spirit Airlines	A	3.00	0.30
2015-02-02	HY	Hyster-yale Materials Handling	D	-2.90	2.30	AMBA	Ambarella	A	3.00	2.30
2015-02-02	RYN	Rayonier	D	-2.86	1.50	FCH	Felcor Lodging Trust	A	2.81	1.50
2015-02-02	QEP	Qep Resources	D	-2.90	1.60	TRGP	Targa Resources	A	2.62	1.60
2015-02-02	LEE	Lee Enterprises	D	-2.91	1.00	LUV	Southwest Airlines	A	2.85	1.00
2015-02-02	TKR	Timken	C	-1.87	0.80	MEI	Methode Electronics	A	2.69	0.80
2015-02-02	CLCT	Collectors Universe	C	-1.84	0.80	BWS	Caleres	A	2.78	0.80
2015-02-02	CRVL	Corvel	D	-2.89	1.30	BIIB	Biogen	A	3.00	1.30
2015-02-02	CBB	Cincinnati Bell	D	-2.88	1.70	LVLTL	Level 3 Communications	A	2.39	1.70
2015-02-02	FMNB	Farmers National Banc	C	-1.86	0.80	EXR	Extra Space Storage	A	2.62	0.80
2015-02-02	AS- CMA	Ascent Capital	D	-2.89	1.40	SONC	Sonic	A	2.77	1.40
2015-02-02	WWAV	Whitewave Foods	C	-1.85	2.00	PII	Polaris Industries	A	3.00	2.00
2015-02-02	TRIP	Tripadvisor	D	-2.90	0.70	PZZA	Papa John's International	A	2.76	0.70
2015-02-02	ADT	ADT Corporation	C	-1.83	1.10	LII	Lennox International	A	2.66	1.10

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2015-02-02	LVNTA	Liberty Interactive	D	-2.92	1.50	AMP	Ameriprise Financial	A	2.57	1.50
2015-02-02	TRCO	Tribune Media	D	-2.89	2.90	JACK	Jack In The Box	A	2.75	2.90
2015-03-02	TUES	Tuesday Morning	C	-1.86	0.70	SAVE	Spirit Airlines	A	3.00	0.70
2015-03-02	DXM	Dex Media	D	-2.92	0.30	JACK	Jack In The Box	A	2.88	0.30
2015-03-02	HY	Hyster-yale Materials Handling	D	-2.89	2.30	AMBA	Ambarella	A	3.00	2.30
2015-03-02	RYN	Rayonier	D	-2.86	1.40	FCH	Felcor Lodging Trust	A	2.90	1.40
2015-03-02	QEP	Qep Resources	D	-2.90	1.50	TSO	Tesoro	A	2.32	1.50
2015-03-02	LEE	Lee Enterprises	D	-2.90	1.00	SONC	Sonic	A	2.86	1.00
2015-03-02	TKR	Timken	C	-1.85	0.90	MEI	Methode Electronics	A	2.74	0.90
2015-03-02	CLCT	Collectors Universe	C	-1.85	0.70	LUV	Southwest Airlines	A	2.85	0.70
2015-03-02	CRVL	Corvel	D	-2.89	1.30	CNC	Centene	A	3.00	1.30
2015-03-02	CBB	Cincinnati Bell	D	-2.86	1.90	LVLTL	Level 3 Communications	A	2.42	1.90
2015-03-02	FMNB	Farmers National Banc	C	-1.85	0.80	EXR	Extra Space Storage	A	2.62	0.80
2015-03-02	AS-CMA	Ascent Capital	D	-2.89	1.40	BWS	Caleres	A	2.83	1.40
2015-03-02	LVNTA	Liberty Interactive	D	-2.91	1.50	MHFI	McGraw Hill Fin	A	2.62	1.50
2015-03-02	TRCO	Tribune Media	D	-2.87	3.10	PZZA	Papa John's International	A	2.77	3.10
2015-04-01	TUES	Tuesday Morning	C	-1.87	0.60	SAVE	Spirit Airlines	A	3.00	0.60
2015-04-01	SJI	South Jersey Industries	C	-1.85	1.40	NI	Nisource	A	2.94	1.40
2015-04-01	TKR	Timken	D	-2.86	1.10	AMBA	Ambarella	A	3.00	1.10
2015-04-01	CRVL	Corvel	D	-2.89	1.20	CNC	Centene	A	3.00	1.20
2015-04-01	FMNB	Farmers National Banc	C	-1.84	0.90	FCH	Felcor Lodging Trust	A	2.97	0.90
2015-04-01	AS-CMA	Ascent Capital	D	-2.90	1.00	BWS	Caleres	A	2.87	1.00
2015-04-01	LVNTA	Liberty Interactive	D	-2.91	2.70	EXR	Extra Space Storage	A	2.63	2.70
2015-04-01	KN	Knowles	D	-2.91	0.90	MEI	Methode Electronics	A	2.89	0.90
2015-05-01	TUES	Tuesday Morning	C	-1.89	0.50	SAVE	Spirit Airlines	A	3.00	0.50
2015-05-01	ALLY	Ally Financial	D	-2.87	2.30	FCH	Felcor Lodging Trust	A	2.91	2.30
2015-05-01	PLCM	Polycom	C	-1.84	1.10	MPWR	Monolithic Power Systems	A	2.91	1.10
2015-05-01	SJI	South Jersey Industries	D	-2.86	1.40	NI	Nisource	A	2.93	1.40
2015-05-01	TKR	Timken	D	-2.87	1.10	AMBA	Ambarella	A	3.00	1.10
2015-05-01	AS-CMA	Ascent Capital	D	-2.90	1.10	BWS	Caleres	A	2.82	1.10
2015-05-01	AHT	Ashford Hospitality Trust	D	-2.87	0.80	MHFI	McGraw Hill Fin	A	2.63	0.80
2015-05-01	TPH	Tri Pointe	C	-1.85	0.70	PII	Polaris Industries	A	3.00	0.70
2015-05-01	RSE	Rouse Properties	C	-1.86	0.80	EXR	Extra Space Storage	A	2.63	0.80
2015-05-01	KN	Knowles	D	-2.91	0.90	MEI	Methode Electronics	A	2.83	0.90
2015-06-01	TUES	Tuesday Morning	D	-2.90	0.40	PZZA	Papa John's International	A	2.85	0.40
2015-06-01	PLCM	Polycom	C	-1.84	1.10	MPWR	Monolithic Power Systems	A	2.94	1.10
2015-06-01	SJI	South Jersey Industries	D	-2.86	1.40	NI	Nisource	A	3.00	1.40
2015-06-01	SMG	The Scotts Miracle-gro	C	-1.85	0.60	RPM	Rpm International	A	2.48	0.60
2015-06-01	TKR	Timken	D	-2.87	1.10	AMBA	Ambarella	A	3.00	1.10
2015-06-01	CLCT	Collectors Universe	C	-1.85	0.70	CAL	Caleres	A	2.83	0.70
2015-06-01	KKD	Krispy Kreme Doughnuts	C	-1.87	0.60	ABG	Asbury Automotive	A	2.80	0.60
2015-06-01	JW.A	John Wiley & Sons	C	-1.85	1.00	SCOR	Comscore	A	2.78	1.00
2015-06-01	AS-CMA	Ascent Capital	D	-2.90	1.00	JACK	Jack In The Box	A	2.77	1.00
2015-06-01	AHT	Ashford Hospitality Trust	D	-2.87	0.80	FCH	Felcor Lodging Trust	A	2.90	0.80
2015-06-01	TPH	Tri Pointe	C	-1.85	0.70	PII	Polaris Industries	A	3.00	0.70

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2015-06-01	RSE	Rouse Properties	C	-1.86	0.80	EXR	Extra Space Storage	A	2.66	0.80
2015-06-01	HAWK	Blackhawk Network	C	-1.86	1.30	MHFI	McGraw Hill Fin	A	2.63	1.30
2015-06-01	KN	Knowles	D	-2.90	0.90	MEI	Methode Electronics	A	2.90	0.90
2015-06-01	FTD	Ftd Companies	D	-2.87	1.20	SONC	Sonic	A	2.77	1.20
2015-06-01	LE	Lands' End	D	-2.91	0.30	UHAL	Amerco	A	2.69	0.30
2015-07-01	TUES	Tuesday Morning	D	-2.92	0.80	PZZA	Papa John's International	A	2.93	0.80
2015-07-01	HHS	Harte-Hanks	D	-2.88	1.10	CAL	Caleres	A	2.88	1.10
2015-07-01	PLCM	Polycom	C	-1.86	0.90	MPWR	Monolithic Power Systems	A	2.88	0.90
2015-07-01	RT	Ruby Tuesday	C	-1.87	0.70	ABG	Asbury Automotive	A	2.86	0.70
2015-07-01	SJI	South Jersey Industries	D	-2.87	1.20	NI	Nisource	A	2.96	1.20
2015-07-01	SMG	The Scotts Miracle-gro	C	-1.86	0.60	RPM	Rpm International	A	2.47	0.60
2015-07-01	TKR	Timken	D	-2.88	0.90	AMBA	Ambarella	A	3.00	0.90
2015-07-01	CLCT	Collectors Universe	C	-1.86	0.60	JACK	Jack In The Box	A	2.79	0.60
2015-07-01	KKD	Krispy Kreme Doughnuts	C	-1.85	0.90	SCOR	Comscore	A	2.73	0.90
2015-07-01	RSE	Rouse Properties	C	-1.87	1.00	EXR	Extra Space Storage	A	2.63	1.00
2015-07-01	ALEX	Alexander & Baldwin	C	-1.85	0.90	MHFI	McGraw Hill Fin	A	2.61	0.90
2015-07-01	ADT	ADT Corporation	C	-1.87	1.20	AOS	A.o.smith	A	2.80	1.20
2015-07-01	TRCO	Tribune Media	D	-2.87	2.00	UHAL	Amerco	A	2.69	2.00
2015-07-01	FTD	Ftd Companies	D	-2.87	2.20	ALK	Alaska Air	A	2.67	2.20
2015-07-01	LE	Lands' End	D	-2.93	0.40	DIS	Walt Disney	A	2.66	0.40
2015-08-03	TUES	Tuesday Morning	D	-2.93	0.70	PZZA	Papa John's International	A	2.93	0.70
2015-08-03	HHS	Harte-Hanks	D	-2.90	0.90	CAL	Caleres	A	2.89	0.90
2015-08-03	PLCM	Polycom	D	-2.87	0.90	PANW	Palo Alto Networks	A	2.75	0.90
2015-08-03	RT	Ruby Tuesday	C	-1.85	0.80	JACK	Jack In The Box	A	2.86	0.80
2015-08-03	SJI	South Jersey Industries	D	-2.87	1.20	NI	Nisource	A	3.00	1.20
2015-08-03	SMG	The Scotts Miracle-gro	C	-1.86	0.60	CBM	Cambrex	A	2.49	0.60
2015-08-03	TKR	Timken	D	-2.89	0.90	AMBA	Ambarella	A	3.00	0.90
2015-08-03	CLCT	Collectors Universe	C	-1.86	0.60	ALK	Alaska Air	A	2.81	0.60
2015-08-03	KKD	Krispy Kreme Doughnuts	C	-1.86	0.90	SCOR	Comscore	A	2.80	0.90
2015-08-03	CRVL	Corvel	D	-2.86	1.00	BIIB	Biogen	A	3.00	1.00
2015-08-03	FMNB	Farmers National Banc	C	-1.84	0.80	EXR	Extra Space Storage	A	2.70	0.80
2015-08-03	IRDM	Iridium Communications	C	-1.89	0.70	VG	Vonage	A	2.32	0.70
2015-08-03	RSE	Rouse Properties	D	-2.86	1.10	MHFI	McGraw Hill Fin	A	2.61	1.10
2015-08-03	ALEX	Alexander & Baldwin	C	-1.86	0.90	SFG	Stancorp Fincl	A	2.61	0.90
2015-08-03	ADT	ADT Corporation	D	-2.87	1.20	AOS	A.o.smith	A	2.78	1.20
2015-08-03	TRCO	Tribune Media	D	-2.88	1.90	ABG	Asbury Automotive	A	2.80	1.90
2015-08-03	TMST	Timkensteel	D	-2.94	0.60	LII	Lennox International	A	2.78	0.60
2015-08-03	LE	Lands' End Rayonier	D	-2.93	0.40	UHAL	Amerco	A	2.76	0.40
2015-08-03	RYAM	Advanced Materials	D	-2.95	1.50	RPM	Rpm International	A	2.44	1.50
2015-09-01	TUES	Tuesday Morning	D	-2.94	0.70	CAL	Caleres	A	2.88	0.70
2015-09-01	ALLY	Ally Financial	C	-1.85	3.70	EXR	Extra Space Storage	A	2.68	3.70
2015-09-01	HHS	Harte-Hanks	D	-2.92	0.70	PZZA	Papa John's International	A	2.81	0.70
2015-09-01	PLCM	Polycom	D	-2.87	0.90	PANW	Palo Alto Networks	A	2.66	0.90
2015-09-01	NCR	Ncr	D	-2.88	1.20	IDTI	Integrated Device Technology	A	2.65	1.20
2015-09-01	RT	Ruby Tuesday	C	-1.87	0.80	ALK	Alaska Air	A	2.77	0.80
2015-09-01	SJI	South Jersey Industries	D	-2.87	1.30	NI	Nisource	A	3.00	1.30

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2015-09-01	SMG	The Scotts Miracle-gro	C	-1.85	0.60	CBM	Cambrex	A	2.46	0.60
2015-09-01	TKR	Timken	D	-2.90	0.90	LII	Lennox International	A	2.77	0.90
2015-09-01	CLCT	Collectors Universe	D	-2.87	0.60	UHAL	Amerco	A	2.76	0.60
2015-09-01	KKD	Krispy Kreme Doughnuts	C	-1.87	0.90	ABG	Asbury Automotive	A	2.74	0.90
2015-09-01	CRVL	Corvel	D	-2.87	1.00	BIIB	Biogen	A	3.00	1.00
2015-09-01	CBB	Cincinnati Bell	C	-1.86	1.50	VG	Vonage	A	2.28	1.50
2015-09-01	IRDM	Iridium Communications	D	-2.90	0.80	PCS	T-Mobile US Inc.	A	2.26	0.80
2015-09-01	MNK	Mallinckrodt	C	-1.89	0.60	ALXN	Alexion Pharmaceuticals	A	3.00	0.60
2015-09-01	ALEX	Alexander & Baldwin	D	-2.87	0.80	SFG	Stancorp Fincl	A	2.61	0.80
2015-09-01	ADT	ADT Corporation	D	-2.88	1.20	AOS	A.o.smith	A	2.69	1.20
2015-09-01	LVNTA	Liberty Interactive	C	-1.85	3.00	MHFI	McGraw Hill Fin	A	2.56	3.00
2015-09-01	SAIC	Science Applications International	C	-1.87	1.40	LOGM	Logmein	A	2.60	1.40
2015-09-01	TRCO	Tribune Media	D	-2.91	1.60	JACK	Jack In The Box	A	2.69	1.60
2015-09-01	TRNC	Tronc	D	-2.93	1.20	SCOR	Comscore	A	2.66	1.20
2015-09-01	TMST	Timkensteel	D	-2.94	0.70	SPR	Spirit Aerosystems	A	2.56	0.70
2015-09-01	PAH	Platform Specialty Products	D	-2.89	2.00	RPM	Rpm International	A	2.40	2.00
2015-09-01	LE	Lands' End Rayonier	D	-2.92	0.50	DIS	Walt Disney	A	2.57	0.50
2015-09-01	RYAM	Advanced Materials	D	-2.98	0.80	SIAL	Sigma Aldrich	A	2.35	0.80
2015-10-01	ALLY	Ally Financial	C	-1.85	4.00	EXR	Extra Space Storage	A	2.72	4.00
2015-10-01	VOYA	Voya Financial	C	-1.86	2.00	SFG	Stancorp Fincl	A	2.61	2.00
2015-10-01	BKS	Barnes & Noble	C	-1.90	0.30	ALK	Alaska Air	A	2.83	0.30
2015-10-01	HHS	Harte-Hanks	D	-2.93	0.40	UHAL	Amerco	A	2.83	0.40
2015-10-01	CHKE	Cherokee	C	-1.91	0.80	SKX	Skechers Usa	A	3.00	0.80
2015-10-01	AMOT	Allied Motion Technologies	C	-1.93	0.80	LII	Lennox International	A	2.75	0.80
2015-10-01	MDRX	Healthcare Solutions	C	-1.86	1.30	IDTI	Integrated Device Technology	A	2.71	1.30
2015-10-01	PLCM	Polycom	D	-2.88	0.60	PANW	Palo Alto Networks	A	2.70	0.60
2015-10-01	LIOX	Lionbridge Tech	C	-1.87	0.60	IMPV	Imperva	A	2.55	0.60
2015-10-01	NLS	Nautilus	C	-1.89	1.10	DLPH	Delphi Automotive	A	2.66	1.10
2015-10-01	EPC	Edgewell Personal Care	D	-2.91	1.10	EA	Electronic Arts	A	2.53	1.10
2015-10-01	SJI	South Jersey Industries	D	-2.86	1.50	NI	Nisource	A	3.00	1.50
2015-10-01	SMG	The Scotts Miracle-gro	C	-1.85	0.60	CBM	Cambrex	A	2.40	0.60
2015-10-01	SPXC	Spx	D	-2.94	0.20	SPR	Spirit Aerosystems	A	2.55	0.20
2015-10-01	TKR	Timken	D	-2.91	0.80	FISV	Fiserv	A	2.54	0.80
2015-10-01	CLCT	Collectors Universe	D	-2.89	0.40	CAL	Caleres	A	2.82	0.40
2015-10-01	SPTN	Spartannash	C	-1.87	2.60	PZZA	Papa John's International	A	2.81	2.60
2015-10-01	KKD	Krispy Kreme Doughnuts	D	-2.89	0.70	ABG	Asbury Automotive	A	2.76	0.70
2015-10-01	CRVL	Corvel	D	-2.86	1.10	BIIB	Biogen	A	3.00	1.10
2015-10-01	CBB	Cincinnati Bell	C	-1.87	1.40	VG	Vonage	A	2.30	1.40
2015-10-01	ILG	Ilg	D	-2.89	0.90	JACK	Jack In The Box	A	2.66	0.90
2015-10-01	MEG	Media General	D	-2.87	0.80	SCOR	Comscore	A	2.64	0.80
2015-10-01	STRZA	Starz	C	-1.87	1.30	DIS	Walt Disney	A	2.59	1.30
2015-10-01	TPH	Tri Pointe	C	-1.86	0.70	SNA	Snap-on	A	2.52	0.70
2015-10-01	TIME	Time	D	-2.88	1.50	JBLU	Jetblue Airways	A	2.57	1.50
2015-10-01	TSQ	Townsquare Media	D	-2.89	1.10	ORLY	O'reilly Automotive	A	2.53	1.10
2015-10-01	ALEX	Alexander & Baldwin	D	-2.87	0.90	CUBE	Cubesmart	A	2.57	0.90
2015-10-01	ADT	ADT Corporation	D	-2.88	1.60	CTAS	Cintas	A	2.53	1.60
2015-10-01	SAIC	Science Applications International	C	-1.88	1.30	LOGM	Logmein	A	2.67	1.30

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2015-10-01	TRCO	Tribune Media	D	-2.92	2.00	CVS	Cvs Health	A	2.50	2.00
2015-10-01	CST	Cst Brands	D	-2.88	1.60	CM-CSK	Comcast Special A	A	2.50	1.60
2015-10-01	FTD	Ftd Companies	D	-2.84	3.80	CM-CSA	Comcast	A	2.48	3.80
2015-10-01	TMST	Timkensteel	D	-2.96	0.40	GPK	Graphic Packaging	A	2.47	0.40
2015-10-01	PAH	Platform Specialty Products	D	-2.92	1.30	SIAL	Sigma Aldrich	A	2.34	1.30
2015-10-01	LTRPA	Liberty TripAdvisor	D	-2.90	0.70	WOOF	Vca	A	2.47	0.70
2015-10-01	FNFV	Fidelity National Financial	C	-1.86	3.10	EFX	Equifax	A	2.55	3.10
2015-11-02	DRI	Darden Restaurants	C	-1.86	1.10	UHAL	Amerco	A	2.85	1.10
2015-11-02	ALLY	Ally Financial	D	-2.86	3.70	EXR	Extra Space Storage	A	2.76	3.70
2015-11-02	VOYA	Voya Financial	C	-1.86	2.00	SFG	Stancorp Fincl	A	2.61	2.00
2015-11-02	BKS	Barnes & Noble	D	-2.89	0.30	ALK	Alaska Air	A	2.80	0.30
2015-11-02	HHS	Harte-Hanks	D	-2.91	0.40	ABG	Asbury Automotive	A	2.75	0.40
2015-11-02	CHKE	Cherokee	C	-1.89	0.90	DLPH	Delphi Automotive	A	2.72	0.90
2015-11-02	AMOT	Allied Motion Technologies	D	-2.92	0.90	LII	Lennox International	A	2.89	0.90
2015-11-02	MDRX	Allscripts Healthcare Solutions	C	-1.84	1.40	IDTI	Integrated Device Technology	A	2.91	1.40
2015-11-02	LIOX	Lionbridge Tech	C	-1.86	0.60	IMPV	Imperva	A	2.63	0.60
2015-11-02	NLS	Nautilus	C	-1.88	1.20	SNA	Snap-on	A	2.58	1.20
2015-11-02	EPC	Edgewell Personal Care	D	-2.90	1.00	EA	Electronic Arts	A	2.57	1.00
2015-11-02	RT	Ruby Tuesday	D	-2.87	0.80	JACK	Jack In The Box	A	2.69	0.80
2015-11-02	SPXC	Spx	D	-2.94	0.20	SPR	Spirit Aerosystems	A	2.62	0.20
2015-11-02	TKR	Timken	D	-2.89	0.90	FISV	Fiserv	A	2.60	0.90
2015-11-02	CLCT	Collectors Universe	D	-2.88	0.40	DIS	Walt Disney	A	2.66	0.40
2015-11-02	SPTN	Spartannash	C	-1.86	2.70	SCOR	Comscore	A	2.61	2.70
2015-11-02	KKD	Krispy Kreme Doughnuts	D	-2.89	0.60	ORLY	O'reilly Automotive	A	2.57	0.60
2015-11-02	CBB	Cincinnati Bell	C	-1.84	1.60	VG	Vonage	A	2.31	1.60
2015-11-02	ILG	Ilg	D	-2.89	0.90	JBLU	Jetblue Airways	A	2.56	0.90
2015-11-02	MEG	Media General	D	-2.86	0.80	CM-CSK	Comcast Special A	A	2.54	0.80
2015-11-02	STRZA	Starz	C	-1.88	1.20	CM-CSA	Comcast	A	2.53	1.20
2015-11-02	QVCA	Liberty Interactive	D	-2.85	2.30	EFX	Equifax	A	2.61	2.30
2015-11-02	TPH	Tri Pointe	D	-2.86	0.70	HELE	Helen Of Troy	A	2.55	0.70
2015-11-02	TIME	Time	D	-2.87	1.50	EXPE	Expedia	A	2.47	1.50
2015-11-02	TSQ	Townsquare Media	D	-2.87	1.10	CHE	Chemed	A	2.40	1.10
2015-11-02	ADT	ADT Corporation Science Applications	D	-2.87	1.70	CTAS	Cintas	A	2.58	1.70
2015-11-02	SAIC	Applications International	D	-2.86	1.40	LOGM	Logmein	A	2.68	1.40
2015-11-02	TRCO	Tribune Media	D	-2.90	2.20	BFAM	Bright Horizons Family Solutions	A	2.39	2.20
2015-11-02	CST	Cst Brands	D	-2.86	1.70	BYD	Boyd Gaming	A	2.38	1.70
2015-11-02	FTD	Ftd Companies	D	-2.85	3.40	AMZN	Amazon.com	A	2.36	3.40
2015-11-02	TMST	Timkensteel	D	-2.96	0.50	GPK	Graphic Packaging	A	2.52	0.50
2015-11-02	PAH	Platform Specialty Products	D	-2.93	1.00	CBM	Cambrex	A	2.47	1.00
2015-11-02	HYH	Halyard Health	D	-2.90	1.30	CMD	Cantel Medical	A	3.00	1.30
2015-11-02	VEC	Vectrus	D	-2.88	1.70	LXFT	Luxoft	A	2.58	1.70
2015-11-02	FNFV	Fidelity National Financial	C	-1.86	2.90	CUBE	Cubesmart	A	2.59	2.90
2015-12-01	DRI	Darden Restaurants	C	-1.85	1.20	UHAL	Amerco	A	2.86	1.20
2015-12-01	ALLY	Ally Financial	D	-2.85	3.70	EXR	Extra Space Storage	A	2.81	3.70
2015-12-01	VOYA	Voya Financial	D	-2.86	2.00	EFX	Equifax	A	2.63	2.00
2015-12-01	BKS	Barnes & Noble	D	-2.89	0.30	ALK	Alaska Air	A	2.84	0.30
2015-12-01	HHS	Harte-Hanks	D	-2.92	0.40	ABG	Asbury Automotive	A	2.71	0.40
2015-12-01	CHKE	Cherokee	D	-2.89	0.90	DLPH	Delphi Automotive	A	2.75	0.90
2015-12-01	LIOX	Lionbridge Tech	D	-2.86	0.60	LII	Lennox International	A	2.91	0.60
2015-12-01	NLS	Nautilus	C	-1.86	1.30	ATVI	Activision Blizzard	A	2.61	1.30

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2015-12-01	EPC	Edgewell Personal Care	D	-2.91	1.00	SNA	Snap-on	A	2.60	1.00
2015-12-01	RT	Ruby Tuesday	D	-2.87	0.80	DIS	Walt Disney	A	2.66	0.80
2015-12-01	SPXC	Spx	D	-2.95	0.10	IMPV	Imperva	A	2.64	0.10
2015-12-01	TKR	Timken	D	-2.89	0.90	FISV	Fiserv	A	2.60	0.90
2015-12-01	CLCT	Collectors Universe	D	-2.88	0.40	SCOR	Comscore	A	2.59	0.40
2015-12-01	SPTN	Spartannash	C	-1.89	2.10	STMP	Stamps.com	A	2.59	2.10
2015-12-01	KKD	Krispy Kreme Doughnuts	D	-2.90	0.60	JBLU	Jetblue Airways	A	2.56	0.60
2015-12-01	ILG	Ilg	D	-2.90	0.80	ORLY	O'reilly Automotive	A	2.55	0.80
2015-12-01	STRZA	Starz	C	-1.87	1.20	CM-CSK	Comcast Special A	A	2.53	1.20
2015-12-01	QVCA	Liberty Interactive	D	-2.86	2.20	CUBE	Cubsmart	A	2.61	2.20
2015-12-01	TPH	Tri Pointe	D	-2.85	0.70	HELE	Helen Of Troy	A	2.56	0.70
2015-12-01	TIME	Time	D	-2.89	1.30	CM-CSA	Comcast	A	2.52	1.30
2015-12-01	TSQ	Townsquare Media	D	-2.87	1.20	EXPE	Expedia	A	2.44	1.20
2015-12-01	TRCO	Tribune Media	D	-2.91	2.10	BFAM	Bright Horizons Family Solutions	A	2.40	2.10
2015-12-01	FTD	Ftd Companies	D	-2.86	3.10	CHE	Chemed	A	2.40	3.10
2015-12-01	TMST	Timkensteel	D	-2.97	0.40	SPR	Spirit Aerosystems	A	2.60	0.40
2015-12-01	PAH	Platform Specialty Products	D	-2.92	1.20	CBM	Cambrex	A	2.52	1.20
2015-12-01	HYH	Halyard Health	D	-2.89	1.30	CMD	Cantel Medical	A	3.00	1.30
2015-12-01	LE	Lands' End	D	-2.86	0.50	AMZN	Amazon.com	A	2.39	0.50
2015-12-01	VEC	Vectrus	D	-2.84	1.60	IDTI	Integrated Device Technology	A	3.00	1.60
2015-12-01	FNFV	Fidelity National Financial	C	-1.86	2.90	SFG	Stancorp Fincl	A	2.61	2.90
2015-12-01	SNR	New Senior Investment	D	-2.92	0.80	MHFI	McGraw Hill Fin	A	2.59	0.80
2016-01-01	ZEUS	Olympic Steel	D	-2.90	0.80	CBM	Cambrex	A	2.46	0.80
2016-01-01	ALLY	Ally Financial	D	-2.86	3.50	EXR	Extra Space Storage	A	2.83	3.50
2016-01-01	VOYA	Voya Financial	D	-2.87	2.20	CUBE	Cubsmart	A	2.63	2.20
2016-01-01	BKS	Barnes & Noble	D	-2.93	0.20	ALK	Alaska Air	A	2.83	0.20
2016-01-01	CHKE	Cherokee	D	-2.90	0.70	DLPH	Delphi Automotive	A	2.73	0.70
2016-01-01	HWCC	Houston Wire & Cable	D	-2.91	0.50	LII	Lennox International	A	2.82	0.50
2016-01-01	EPC	Edgewell Personal Care	D	-2.91	1.00	ATVI	Activision Blizzard	A	2.61	1.00
2016-01-01	SJI	South Jersey Industries	D	-2.86	1.30	NI	Nisource	A	3.00	1.30
2016-01-01	SPXC	Spx	D	-2.96	0.50	CTAS	Cintas	A	2.56	0.50
2016-01-01	TKR	Timken	D	-2.90	0.80	FISV	Fiserv	A	2.56	0.80
2016-01-01	CRAI	Cra International	D	-2.90	0.60	SPR	Spirit Aerosystems	A	2.56	0.60
2016-01-01	CLCT	Collectors Universe	D	-2.89	0.40	UHAL	Amerco	A	2.81	0.40
2016-01-01	SPTN	Spartannash	D	-2.89	1.50	STMP	Stamps.com	A	2.63	1.50
2016-01-01	KKD	Krispy Kreme Doughnuts	D	-2.89	0.70	DIS	Walt Disney	A	2.60	0.70
2016-01-01	FMNB	Farmers National Banc	C	-1.83	0.90	EFX	Equifax	A	2.63	0.90
2016-01-01	HIBB	Hibbett Sports	D	-2.90	0.40	ORLY	O'reilly Automotive	A	2.53	0.40
2016-01-01	ILG	Ilg	D	-2.90	0.50	CM-CSA	Comcast	A	2.48	0.50
2016-01-01	STRZA	Starz	C	-1.88	0.60	EXPE	Expedia	A	2.43	0.60
2016-01-01	QVCA	Liberty Interactive	D	-2.85	1.80	SFG	Stancorp Fincl	A	2.61	1.80
2016-01-01	MJN	Mead Johnson Nutrition	D	-2.87	0.40	SNA	Snap-on	A	2.59	0.40
2016-01-01	TPH	Tri Pointe	D	-2.87	0.70	EA	Electronic Arts	A	2.55	0.70
2016-01-01	TIME	Time	D	-2.90	1.40	BFAM	Bright Horizons Family Solutions	A	2.40	1.40
2016-01-01	TRCO	Tribune Media	D	-2.92	2.90	AMZN	Amazon.com	A	2.39	2.90
2016-01-01	FTD	Ftd Companies	D	-2.86	3.30	CHE	Chemed	A	2.38	3.30
2016-01-01	PAH	Platform Specialty Products	D	-2.92	0.30	ARG	Airgas Inc	A	2.26	0.30
2016-01-01	LE	Lands' End	D	-2.86	0.50	SERV	Servicemaster Global	A	2.37	0.50
2016-01-01	VEC	Vectrus	D	-2.87	1.40	IDTI	Integrated Device Technology	A	2.93	1.40

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2016-01-01	AINC	Ashford	D	-2.94	0.30	PVTB	Privatebancorp	A	2.46	0.30
2016-01-01	FNFV	Fidelity National Financial	D	-2.86	2.90	NDAQ	Nasdaq	A	2.46	2.90
2016-01-01	SNR	New Senior Investment	D	-2.92	1.80	MSCI	Msci	A	2.44	1.80
2016-02-01	ZEUS	Olympic Steel	D	-2.92	0.70	ARG	Airgas Inc	A	2.27	0.70
2016-02-01	ALLY	Ally Financial	D	-2.88	3.20	EXR	Extra Space Storage	A	2.84	3.20
2016-02-01	VOYA	Voya Financial	D	-2.90	1.90	CUBE	Cubsmart	A	2.65	1.90
2016-02-01	BKS	Barnes & Noble	D	-2.93	0.20	UHAL	Amerco	A	2.75	0.20
2016-02-01	CHKE	Cherokee	D	-2.91	0.70	DLPH	Delphi Automotive	A	2.56	0.70
2016-02-01	HWCC	Houston Wire & Cable	D	-2.91	0.50	LII	Lennox International	A	2.78	0.50
2016-02-01	PLCM	Polycom	C	-1.88	0.60	IDTI	Integrated Device Technology	A	2.90	0.60
2016-02-01	EPC	Edgewell Personal Care	D	-2.92	1.00	SNA	Snap-on	A	2.56	1.00
2016-02-01	SPXC	Spx	D	-2.96	0.60	FISV	Fiserv	A	2.58	0.60
2016-02-01	TKR	Timken	D	-2.91	0.80	NOC	Northrop Grumman	A	2.49	0.80
2016-02-01	CRAI	Cra International	D	-2.91	0.60	IMPV	Imperva	A	2.44	0.60
2016-02-01	CLCT	Collectors Universe	D	-2.89	0.40	ALK	Alaska Air	A	2.73	0.40
2016-02-01	SPTN	Spartannash	D	-2.90	1.60	STMP	Stamps.com	A	2.55	1.60
2016-02-01	KKD	Krispy Kreme Doughnuts	D	-2.89	0.70	DIS	Walt Disney	A	2.55	0.70
2016-02-01	CBB	Cincinnati Bell	C	-1.87	1.40	SHEN	Shenandoah Telecommunications	A	2.31	1.40
2016-02-01	HIBB	Hibbett Sports	D	-2.90	0.50	BFAM	Bright Horizons Family Solutions	A	2.42	0.50
2016-02-01	ILG	Ilg	D	-2.93	0.40	SERV	Servicemaster Global	A	2.39	0.40
2016-02-01	WWAV	Whitewave Foods	D	-2.88	1.00	ATVI	Activision Blizzard	A	2.55	1.00
2016-02-01	STRZA	Starz	C	-1.89	0.60	CHE	Chemed	A	2.36	0.60
2016-02-01	QVCA	Liberty Interactive	D	-2.86	1.80	SFG	Stancorp Fincl	A	2.61	1.80
2016-02-01	MJN	Mead Johnson Nutrition	D	-2.89	0.40	HELE	Helen Of Troy	A	2.49	0.40
2016-02-01	TPH	Tri Pointe	D	-2.89	0.60	HRL	Hormel Foods	A	2.48	0.60
2016-02-01	TIME	Time	D	-2.90	1.40	ULTA	Ulta Beauty	A	2.35	1.40
2016-02-01	ALEX	Alexander & Baldwin	D	-2.87	0.80	EFX	Equifax	A	2.60	0.80
2016-02-01	TRCO	Tribune Media	D	-2.92	3.10	AMZN	Amazon.com	A	2.33	3.10
2016-02-01	FTD	Ftd Companies	D	-2.87	3.30	MTN	Vail Resorts	A	2.32	3.30
2016-02-01	PAH	Platform Specialty Products	D	-2.96	0.20	AVY	Avery Dennison	A	2.24	0.20
2016-02-01	LE	Lands' End	D	-2.87	0.50	CVC	Cablevision Systems Corp	A	2.30	0.50
2016-02-01	VEC	Vectrus	D	-2.88	1.40	LXFT	Luxoft	A	2.64	1.40
2016-02-01	AINC	Ashford	D	-2.95	0.40	NDAQ	Nasdaq	A	2.48	0.40
2016-02-01	LBRDK	Liberty Broadband	D	-2.86	1.30	THG	The Hanover Insurance	A	2.43	1.30
2016-02-01	FNFV	Fidelity National Financial	D	-2.88	2.60	MSCI	Msci	A	2.41	2.60
2016-02-01	SNR	New Senior Investment	D	-2.92	1.80	MKL	Markel	A	2.41	1.80
2016-03-01	ZEUS	Olympic Steel	D	-2.90	0.80	CBM	Cambrex	A	2.39	0.80
2016-03-01	ALLY	Ally Financial	D	-2.87	3.40	EXR	Extra Space Storage	A	2.79	3.40
2016-03-01	VOYA	Voya Financial	D	-2.89	1.80	CUBE	Cubsmart	A	2.64	1.80
2016-03-01	BKS	Barnes & Noble	D	-2.91	0.20	ALK	Alaska Air	A	2.80	0.20
2016-03-01	CHKE	Cherokee	D	-2.90	0.70	SNA	Snap-on	A	2.52	0.70
2016-03-01	HWCC	Houston Wire & Cable	D	-2.91	0.50	LII	Lennox International	A	2.85	0.50
2016-03-01	PLCM	Polycom	D	-2.87	0.60	IDTI	Integrated Device Technology	A	2.70	0.60
2016-03-01	EPC	Edgewell Personal Care	D	-2.91	1.00	HELE	Helen Of Troy	A	2.52	1.00
2016-03-01	SPXC	Spx	D	-2.94	0.70	FISV	Fiserv	A	2.61	0.70
2016-03-01	TKR	Timken	D	-2.90	0.90	NOC	Northrop Grumman	A	2.50	0.90
2016-03-01	UTG	Unite	C	-1.85	2.30	NI	Nisource	A	3.00	2.30
2016-03-01	CRAI	Cra International	D	-2.90	0.70	IMPV	Imperva	A	2.40	0.70
2016-03-01	CLCT	Collectors Universe	D	-2.89	0.40	STMP	Stamps.com	A	2.71	0.40

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2016-03-01	KKD	Krispy Kreme Doughnuts	D	-2.89	0.70	BFAM	Bright Horizons Family Solutions	A	2.39	0.70
2016-03-01	CBB	Cincinnati Bell	D	-2.86	1.50	SHEN	Shenandoah Telecommunications	A	2.34	1.50
2016-03-01	HIBB	Hibbett Sports	D	-2.88	0.50	SERV	Servicemaster Global	A	2.36	0.50
2016-03-01	ILG	Ilg	D	-2.92	0.40	HA	Hawaiian	A	2.35	0.40
2016-03-01	WWAV	Whitewave Foods	D	-2.87	1.00	ATVI	Activision Blizzard	A	2.51	1.00
2016-03-01	STRZA	Starz	D	-2.91	0.50	AMZN	Amazon.com	A	2.34	0.50
2016-03-01	QVCA	Liberty Interactive	D	-2.86	1.70	SFG	Stancorp Fincl	A	2.61	1.70
2016-03-01	MJN	Mead Johnson Nutrition	D	-2.88	0.40	HRL	Hormel Foods	A	2.50	0.40
2016-03-01	TPH	Tri Pointe	D	-2.89	0.60	RAI	Reynolds American	A	2.42	0.60
2016-03-01	TIME	Time	D	-2.91	1.30	MTN	Vail Resorts	A	2.33	1.30
2016-03-01	ALEX	Alexander & Baldwin Science	D	-2.85	0.90	EFX	Equifax	A	2.60	0.90
2016-03-01	SAIC	Applications International	D	-2.85	1.50	IT	Gartner	A	2.40	1.50
2016-03-01	TRCO	Tribune Media	D	-2.91	3.40	ULTA	Ulta Beauty	A	2.33	3.40
2016-03-01	FTD	Ftd Companies	D	-2.87	3.10	CHE	Chemed	A	2.33	3.10
2016-03-01	PAH	Platform Specialty Products	D	-2.96	0.20	NEM	Newmont Mining	A	2.27	0.20
2016-03-01	LTRPA	Liberty TripAdvisor	D	-2.89	0.50	CVC	Cablevision Systems Corp	A	2.31	0.50
2016-03-01	LE	Lands' End	D	-2.86	0.50	ANF	Abercrombie & Fitch	A	2.30	0.50
2016-03-01	VEC	Vectrus	D	-2.88	1.40	CRAY	Cray	A	2.37	1.40
2016-03-01	AINC	Ashford	D	-2.96	0.30	NDAQ	Nasdaq	A	2.50	0.30
2016-03-01	LBRDK	Liberty Broadband	D	-2.85	1.40	THG	The Hanover Insurance	A	2.45	1.40
2016-03-01	FNFV	Fidelity National Financial	D	-2.87	2.80	MSCI	Msci	A	2.44	2.80
2016-03-01	SNR	New Senior Investment	D	-2.92	1.80	QTS	Qts Realty Trust	A	2.38	1.80
2016-04-01	INTL	Intl Fcstone	D	-2.88	1.00	EXR	Extra Space Storage	A	2.88	1.00
2016-04-01	ALLY	Ally Financial	D	-2.86	2.70	CUBE	Cubesmart	A	2.69	2.70
2016-04-01	VOYA	Voya Financial	D	-2.89	1.70	EFX	Equifax	A	2.66	1.70
2016-04-01	BKS	Barnes & Noble	D	-2.90	0.40	ALK	Alaska Air	A	2.85	0.40
2016-04-01	CHKE	Cherokee	D	-2.90	0.70	HELE	Helen Of Troy	A	2.56	0.70
2016-04-01	AMOT	Allied Motion Technologies	D	-2.89	0.80	LII	Lennox International	A	2.91	0.80
2016-04-01	MDRX	Allscripts Healthcare Solutions	D	-2.85	1.30	IDTI	Integrated Device Technology	A	2.73	1.30
2016-04-01	PLCM	Polycom	D	-2.86	1.00	IPHI	Inphi	A	2.45	1.00
2016-04-01	EPC	Edgewell Personal Care	D	-2.91	1.10	SNA	Snap-on	A	2.55	1.10
2016-04-01	UTG	Unite	C	-1.85	2.40	NI	Nisource	A	3.00	2.40
2016-04-01	CRAI	Cra International	D	-2.90	0.40	FISV	Fiserv	A	2.64	0.40
2016-04-01	BBW	Build-a-bear Workshop	D	-2.90	1.00	STMP	Stamps.com	A	2.57	1.00
2016-04-01	WWAV	Whitewave Foods	D	-2.87	1.60	ATVI	Activision Blizzard	A	2.54	1.60
2016-04-01	STRZA	Starz	D	-2.90	0.50	BFAM	Bright Horizons Family Solutions	A	2.39	0.50
2016-04-01	QVCA	Liberty Interactive	D	-2.86	2.30	NDAQ	Nasdaq	A	2.52	2.30
2016-04-01	TIME	Time	D	-2.90	0.30	ULTA	Ulta Beauty	A	2.38	0.30
2016-04-01	LVNTA	Liberty Interactive	D	-2.86	2.80	THG	The Hanover Insurance	A	2.49	2.80
2016-04-01	HAWK	Blackhawk Network	D	-2.88	0.70	MSCI	Msci	A	2.46	0.70
2016-04-01	FTD	Ftd Companies	D	-2.86	2.70	HA	Hawaiian	A	2.36	2.70
2016-04-01	AINC	Ashford	D	-2.95	0.30	QTS	Qts Realty Trust	A	2.40	0.30
2016-04-01	FNFV	Fidelity National Financial	D	-2.87	2.70	COR	Coresite Realty	A	2.39	2.70
2016-04-01	SNR	New Senior Investment	D	-2.91	1.90	ELS	Equity Lifestyle Properties	A	2.36	1.90
2016-05-02	INTL	Intl Fcstone	D	-2.88	1.00	EXR	Extra Space Storage	A	2.82	1.00
2016-05-02	ALLY	Ally Financial	D	-2.87	2.50	EFX	Equifax	A	2.68	2.50
2016-05-02	VOYA	Voya Financial	D	-2.89	1.80	CUBE	Cubesmart	A	2.63	1.80

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2016-05-02	BKS	Barnes & Noble	D	-2.90	0.40	ALK	Alaska Air	A	2.73	0.40
2016-05-02	CHKE	Cherokee	D	-2.91	0.60	ATVI	Activision Blizzard	A	2.55	0.60
2016-05-02	PLCM	Polycom	D	-2.85	1.00	DDD	3d Systems	A	2.43	1.00
2016-05-02	UTG	Unite	C	-1.85	2.30	NI	Nisource	A	3.00	2.30
2016-05-02	BBW	Build-a-bear Workshop	D	-2.90	0.90	ULTA	Ulta Beauty	A	2.41	0.90
2016-05-02	STRZA	Starz	D	-2.90	0.50	BFAM	Bright Horizons Family Solutions	A	2.40	0.50
2016-05-02	TIME	Time	D	-2.90	0.30	AMZN	Amazon.com	A	2.40	0.30
2016-05-02	LVNTA	Liberty Interactive	D	-2.85	2.80	NDAQ	Nasdaq	A	2.49	2.80
2016-05-02	HAWK	Blackhawk Network	D	-2.89	0.70	MSCI	Msci	A	2.46	0.70
2016-05-02	FTD	Ftd Companies	D	-2.85	2.80	DWA	DreamWorks Animation SKG	A	2.39	2.80
2016-05-02	AINC	Ashford	D	-2.95	0.30	THG	The Hanover Insurance	A	2.46	0.30
2016-06-01	INTL	Intl Fcstone	D	-2.87	1.00	EXR	Extra Space Storage	A	2.87	1.00
2016-06-01	ALLY	Ally Financial	D	-2.87	2.50	EFX	Equifax	A	2.71	2.50
2016-06-01	VOYA	Voya Financial	D	-2.89	1.80	CUBE	Cubsmart	A	2.65	1.80
2016-06-01	CHKE	Cherokee	D	-2.92	0.60	ATVI	Activision Blizzard	A	2.61	0.60
2016-06-01	MDRX	Allscripts Healthcare Solutions	D	-2.84	1.30	AMD	Advanced Micro Devices	A	2.46	1.30
2016-06-01	PLCM	Polycom	D	-2.85	1.00	IPHI	Inphi	A	2.42	1.00
2016-06-01	SLP	Simulations Plus	C	-1.89	0.50	NVDA	Nvidia	A	2.40	0.50
2016-06-01	BBW	Build-a-bear Workshop	D	-2.89	1.00	ALK	Alaska Air	A	2.68	1.00
2016-06-01	STRZA	Starz	D	-2.90	0.50	ULTA	Ulta Beauty	A	2.46	0.50
2016-06-01	DFRG	Del Frisco's Restaurant	C	-1.84	0.30	AMZN	Amazon.com	A	2.42	0.30
2016-06-01	TIME	Time	D	-2.89	0.30	BFAM	Bright Horizons Family Solutions	A	2.39	0.30
2016-06-01	LVNTA	Liberty Interactive	D	-2.86	2.60	NDAQ	Nasdaq	A	2.51	2.60
2016-06-01	HAWK	Blackhawk Network	D	-2.88	0.70	MSCI	Msci	A	2.48	0.70
2016-06-01	AINC	Ashford	D	-2.94	0.30	THG	The Hanover Insurance	A	2.47	0.30
2016-07-01	INTL	Intl Fcstone	D	-2.87	1.30	EXR	Extra Space Storage	A	2.85	1.30
2016-07-01	ALLY	Ally Financial	D	-2.88	1.40	EFX	Equifax	A	2.72	1.40
2016-07-01	VOYA	Voya Financial	D	-2.91	1.80	COR	Coresite Realty	A	2.49	1.80
2016-07-01	CHKE	Cherokee	D	-2.93	0.70	ATVI	Activision Blizzard	A	2.63	0.70
2016-07-01	ESIO	Electro Scientific Industries	C	-1.86	0.40	LII	Lennox International	A	2.94	0.40
2016-07-01	MDRX	Allscripts Healthcare Solutions	D	-2.84	1.40	AMD	Advanced Micro Devices	A	2.52	1.40
2016-07-01	SLP	Simulations Plus	C	-1.89	0.90	DWRE	Demandware	A	2.45	0.90
2016-07-01	SHPG	Shire Adr	D	-2.88	0.80	EXEL	Exelixis	A	3.00	0.80
2016-07-01	BBW	Build-a-bear Workshop	D	-2.89	0.90	ULTA	Ulta Beauty	A	2.48	0.90
2016-07-01	STRZA	Starz	D	-2.89	0.50	PLAY	Dave & Buster's Entertainment	A	2.45	0.50
2016-07-01	DFRG	Del Frisco's Restaurant	C	-1.86	0.70	AMZN	Amazon.com	A	2.42	0.70
2016-07-01	TSQ	Townsquare Media	D	-2.89	0.50	BFAM	Bright Horizons Family Solutions	A	2.40	0.50
2016-07-01	LVNTA	Liberty Interactive	D	-2.86	2.80	QTS	Qts Realty Trust	A	2.48	2.80
2016-07-01	HAWK	Blackhawk Network	D	-2.88	0.60	MSCI	Msci	A	2.47	0.60
2016-07-01	PAH	Platform Specialty Products	D	-2.95	0.40	CDE	Coeur Mining	A	3.00	0.40
2016-08-01	CHKE	Cherokee	D	-2.94	0.70	ATVI	Activision Blizzard	A	2.63	0.70
2016-08-01	ESIO	Electro Scientific Industries	C	-1.84	0.40	LII	Lennox International	A	3.00	0.40
2016-08-01	SLP	Simulations Plus	C	-1.88	0.90	AMD	Advanced Micro Devices	A	2.68	0.90
2016-08-01	STRZA	Starz	D	-2.89	0.50	ULTA	Ulta Beauty	A	2.51	0.50
2016-08-01	DFRG	Del Frisco's Restaurant	C	-1.85	0.70	AMZN	Amazon.com	A	2.45	0.70

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2016-08-01	TSQ	Townsquare Media	D	-2.89	0.40	PLAY	Dave & Buster's Entertainment	A	2.43	0.40
2016-08-01	LVNTA	Liberty Interactive	D	-2.85	2.90	EXR	Extra Space Storage	A	2.81	2.90
2016-08-01	FTD	Ftd Companies	C	-1.85	2.20	BFAM	Bright Horizons Family Solutions	A	2.40	2.20
2016-08-01	LE	Lands' End	D	-2.91	0.30	DWA	DreamWorks Animation SKG	A	2.40	0.30
2016-09-01	VOYA	Voya Financial	D	-2.83	2.10	EXR	Extra Space Storage	A	2.76	2.10
2016-09-01	CHKE	Cherokee	D	-2.94	0.70	ATVI	Activision Blizzard	A	2.67	0.70
2016-09-01	ESIO	Electro Scientific Industries	C	-1.87	0.30	LII	Lennox International	A	3.00	0.30
2016-09-01	AMOT	Allied Motion Technologies	C	-1.85	0.80	FISV	Fiserv	A	2.64	0.80
2016-09-01	SLP	Simulations Plus	C	-1.87	1.00	AMD	Advanced Micro Devices	A	2.76	1.00
2016-09-01	BBW	Build-a-bear Workshop	D	-2.86	0.80	ULTA	Ulta Beauty	A	2.48	0.80
2016-09-01	QVCA	Liberty Interactive	D	-2.87	1.70	EFX	Equifax	A	2.75	1.70
2016-09-01	DFRG	Del Frisco's Restaurant	C	-1.85	0.60	PLAY	Dave & Buster's Entertainment	A	2.45	0.60
2016-09-01	TSQ	Townsquare Media	D	-2.87	0.50	AMZN	Amazon.com	A	2.45	0.50
2016-09-01	FTD	Ftd Companies	C	-1.86	2.10	BFAM	Bright Horizons Family Solutions	A	2.41	2.10
2016-09-01	LE	Lands' End	D	-2.88	0.30	MTN	Vail Resorts	A	2.41	0.30
2016-09-01	BW	Babcock & Wilcox Enterprises	D	-2.88	0.50	NOC	Northrop Grumman	A	2.55	0.50
2016-10-03	VOYA	Voya Financial	D	-2.83	2.50	EFX	Equifax	A	2.76	2.50
2016-10-03	BOBE	Bob Evans Farms	D	-2.87	1.20	AMZN	Amazon.com	A	2.49	1.20
2016-10-03	CHKE	Cherokee	D	-2.94	0.50	ATVI	Activision Blizzard	A	2.70	0.50
2016-10-03	AMOT	Allied Motion Technologies	C	-1.87	1.00	LII	Lennox International	A	3.00	1.00
2016-10-03	EPC	Edgewell Personal Care	D	-2.85	0.70	POST	Post	A	2.41	0.70
2016-10-03	SLP	Simulations Plus	C	-1.87	1.10	AMD	Advanced Micro Devices	A	2.72	1.10
2016-10-03	PFSW	Pfsweb	D	-2.91	0.30	NAV	Navistar International	A	2.62	0.30
2016-10-03	BBW	Build-a-bear Workshop	D	-2.88	1.00	ULTA	Ulta Beauty	A	2.46	1.00
2016-10-03	QVCA	Liberty Interactive	D	-2.87	1.80	EXR	Extra Space Storage	A	2.73	1.80
2016-10-03	DFRG	Del Frisco's Restaurant	C	-1.87	1.20	YELP	Yelp	A	2.42	1.20
2016-10-03	TSQ	Townsquare Media	D	-2.87	0.90	BFAM	Bright Horizons Family Solutions	A	2.40	0.90
2016-10-03	FTD	Ftd Companies	D	-2.88	1.10	MTN	Vail Resorts	A	2.40	1.10
2016-10-03	BW	Babcock & Wilcox Enterprises	D	-2.89	1.20	FISV	Fiserv	A	2.61	1.20
2016-11-01	VOYA	Voya Financial	D	-2.82	2.80	EFX	Equifax	A	2.70	2.80
2016-11-01	CHKE	Cherokee	D	-2.94	0.50	ATVI	Activision Blizzard	A	2.67	0.50
2016-11-01	RRD	R.r.donnelleys&sons	D	-2.90	1.10	LII	Lennox International	A	2.95	1.10
2016-11-01	FONR	Fonar	C	-1.88	1.00	EXEL	Exelixis	A	3.00	1.00
2016-11-01	AMOT	Allied Motion Technologies	D	-2.86	1.10	NAV	Navistar International	A	2.62	1.10
2016-11-01	QEP	Qep Resources	C	-1.87	0.90	SM	Sm Energy	A	2.76	0.90
2016-11-01	MDRX	Healthcare Solutions	D	-2.86	1.30	AMD	Advanced Micro Devices	A	2.73	1.30
2016-11-01	EPC	Edgewell Personal Care	D	-2.86	0.70	RAI	Reynolds American	A	2.45	0.70
2016-11-01	SJI	South Jersey Industries	C	-1.85	1.40	OKE	Oneok	A	2.43	1.40
2016-11-01	PFSW	Pfsweb	D	-2.93	0.30	JOY	Joy Global	A	2.52	0.30
2016-11-01	CRVL	Corvel	D	-2.90	0.80	CMD	Cantel Medical	A	3.00	0.80
2016-11-01	CBB	Cincinnati Bell	C	-1.87	1.50	S	Sprint	A	2.33	1.50
2016-11-01	BBW	Build-a-bear Workshop	D	-2.85	1.30	ULTA	Ulta Beauty	A	2.47	1.30
2016-11-01	QVCA	Liberty Interactive	D	-2.89	1.80	MSCI	Msci	A	2.48	1.80
2016-11-01	DFRG	Del Frisco's Restaurant	D	-2.86	1.30	AMZN	Amazon.com	A	2.46	1.30
2016-11-01	TRCO	Tribune Media	D	-2.87	2.20	MTN	Vail Resorts	A	2.40	2.20
2016-11-01	HAWK	Blackhawk Network	D	-2.85	1.80	QTS	Qts Realty Trust	A	2.37	1.80

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2016-11-01	FTD	Ftd Companies	D	-2.88	1.10	BFAM	Bright Horizons Family Solutions	A	2.40	1.10
2016-11-01	OGS	One Gas	C	-1.85	1.40	WR	Westar Energy	A	2.28	1.40
2016-11-01	PAH	Platform Specialty Products	D	-2.87	0.50	CDE	Coeur Mining	A	3.00	0.50
2016-11-01	VSTO	Vista Outdoor	D	-2.88	0.90	AVP	Avon Products	A	2.45	0.90
2016-11-01	JAX	J. Alexander's	D	-2.87	1.20	PLAY	Dave & Buster's Entertainment	A	2.39	1.20
2016-11-01	BW	Babcock & Wilcox Enterprises	D	-2.89	1.20	NSP	Insperty	A	2.41	1.20
2016-12-01	CHKE	Cherokee	D	-2.94	0.50	ATVI	Activision Blizzard	A	2.56	0.50
2016-12-01	RRD	R.r.donnelleys&sons	D	-2.91	1.00	LII	Lennox International	A	2.97	1.00
2016-12-01	FONR	Fonar	C	-1.86	1.10	EXEL	Exelixis	A	3.00	1.10
2016-12-01	QEP	Qep Resources	C	-1.84	1.00	SM	Sm Energy	A	2.88	1.00
2016-12-01	MDRX	Healthcare Solutions	D	-2.87	1.10	AMD	Advanced Micro Devices	A	2.86	1.10
2016-12-01	EPC	Edgewell Personal Care	D	-2.85	0.70	RAI	Reynolds American	A	2.45	0.70
2016-12-01	PFSW	Pfswweb	D	-2.92	0.30	NAV	Navistar International	A	2.83	0.30
2016-12-01	CRVL	Corvel	D	-2.90	0.70	CMD	Cantel Medical	A	3.00	0.70
2016-12-01	CBB	Cincinnati Bell	C	-1.86	1.50	S	Sprint	A	2.42	1.50
2016-12-01	BBW	Build-a-bear Workshop	D	-2.82	1.40	ULTA	Ulta Beauty	A	2.50	1.40
2016-12-01	QVCA	Liberty Interactive	D	-2.87	1.80	EFX	Equifax	A	2.63	1.80
2016-12-01	TRCO	Tribune Media	D	-2.86	2.20	PLAY	Dave & Buster's Entertainment	A	2.46	2.20
2016-12-01	FTD	Ftd Companies	D	-2.86	1.20	AMZN	Amazon.com	A	2.43	1.20
2016-12-01	VSTO	Vista Outdoor	D	-2.87	0.90	POST	Post	A	2.40	0.90
2016-12-01	JAX	J. Alexander's	D	-2.86	1.20	MTN	Vail Resorts	A	2.40	1.20
2016-12-01	BW	Babcock & Wilcox Enterprises	D	-2.89	1.10	JOY	Joy Global	A	2.53	1.10
2017-01-02	GES	Guess?	D	-2.91	0.90	PLAY	Dave & Buster's Entertainment	A	2.55	0.90
2017-01-02	DBD	Diebold Nixdorf	D	-2.86	0.90	AMD	Advanced Micro Devices	A	3.00	0.90
2017-01-02	FONR	Fonar	C	-1.87	1.00	EXEL	Exelixis	A	3.00	1.00
2017-01-02	MDRX	Healthcare Solutions	D	-2.88	0.80	NVDA	Nvidia	A	2.92	0.80
2017-01-02	JCP	Jc Penney	C	-1.88	0.40	ULTA	Ulta Beauty	A	2.50	0.40
2017-01-02	NLS	Nautilus	D	-2.88	0.90	ATVI	Activision Blizzard	A	2.57	0.90
2017-01-02	EPC	Edgewell Personal Care	D	-2.86	0.60	RAI	Reynolds American	A	2.47	0.60
2017-01-02	CRVL	Corvel	D	-2.88	0.80	CMD	Cantel Medical	A	3.00	0.80
2017-01-02	QVCA	Liberty Interactive	D	-2.88	2.20	MSCI	Msci	A	2.48	2.20
2017-01-02	TRCO	Tribune Media	D	-2.86	2.20	AMZN	Amazon.com	A	2.44	2.20
2017-02-01	GES	Guess?	D	-2.91	0.90	ULTA	Ulta Beauty	A	2.53	0.90
2017-02-01	DBD	Diebold Nixdorf	D	-2.85	0.90	AMD	Advanced Micro Devices	A	3.00	0.90
2017-02-01	FONR	Fonar	C	-1.87	1.00	EXEL	Exelixis	A	3.00	1.00
2017-02-01	MDRX	Healthcare Solutions	D	-2.86	0.90	NVDA	Nvidia	A	2.98	0.90
2017-02-01	JCP	Jc Penney	C	-1.90	0.30	PLAY	Dave & Buster's Entertainment	A	2.52	0.30
2017-02-01	NLS	Nautilus	D	-2.89	0.80	ATVI	Activision Blizzard	A	2.64	0.80
2017-02-01	EPC	Edgewell Personal Care	D	-2.85	0.70	RAI	Reynolds American	A	2.50	0.70
2017-02-01	CRVL	Corvel	D	-2.88	0.80	CMD	Cantel Medical	A	3.00	0.80
2017-02-01	QVCA	Liberty Interactive	D	-2.88	2.10	MSCI	Msci	A	2.51	2.10
2017-02-01	MJN	Mead Johnson Nutrition	D	-2.88	0.40	PF	Pinnacle Foods	A	2.40	0.40
2017-02-01	TRCO	Tribune Media	D	-2.88	1.80	AMZN	Amazon.com	A	2.48	1.80
2017-02-01	HZN	Horizon Global	C	-1.87	1.10	LII	Lennox International	A	3.00	1.10
2017-03-01	GES	Guess?	D	-2.91	0.90	PLAY	Dave & Buster's Entertainment	A	2.56	0.90
2017-03-01	FONR	Fonar	C	-1.87	0.90	EXEL	Exelixis	A	3.00	0.90
2017-03-01	QEP	Qep Resources	C	-1.88	1.00	UNT	Unit	A	3.00	1.00
2017-03-01	MDRX	Healthcare Solutions	D	-2.86	0.90	AMD	Advanced Micro Devices	A	3.00	0.90

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2017-03-01	JCP	Jc Penney	D	-2.91	0.30	ULTA	Ulta Beauty	A	2.54	0.30
2017-03-01	NLS	Nautilus	D	-2.89	0.80	ATVI	Activision Blizzard	A	2.74	0.80
2017-03-01	EPC	Edgewell Personal Care	D	-2.86	0.60	RAI	Reynolds American	A	2.52	0.60
2017-03-01	RLH	Red Lion Hotels	C	-1.88	0.10	AMZN	Amazon.com	A	2.50	0.10
2017-03-01	TFSL	Tfs Financial	C	-1.86	2.60	MSCI	Msci	A	2.59	2.60
2017-03-01	DIN	Dineequity	D	-2.90	0.90	MTN	Vail Resorts	A	2.47	0.90
2017-03-01	BBW	Build-a-bear Workshop	D	-2.90	0.80	HRI	Herc	A	2.43	0.80
2017-03-01	QVCA	Liberty Interactive	D	-2.88	2.00	SFBS	Servisfirst Bancshares	A	2.52	2.00
2017-03-01	MJN	Mead Johnson Nutrition	D	-2.84	0.50	PF	Pinnacle Foods	A	2.43	0.50
2017-03-01	TRCO	Tribune Media	D	-2.85	2.30	BID	Sotheby's Take-two	A	2.41	2.30
2017-03-01	NOMD	Nomad Foods	C	-1.86	2.30	TTWO	Interactive Software	A	2.41	2.30
2017-03-01	HZN	Horizon Global	C	-1.88	1.00	LII	Lennox International	A	3.00	1.00
2017-04-03	GES	Guess?	D	-2.92	0.60	PLAY	Dave & Buster's Entertainment	A	2.59	0.60
2017-04-03	FONR	Fonar	C	-1.88	0.90	EXEL	Exelixis	A	3.00	0.90
2017-04-03	QEP	Qep Resources	D	-2.90	0.80	UNT	Unit	A	2.88	0.80
2017-04-03	MDRX	Healthcare Solutions	D	-2.85	1.00	AMD	Advanced Micro Devices	A	3.00	1.00
2017-04-03	EPC	Edgewell Personal Care	D	-2.86	0.60	ATVI	Activision Blizzard	A	2.78	0.60
2017-04-03	CBB	Cincinnati Bell	C	-1.88	0.60	S	Sprint	A	2.46	0.60
2017-04-03	TFSL	Tfs Financial	D	-2.86	2.00	MSCI	Msci	A	2.59	2.00
2017-04-03	UTMD	Utah Medical Products	D	-2.86	1.00	CMD	Cantel Medical	A	3.00	1.00
2017-04-03	QVCA	Liberty Interactive	D	-2.88	2.20	TCBI	Texas Capital Bancshares	A	2.44	2.20
2017-04-03	SXC	Suncoke Energy	C	-1.88	1.30	CLF	Cliffs Natural Resources	A	3.00	1.30
2017-04-03	TRCO	Tribune Media	D	-2.85	2.10	ULTA	Ulta Beauty	A	2.55	2.10
2017-04-03	JAX	J. Alexander's	D	-2.84	1.50	AMZN	Amazon.com	A	2.52	1.50
2017-04-03	HZN	Horizon Global	C	-1.91	0.50	LII	Lennox International	A	3.00	0.50
2017-05-01	GES	Guess?	D	-2.92	0.60	PLAY	Dave & Buster's Entertainment	A	2.62	0.60
2017-05-01	FONR	Fonar	C	-1.86	1.00	EXEL	Exelixis	A	3.00	1.00
2017-05-01	QEP	Qep Resources	D	-2.90	0.70	TRGP	Targa Resources	A	2.60	0.70
2017-05-01	MDRX	Healthcare Solutions	D	-2.86	0.90	AMD	Advanced Micro Devices	A	3.00	0.90
2017-05-01	EPC	Edgewell Personal Care	D	-2.86	0.60	ATVI	Activision Blizzard	A	2.83	0.60
2017-05-01	SKYW	Skywest	C	-1.84	1.70	ULTA	Ulta Beauty	A	2.55	1.70
2017-05-01	CBB	Cincinnati Bell	D	-2.87	0.60	STRP	Straight Path Communications	A	3.00	0.60
2017-05-01	TFSL	Tfs Financial	D	-2.86	1.90	MSCI	Msci	A	2.61	1.90
2017-05-01	NWPX	Northwest Pipe	C	-1.88	0.10	LII	Lennox International	A	3.00	0.10
2017-05-01	UTMD	Utah Medical Products	D	-2.86	1.00	EXAS	Exact Sciences	A	3.00	1.00
2017-05-01	MNTX	Manitex International	C	-1.87	0.10	NAV	Navistar International	A	2.73	0.10
2017-05-01	SXC	Suncoke Energy	C	-1.88	1.20	CC	The Chemours	A	3.00	1.20
2017-05-01	HZN	Horizon Global	C	-1.91	0.50	COHR	Coherent	A	2.69	0.50
2017-06-01	GES	Guess?	D	-2.91	0.70	PLAY	Dave & Buster's Entertainment	A	2.65	0.70
2017-06-01	ALLY	Ally Financial	C	-1.87	1.50	MSCI	Msci	A	2.63	1.50
2017-06-01	QEP	Qep Resources	D	-2.92	0.60	LPI	Laredo Petroleum	A	2.48	0.60
2017-06-01	EPC	Edgewell Personal Care	D	-2.86	0.60	ATVI	Activision Blizzard	A	2.94	0.60
2017-06-01	CBB	Cincinnati Bell	D	-2.88	0.60	STRP	Straight Path Communications	A	3.00	0.60
2017-06-01	TFSL	Tfs Financial	D	-2.87	1.80	Z	Zillow	A	2.47	1.80
2017-06-01	NWPX	Northwest Pipe	C	-1.87	0.10	LII	Lennox International	A	3.00	0.10
2017-06-01	MNTX	Manitex International	C	-1.88	0.10	COHR	Coherent	A	2.80	0.10
2017-06-01	SXC	Suncoke Energy	C	-1.88	1.20	CC	The Chemours	A	3.00	1.20

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2017-06-01	TROX	Tronox	C	-1.87	1.90	RGLD	Royal Gold	A	2.53	1.90
2017-06-01	CSAL	Comm Sales&lsg Reit	D	-2.87	1.50	AFG	American Financial	A	2.45	1.50
2017-06-01	HZN	Horizon Global	C	-1.90	0.60	NAV	Navistar International	A	2.70	0.60
2017-07-03	GES	Guess?	D	-2.91	0.60	SGMS	Scientific Games	A	2.88	0.60
2017-07-03	ALLY	Ally Financial	C	-1.85	1.50	MSCI	Msci	A	2.63	1.50
2017-07-03	DBD	Diebold Nixdorf	C	-1.85	1.00	NVDA	Nvidia	A	3.00	1.00
2017-07-03	CBB	Cincinnati Bell	D	-2.87	0.60	STRP	Straight Path Communications	A	3.00	0.60
2017-07-03	TESS	Tessco Technologies	C	-1.85	0.60	AMD	Advanced Micro Devices	A	3.00	0.60
2017-07-03	TFSL	Tfs Financial	D	-2.87	1.60	Z	Zillow	A	2.51	1.60
2017-07-03	TROX	Tronox	C	-1.87	1.00	CC	The Chemours	A	3.00	1.00
2017-07-03	TIME	Time	D	-2.88	0.80	PLAY	Dave & Buster's Entertainment	A	2.64	0.80
2017-07-03	AFI	Armstrong Flooring	D	-2.87	2.70	LII	Lennox International	A	3.00	2.70
2017-08-01	DBD	Diebold Nixdorf	D	-2.88	0.80	NVDA	Nvidia	A	3.00	0.80
2017-08-01	SJI	South Jersey Industries	C	-1.85	0.90	OKE	Oneok	A	2.50	0.90
2017-08-01	TESS	Tessco Technologies	C	-1.86	0.60	AMD	Advanced Micro Devices	A	3.00	0.60
2017-08-01	TFSL	Tfs Financial	D	-2.87	1.60	MSCI	Msci	A	2.67	1.60
2017-08-01	LAMR	Lamar Advertising	C	-1.85	1.00	TREE	Lendingtree	A	2.48	1.00
2017-08-01	PBPB	Potbelly	D	-2.88	0.40	SGMS	Scientific Games	A	3.00	0.40
2017-08-01	TIME	Time	D	-2.88	0.70	PLAY	Dave & Buster's Entertainment	A	2.61	0.70
2017-08-01	CSAL	Comm Sales&lsg Reit	D	-2.85	1.30	Z	Zillow	A	2.47	1.30
2017-08-01	ENR	Energizer	C	-1.87	1.90	ATVI	Activision Blizzard	A	2.98	1.90
2017-08-01	AFI	Armstrong Flooring	D	-2.87	2.50	LII	Lennox International	A	3.00	2.50
2017-09-01	BID	Sotheby's	C	-1.87	0.30	SGMS	Scientific Games	A	3.00	0.30
2017-09-01	HWCC	Houston Wire & Cable	D	-2.87	0.30	LII	Lennox International	A	3.00	0.30
2017-09-01	DBD	Diebold Nixdorf	D	-2.89	0.70	NVDA	Nvidia	A	3.00	0.70
2017-09-01	TGNA	Tegna	C	-1.87	0.30	WTW	Weight Watchers International	A	2.79	0.30
2017-09-01	SJI	South Jersey Industries	C	-1.84	1.00	OKE	Oneok	A	2.48	1.00
2017-09-01	TESS	Tessco Technologies	C	-1.86	0.50	AMD	Advanced Micro Devices	A	3.00	0.50
2017-09-01	TFSL	Tfs Financial	D	-2.87	1.50	MSCI	Msci	A	2.70	1.50
2017-09-01	LAMR	Lamar Advertising	C	-1.86	1.00	TREE	Lendingtree	A	2.51	1.00
2017-09-01	PBPB	Potbelly	D	-2.87	0.40	MTN	Vail Resorts	A	2.59	0.40
2017-09-01	TIME	Time	D	-2.89	0.70	AMZN	Amazon.com	A	2.57	0.70
2017-09-01	CSAL	Comm Sales&lsg Reit	D	-2.88	1.00	LPLA	Lpl Financial	A	2.48	1.00
2017-09-01	SAIC	Science Applications International	C	-1.86	0.40	EXTR	Extreme Networks	A	2.90	0.40
2017-09-01	ENR	Energizer	D	-2.87	1.80	ATVI	Activision Blizzard	A	3.00	1.80
2017-09-01	GCP	Gcp Applied Technologies	C	-1.86	1.50	CC	The Chemours	A	3.00	1.50
2017-09-01	AFI	Armstrong Flooring	D	-2.89	2.20	NAV	Navistar International	A	2.92	2.20
2017-09-01	HONE	Harborone Bancorp	C	-1.86	0.70	AFG	American Financial	A	2.46	0.70
2017-10-02	BID	Sotheby's	C	-1.86	0.30	SGMS	Scientific Games	A	3.00	0.30
2017-10-02	HWCC	Houston Wire & Cable	D	-2.88	0.30	LII	Lennox International	A	3.00	0.30
2017-10-02	DBD	Diebold Nixdorf	D	-2.88	0.80	NVDA	Nvidia	A	3.00	0.80
2017-10-02	TGNA	Tegna	D	-2.87	0.30	WTW	Weight Watchers International	A	2.80	0.30
2017-10-02	SRT	Startek	C	-1.86	0.40	NAV	Navistar International	A	3.00	0.40
2017-10-02	PIR	Pier 1 Imports	D	-2.92	0.40	CHGG	Chegg	A	2.71	0.40
2017-10-02	EPC	Edgewell Personal Care	D	-2.84	0.90	ATVI	Activision Blizzard	A	3.00	0.90
2017-10-02	SJI	South Jersey Industries	C	-1.85	0.90	OKE	Oneok	A	2.49	0.90
2017-10-02	TESS	Tessco Technologies	C	-1.87	0.50	AMD	Advanced Micro Devices	A	3.00	0.50
2017-10-02	LAMR	Lamar Advertising	C	-1.86	1.00	MSCI	Msci	A	2.71	1.00

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2017-10-02	JACK	Jack In The Box	D	-2.84	0.20	MTN	Vail Resorts	A	2.57	0.20
2017-10-02	SXC	Suncoke Energy	D	-2.86	1.10	CC	The Chemours	A	3.00	1.10
2017-10-02	PBPB	Potbelly	D	-2.86	0.40	AMZN	Amazon.com	A	2.56	0.40
2017-10-02	TIME	Time	D	-2.88	0.70	RUSHA	Rush Enterprises	A	2.53	0.70
2017-10-02	CSAL	Comm Sales&lsg Reit	D	-2.91	0.80	TREE	Lendingtree	A	2.54	0.80
2017-10-02	SAIC	Science Applications International	D	-2.87	0.40	EXTR	Extreme Networks	A	2.95	0.40
2017-10-02	ENR	Energizer	D	-2.87	1.80	TTWO	Take-two Interactive Software	A	2.71	1.80
2017-10-02	GCP	Gcp Applied Technologies	C	-1.85	1.60	FCX	Freeport-mcmoran	A	2.64	1.60
2017-10-02	AFI	Armstrong Flooring	D	-2.88	2.20	HSC	Harsco	A	2.97	2.20
2017-10-02	HONE	Harborone Bancorp	C	-1.84	0.80	LPLA	Lpl Financial	A	2.52	0.80
2017-11-01	BID	Sotheby's	C	-1.85	0.30	SGMS	Scientific Games	A	3.00	0.30
2017-11-01	HWCC	Houston Wire & Cable	D	-2.88	0.30	LII	Lennox International	A	3.00	0.30
2017-11-01	DBD	Diebold Nixdorf	D	-2.90	0.70	NVDA	Nvidia	A	3.00	0.70
2017-11-01	TGNA	Tegna	D	-2.88	0.30	WTW	Weight Watchers International	A	2.78	0.30
2017-11-01	SRT	Startek	C	-1.86	0.40	NAV	Navistar International	A	3.00	0.40
2017-11-01	PIR	Pier 1 Imports	D	-2.93	0.40	CHGG	Chegg	A	2.70	0.40
2017-11-01	EPC	Edgewell Personal Care	D	-2.86	0.80	ATVI	Activision Blizzard	A	3.00	0.80
2017-11-01	SJI	South Jersey Industries	C	-1.85	0.90	OKE	Oneok	A	2.48	0.90
2017-11-01	CBB	Cincinnati Bell	C	-1.85	0.50	STRP	Straight Path Communications	A	3.00	0.50
2017-11-01	LAMR	Lamar Advertising	C	-1.85	1.00	MSCI	Msci	A	2.72	1.00
2017-11-01	JACK	Jack In The Box	D	-2.84	0.20	AMZN	Amazon.com	A	2.64	0.20
2017-11-01	PBPB	Potbelly	D	-2.87	0.40	RH	Rh	A	2.61	0.40
2017-11-01	TIME	Time	D	-2.90	0.60	MTN	Vail Resorts	A	2.59	0.60
2017-11-01	CSAL	Comm Sales&lsg Reit	D	-2.90	0.90	TREE	Lendingtree	A	2.57	0.90
2017-11-01	HAWK	Blackhawk Network	C	-1.88	0.80	LPLA	Lpl Financial	A	2.50	0.80
2017-11-01	ENR	Energizer	D	-2.88	1.70	TTWO	Take-two Interactive Software	A	2.78	1.70
2017-11-01	AFI	Armstrong Flooring	D	-2.89	2.10	HSC	Harsco	A	2.95	2.10
2017-11-01	HONE	Harborone Bancorp	C	-1.83	0.80	QTS	Qts Realty Trust	A	2.49	0.80
2017-12-01	BID	Sotheby's	C	-1.85	0.30	SGMS	Scientific Games	A	3.00	0.30
2017-12-01	HWCC	Houston Wire & Cable	D	-2.86	0.30	LII	Lennox International	A	3.00	0.30
2017-12-01	DBD	Diebold Nixdorf	D	-2.90	0.70	NVDA	Nvidia	A	3.00	0.70
2017-12-01	TGNA	Tegna	D	-2.87	0.30	AMZN	Amazon.com	A	2.68	0.30
2017-12-01	SRT	Startek	C	-1.89	0.30	NAV	Navistar International	A	3.00	0.30
2017-12-01	EPC	Edgewell Personal Care	D	-2.87	0.70	ATVI	Activision Blizzard	A	2.98	0.70
2017-12-01	SJI	South Jersey Industries	C	-1.85	0.90	NRG	Nrg Energy	A	2.47	0.90
2017-12-01	JACK	Jack In The Box	D	-2.84	0.20	RH	Rh	A	2.67	0.20
2017-12-01	BEAT	Biotelemetry	C	-1.88	0.80	SGMO	Sangamo Therapeutics	A	3.00	0.80
2017-12-01	CSAL	Comm Sales&lsg Reit	D	-2.90	0.80	MSCI	Msci	A	2.79	0.80
2017-12-01	SAIC	Science Applications International	D	-2.83	0.40	AMD	Advanced Micro Devices	A	3.00	0.40
2017-12-01	HAWK	Blackhawk Network	C	-1.87	0.80	TREE	Lendingtree	A	2.66	0.80
2017-12-01	ENR	Energizer	D	-2.87	1.80	TTWO	Take-two Interactive Software	A	2.78	1.80
2017-12-01	LSXMK	Liberty Media	C	-1.85	3.90	GRUB	Grubhub	A	2.61	3.90

Date	Ticker	Name	R	SM	W (%)	Ticker	Name	R	SM	W (%)
2017-12-01	HONE	Harborone Bancorp	C	-1.84	0.80	LPLA	Lpl Financial	A	2.53	0.80
2017-12-29	BID	Sotheby's	C	-1.85	0.30	SGMS	Scientific Games	A	3.00	0.30
2017-12-29	DBD	Diebold Nixdorf	D	-2.91	0.60	NVDA	Nvidia	A	3.00	0.60
2017-12-29	SRT	Startek	C	-1.88	0.30	LII	Lennox International	A	3.00	0.30
2017-12-29	EPC	Edgewell Personal Care	D	-2.87	0.70	ATVI	Activision Blizzard	A	3.00	0.70
2017-12-29	SJI	South Jersey Industries	D	-2.86	0.80	NRG	Nrg Energy	A	2.48	0.80
2017-12-29	HBI	Hanesbrands	D	-2.86	0.40	TTWO	Take-two Interactive Software	A	2.77	0.40
2017-12-29	TFSL	Tfs Financial	D	-2.85	1.50	MSCI	Msci	A	2.77	1.50
2017-12-29	JACK	Jack In The Box	D	-2.85	0.20	CHGG	Chegg	A	2.78	0.20
2017-12-29	BEAT	Biotelemetry	C	-1.87	0.90	SGMO	Sangamo Therapeutics	A	3.00	0.90
2017-12-29	CSAL	Comm Sales&lsg Reit	D	-2.89	0.90	TREE	Lendingtree	A	2.74	0.90
2017-12-29	HAWK	Blackhawk Network	D	-2.87	0.80	LPLA	Lpl Financial	A	2.58	0.80
2017-12-29	PAH	Platform Specialty Products	D	-2.89	0.20	FCX	Freeport-mcmoran	A	2.84	0.20
2017-12-29	LSXMK	Liberty Media	C	-1.86	3.70	AMZN	Amazon.com	A	2.68	3.70