

# 2017 Valuation Handbook

## U.S. Guide to Cost of Capital

Duff & Phelps

### Industry Risk Premia Company List

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**Note:** The "Industry Risk Premia Company List" (this document) provides a list of the U.S. Companies used to calculate each of the industry risk premia ( $RP_i$ ) published in the *2017 Valuation Handbook – U.S. Guide to Cost of Capital* (data through December 31, 2016), Appendix 3a, "Industry Risk Premia ( $RP_i$ )". The information herein is specific to the *2017 Valuation Handbook – U.S. Guide to Cost of Capital* (data through December 31, 2016), and is not applicable to any other book, update, or document.

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WILEY

# Industry Risk Premia Company List

The hardcover *2017 Valuation Handbook – U.S. Guide to Cost of Capital* is published with data through December 31, 2016, and includes three intra-year Quarterly Updates delivered in Adobe PDF format. “Quarterly Update 1” is data through March 31, 2017, and “Quarterly Update 2” is data through June 30, 2017, and “Quarterly Update 3” is data through September 30, 2017.<sup>1</sup>

The *2017 Valuation Handbook – U.S. Guide to Cost of Capital* provides the key year-end data previously available in (i) the Morningstar/Ibbotson *SBB Valuation Yearbook* and (ii) the Duff & Phelps *Risk Premium Report*. The *2017 Valuation Handbook – U.S. Guide to Cost of Capital* can be used to develop both levered and unlevered cost of equity capital estimates for an individual business, business ownership interest, security, or intangible asset using various build-up models and the CAPM.

The “Industry Risk Premia Company List” (this document) provides a list of the U.S. companies used to calculate each of the industry risk premia ( $RP_i$ ) published in the *2017 Valuation Handbook – U.S. Guide to Cost of Capital* (data through December 31, 2016), Appendix 3a, “Industry Risk Premia ( $RP_i$ )”.<sup>2</sup> The information herein is specific to the *2017 Valuation Handbook – U.S. Guide to Cost of Capital* (data through December 31, 2016), and is not applicable to any other book, update, or document.<sup>3</sup>

For a detailed discussion of Industry Risk Premia, please refer to Chapter 5, “Basic Building Blocks of the Cost of Equity Capital – Betas and Industry Risk Premia” in the hardcover *2017 Valuation Handbook – U.S. Guide to Cost of Capital*.

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<sup>1</sup> Quarterly Updates are (i) optional, and (ii) are not sold separately.

<sup>2</sup> Industry Risk Premia were previously published in Table 3-5, “Industry Premia Estimates” in the former Morningstar/Ibbotson *SBB Valuation Yearbook*. In the *2017 Valuation Handbook – U.S. Guide to Cost of Capital* these premia are still called “industry risk premia”, but the nomenclature used for this term is changed from “IRP” to “RP”. In the previous 2014 and 2015 editions of the *Valuation Handbook – U.S. Guide to Cost of Capital*, industry risk premia were presented within Chapter 5 in Exhibit 5.7. Starting with the *2016 Valuation Handbook – U.S. Guide to Cost of Capital*, industry risk premia are presented in Appendix 3a, “Industry Risk Premium ( $RP_i$ )”, directly following Appendix 3, “CRSP Deciles Size Premia Study: Key Variables”.

<sup>3</sup> Separate “Industry Risk Premia Company List” documents that are specific to each of the three Quarterly Updates (March, June, and September 2017) associated with the *2017 Valuation Handbook – U.S. Guide to Cost of Capital* are also produced.

## The Companies Used to Calculate $RP_i$ Are Not Necessarily “Pure Play” Companies

The industry risk premia published in Appendix 3a of the *2017 Valuation Handbook – U.S. Guide to Cost of Capital* and its Quarterly Updates are derived from full-information betas. “Full-information” beta analysis uses a cross-sectional regression designed to capture the impact that a company’s individual business segments (defined here by SIC code) have upon the overall business beta.<sup>4</sup>

Ideally, one would like to have a sampling of betas from many “pure play” guideline public companies when estimating a proxy beta. “Pure play” companies are companies with say, at least 75% of revenue from a single Standard Industrial Classification (SIC) code. However, in some industries the largest participants may be conglomerates for which participation in the given industry is a small part of their overall revenues. In a strictly pure-play analysis, these companies would be excluded, even though they may be the dominant participant in the industry. The full-information beta approach enables the inclusion of these companies’ participation in the industry in the beta calculation.

As such, the companies included in the full-information beta analysis used to create the industry risk premia in the *Valuation Handbook – U.S. Guide to Cost of Capital* and its Quarterly Updates are not necessarily “pure play” companies:

- You may notice companies included in each industry that may seem out of place. However, these companies only impact the full-information betas (and thus the industry risk premia) by the weighted sales exposure the company has to the given industry.
- You may also notice companies listed in multiple industries. For example, General Electric is a participant in SIC 351 (Engines and Turbines), but is also a participant in SIC 363 (Household Appliances), and SIC 384 (Surgical, Medical, And Dental Instruments and Supplies).

For a detailed discussion of industry risk premia and the full-information betas they are based upon, please refer to Chapter 5, “Basic Building Blocks of the Cost of Equity Capital – Betas and Industry Risk Premia” in the *2017 Valuation Handbook – U.S. Guide to Cost of Capital*.

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<sup>5</sup> The full-information betas published in the *2017 Valuation Handbook – U.S. Guide to Cost of Capital* and its Quarterly Updates (and also in the former *SBBi Valuation Yearbook*) are based on an article by Paul D. Kaplan and James D. Peterson: “Full-Information Industry Betas”, *Financial Management*, Summer 1998.

# Appendix 1

## Industry Risk Premia Company List (data through December 2016)

Appendix 1 is a list of the U.S. companies used to calculate each of the industry risk premia in Appendix 3a, "Industry Risk Premia ( $RP_i$ )", from the *2017 Valuation Handbook – U.S. Guide to Cost of Capital* (data through December 2016).

**SIC 12**

ALLETE INC  
 ALLIANCE HOLDINGS GP LP  
 ALLIANCE RESOURCE PTNRS -LP  
 BLACK HILLS CORP  
 CLOUD PEAK ENERGY INC  
 CONSOL ENERGY INC  
 NACCO INDUSTRIES -CL A  
 SUNCOKE ENERGY INC  
 WESTMORELAND COAL CO  
 WESTMORELAND RES PARTNERS LP

ENERGEN CORP  
 ENERGY TRANSFER PARTNERS -LP  
 ENERJEX RESOURCES INC  
 ENSERVCO CORP  
 ENTERPRISE PRODS PRTNRS -LP  
 EOG RESOURCES INC  
 EQT CORP  
 ERIN ENERGY CORP  
 EV ENERGY PARTNERS LP  
 EVOLUTION PETROLEUM CORP  
 EXCO RESOURCES INC  
 EXXON MOBIL CORP  
 FERRELLGAS PARTNERS -LP  
 FIELDPOINT PETROLEUM CORP  
 FORBES ENERGY SERVICES LTD  
 FREEPORT-MCMORAN INC  
 FRONTIER OILFIELD SRVCS INC  
 GASTAR EXPLORATION INC  
 GRAN TIERRA ENERGY INC  
 GULFPORT ENERGY CORP  
 HALLIBURTON CO  
 HELIX ENERGY SOLUTIONS GROUP  
 HELMERICH & PAYNE  
 HESS CORP  
 HOLLYFRONTIER CORP  
 HOUSTON AMERN ENERGY CORP  
 ISRAMCO INC  
 JONES ENERGY INC  
 LAREDO OIL INC  
 LAREDO PETROLEUM INC  
 LEGACY RESERVES LP  
 LOEWS CORP  
 LUCAS ENERGY INC  
 MACQUARIE INFRASTRUCTURE CP  
 MARATHON OIL CORP  
 MATADOR RESOURCES CO  
 MEMORIAL PRODUCTION PRTRS LP  
 MEXCO ENERGY CORP  
 MID-CON ENERGY PARTNERS -LP  
 MINERALS TECHNOLOGIES INC  
 MURPHY OIL CORP  
 NATIONAL FUEL GAS CO  
 NEW CONCEPT ENERGY INC  
 NEWFIELD EXPLORATION CO  
 NOBLE ENERGY INC  
 NORTHERN OIL & GAS INC  
 NUVERRA ENVIRONMENTAL SOLUTN  
 OASIS PETROLEUM INC  
 OCCIDENTAL PETROLEUM CORP  
 OCEANEERING INTERNATIONAL  
 OIL STATES INTL INC  
 ONEOK INC  
 ONEOK PARTNERS -LP  
 PANHANDLE OIL & GAS INC  
 PARKER DRILLING CO  
 PATTERSON-UTI ENERGY INC  
 PDC ENERGY INC  
 PETROQUEST ENERGY INC  
 PIONEER ENERGY SERVICES CORP  
 PIONEER NATURAL RESOURCES CO

PRIMEENERGY CORP  
 QEP RESOURCES INC  
 QUEST SOLUTION INC  
 RANGE RESOURCES CORP  
 RESERVE PETROLEUM CO  
 RESOLUTE ENERGY CORP  
 REX ENERGY CORP  
 RING ENERGY INC  
 ROYALE ENERGY INC  
 RPC INC  
 SAEXPLORATION HOLDINGS INC  
 SANCHEZ ENERGY CORP  
 SM ENERGY CO  
 SOUTHWESTERN ENERGY CO  
 STEEL PARTNERS HOLDINGS LP  
 STONE ENERGY CORP  
 SUMMIT MIDSTREAM PARTNERS LP  
 SUPERIOR ENERGY SERVICES INC  
 SYNERGY RESOURCES CORP  
 TENGASCO INC  
 TETRA TECHNOLOGIES INC/DE  
 TORCHLIGHT ENERGY RESOURCES  
 TRIANGLE PETROLEUM CORP  
 U S ENERGY CORP/WY  
 U S LIME & MINERALS  
 UNIT CORP  
 USA COMPRESSION PRTNRS LP  
 VAALCO ENERGY INC  
 VANGUARD NATURAL RESOURCES  
 VOC ENERGY TRUST  
 W&T OFFSHORE INC  
 WESTERN GAS PARTNERS LP  
 WESTERN REFINING INC  
 WHITING PETROLEUM CORP  
 WILLIAMS PARTNERS LP  
 WPX ENERGY INC

**SIC 13**

ABRAXAS PETROLEUM CORP/NV  
 ADAMS RESOURCES & ENERGY INC  
 AEGION CORP  
 AMERICAN POWER GROUP CORP  
 ANADARKO PETROLEUM CORP  
 ANTERO RESOURCES CORP  
 APACHE CORP  
 APPROACH RESOURCES INC  
 ARCHROCK PARTNERS LP  
 ATWOOD OCEANICS  
 BAKER HUGHES INC  
 BARNWELL INDUSTRIES  
 BILL BARRETT CORP  
 BLACK HILLS CORP  
 BLACK RIDGE OIL & GAS INC  
 BONANZA CREEK ENERGY INC  
 CABOT OIL & GAS CORP  
 CALLON PETROLEUM CO/DE  
 CARBON NATURAL GAS CO  
 CARRIZO OIL & GAS INC  
 CASPIAN SERVICES INC  
 CHESAPEAKE ENERGY CORP  
 CHEVRON CORP  
 CIMAREX ENERGY CO  
 CLAYTON WILLIAMS ENERGY INC  
 CLEAN HARBORS INC  
 COMSTOCK RESOURCES INC  
 CONCHO RESOURCES INC  
 CONOCOPHILLIPS  
 CONSOL ENERGY INC  
 CONTANGO OIL & GAS CO  
 CONTINENTAL RESOURCES INC  
 CRESTWOOD EQUITY PARTNERS LP  
 CSI COMPRESSCO LP  
 DAWSON GEOPHYSICAL CO  
 DAYBREAK OIL & GAS INC  
 DCP MIDSTREAM PARTNERS LP  
 DEEP DOWN INC  
 DENBURY RESOURCES INC  
 DEVON ENERGY CORP  
 DIAMOND OFFSHRE DRILLING INC  
 DIAMONDBACK ENERGY INC  
 ECOLAB INC  
 ECOSPHERE TECHNOLOGIES INC  
 ECO-STIM ENERGY SOLUTIONS  
 ENBRIDGE ENERGY PRTNRS -LP

**SIC 131**

ABRAXAS PETROLEUM CORP/NV  
 ADAMS RESOURCES & ENERGY INC  
 ANADARKO PETROLEUM CORP  
 ANTERO RESOURCES CORP  
 APACHE CORP  
 APPROACH RESOURCES INC  
 BARNWELL INDUSTRIES  
 BILL BARRETT CORP  
 BLACK HILLS CORP  
 BLACK RIDGE OIL & GAS INC  
 BONANZA CREEK ENERGY INC  
 CABOT OIL & GAS CORP  
 CALLON PETROLEUM CO/DE  
 CARBON NATURAL GAS CO  
 CARRIZO OIL & GAS INC  
 CHESAPEAKE ENERGY CORP  
 CHEVRON CORP  
 CIMAREX ENERGY CO  
 CLAYTON WILLIAMS ENERGY INC  
 COMSTOCK RESOURCES INC  
 CONCHO RESOURCES INC

CONOCOPHILLIPS  
 CONSOL ENERGY INC  
 CONTANGO OIL & GAS CO  
 CONTINENTAL RESOURCES INC  
 CRESTWOOD EQUITY PARTNERS LP  
 DAYBREAK OIL & GAS INC  
 DCP MIDSTREAM PARTNERS LP  
 DENBURY RESOURCES INC  
 DEVON ENERGY CORP  
 DIAMONDBACK ENERGY INC  
 ENBRIDGE ENERGY PRTNRS -LP  
 ENERGEN CORP  
 ENERGY TRANSFER PARTNERS -LP  
 ENERJEX RESOURCES INC  
 ENTERPRISE PRODS PRTNRS -LP  
 EOG RESOURCES INC  
 EQT CORP  
 ERIN ENERGY CORP  
 EV ENERGY PARTNERS LP  
 EVOLUTION PETROLEUM CORP  
 EXCO RESOURCES INC  
 EXXON MOBIL CORP  
 FIELDPOINT PETROLEUM CORP  
 FREEPORT-MCMORAN INC  
 GASTAR EXPLORATION INC  
 GRAN TIERRA ENERGY INC  
 GULFPORT ENERGY CORP  
 HELIX ENERGY SOLUTIONS GROUP  
 HESS CORP  
 HOLLYFRONTIER CORP  
 HOUSTON AMERN ENERGY CORP  
 ISRAMCO INC  
 JONES ENERGY INC  
 LAREDO OIL INC  
 LAREDO PETROLEUM INC  
 LEGACY RESERVES LP  
 LUCAS ENERGY INC  
 MACQUARIE INFRASTRUCTURE CP  
 MARATHON OIL CORP  
 MATADOR RESOURCES CO  
 MEMORIAL PRODUCTION PRTRS LP  
 MEXCO ENERGY CORP  
 MID-CON ENERGY PARTNERS -LP  
 MURPHY OIL CORP  
 NATIONAL FUEL GAS CO  
 NEW CONCEPT ENERGY INC  
 NEWFIELD EXPLORATION CO  
 NOBLE ENERGY INC  
 NORTHERN OIL & GAS INC  
 OASIS PETROLEUM INC  
 OCCIDENTAL PETROLEUM CORP  
 ONEOK INC  
 ONEOK PARTNERS -LP  
 PANHANDLE OIL & GAS INC  
 PATTERSON-UTI ENERGY INC  
 PDC ENERGY INC  
 PETROQUEST ENERGY INC  
 PIONEER NATURAL RESOURCES CO  
 PRIMEENERGY CORP  
 QEP RESOURCES INC

QUEST SOLUTION INC  
 RANGE RESOURCES CORP  
 RESERVE PETROLEUM CO  
 RESOLUTE ENERGY CORP  
 REX ENERGY CORP  
 RING ENERGY INC  
 ROYALE ENERGY INC  
  
 SANCHEZ ENERGY CORP  
 SM ENERGY CO  
 SOUTHWESTERN ENERGY CO  
 STONE ENERGY CORP  
 SUMMIT MIDSTREAM PARTNERS LP  
 SYNERGY RESOURCES CORP  
 TENGASCO INC  
 TORCHLIGHT ENERGY RESOURCES  
 TRIANGLE PETROLEUM CORP  
 U S ENERGY CORP/WY  
 U S LIME & MINERALS  
 UNIT CORP  
 VAALCO ENERGY INC  
 VANGUARD NATURAL RESOURCES  
 VOC ENERGY TRUST  
 W&T OFFSHORE INC  
 WESTERN GAS PARTNERS LP  
 WESTERN REFINING INC  
 WHITING PETROLEUM CORP  
 WILLIAMS PARTNERS LP  
 WPX ENERGY INC

**SIC 138**

AEGION CORP  
 AMERICAN POWER GROUP CORP  
 ARCHROCK PARTNERS LP  
 ATWOOD OCEANICS  
 BAKER HUGHES INC  
 CASPIAN SERVICES INC  
 CLAYTON WILLIAMS ENERGY INC  
 CLEAN HARBORS INC  
 CSI COMPRESSCO LP  
 DAWSON GEOPHYSICAL CO  
 DEEP DOWN INC  
 DIAMOND OFFSHRE DRILLING INC  
 ECOLAB INC  
 ECOSPHERE TECHNOLOGIES INC  
 ECO-STIM ENERGY SOLUTIONS  
 ENSERVCO CORP  
 FERRELLGAS PARTNERS -LP  
 FORBES ENERGY SERVICES LTD  
 FRONTIER OILFIELD SRVCS INC  
 HALLIBURTON CO  
 HELIX ENERGY SOLUTIONS GROUP  
 HELMERICH & PAYNE  
 ISRAMCO INC  
 LOEWS CORP  
 MINERALS TECHNOLOGIES INC  
 NUVERRA ENVIRONMENTAL SOLUTN  
 OASIS PETROLEUM INC  
 OCEANEERING INTERNATIONAL

OIL STATES INTL INC  
 PARKER DRILLING CO  
 PATTERSON-UTI ENERGY INC  
 PIONEER ENERGY SERVICES CORP  
 RPC INC  
 SAEXPLORATION HOLDINGS INC  
 STEEL PARTNERS HOLDINGS LP  
 SUPERIOR ENERGY SERVICES INC  
 TETRA TECHNOLOGIES INC/DE  
 TRIANGLE PETROLEUM CORP  
 UNIT CORP  
 USA COMPRESSION PRTNRS LP

**SIC 1381**

ATWOOD OCEANICS  
 BAKER HUGHES INC  
 CLAYTON WILLIAMS ENERGY INC  
 DIAMOND OFFSHRE DRILLING INC  
 HALLIBURTON CO  
 HELMERICH & PAYNE  
 ISRAMCO INC  
 LOEWS CORP  
 PARKER DRILLING CO  
 PATTERSON-UTI ENERGY INC  
 PIONEER ENERGY SERVICES CORP  
 UNIT CORP

**SIC 1389**

AEGION CORP  
 AMERICAN POWER GROUP CORP  
 CASPIAN SERVICES INC  
 CLEAN HARBORS INC  
 ECOSPHERE TECHNOLOGIES INC  
 ECO-STIM ENERGY SOLUTIONS  
 ENSERVCO CORP  
 FERRELLGAS PARTNERS -LP  
 FORBES ENERGY SERVICES LTD  
 FRONTIER OILFIELD SRVCS INC  
 HALLIBURTON CO  
 HELIX ENERGY SOLUTIONS GROUP  
 MINERALS TECHNOLOGIES INC  
 NUVERRA ENVIRONMENTAL SOLUTN  
 OASIS PETROLEUM INC  
 OCEANEERING INTERNATIONAL  
 OIL STATES INTL INC  
 PIONEER ENERGY SERVICES CORP  
 RPC INC  
 STEEL PARTNERS HOLDINGS LP  
 SUPERIOR ENERGY SERVICES INC  
 TETRA TECHNOLOGIES INC/DE  
 TRIANGLE PETROLEUM CORP  
 USA COMPRESSION PRTNRS LP

**SIC 14**

CINER RESOURCES LP  
 COMPASS MINERALS INTL INC  
 EAGLE MATERIALS INC  
 EMERGE ENERGY SERVICES LP  
 HI-CRUSH PARTNERS LP

INTERNATIONAL ISOTOPES INC  
 INTREPID POTASH INC  
 MARTIN MARIETTA MATERIALS  
 MDU RESOURCES GROUP INC  
 MINERALS TECHNOLOGIES INC  
 MOSAIC CO  
 NATURAL RESOURCE PARTNERS LP  
 U S CONCRETE INC  
 U S LIME & MINERALS  
 U S SILICA HOLDINGS INC  
 VULCAN MATERIALS CO

TOLL BROTHERS INC  
 UCP INC  
 WCI COMMUNITIES INC  
 WILLIAM LYON HOMES

GOLDFIELD CORP  
 KBR INC  
 MASTEC INC  
 MATRIX SERVICE CO  
 MYR GROUP INC  
 PRIMORIS SERVICES CORP  
 QUANTA SERVICES INC  
 SOUTHWEST GAS CORP  
 VECTREN CORP  
 WILLBROS GROUP INC

**SIC 15**

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A V HOMES INC  
 BEAZER HOMES USA INC  
 CALATLANTIC GROUP INC  
 COMSTOCK HOLDING COS INC  
 D R HORTON INC  
 DILLARDS INC -CL A  
 EMPIRE STATE REALTY OP LP  
 EMPIRE STATE REALTY TR INC  
 GIBRALTAR INDUSTRIES INC  
 HOVNIANIAN ENTRPRS INC -CL A  
 KB HOME  
 KBR INC  
 LENNAR CORP  
 LGI HOMES INC  
 M/I HOMES INC  
 MASTEC INC  
 MDC HOLDINGS INC  
 MERITAGE HOMES CORP  
 NVR INC  
 POPE RESOURCES/DE -LP  
 PULTEGROUP INC  
 TAYLOR MORRISON HOME CORP  
 TOLL BROTHERS INC  
 TUTOR PERINI CORP  
 UCP INC  
 WCI COMMUNITIES INC  
 WILLIAM LYON HOMES  
 WORTHINGTON INDUSTRIES

**SIC 153**

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A V HOMES INC  
 BEAZER HOMES USA INC  
 CALATLANTIC GROUP INC  
 COMSTOCK HOLDING COS INC  
 D R HORTON INC  
 HOVNIANIAN ENTRPRS INC -CL A  
 KB HOME  
 LENNAR CORP  
 LGI HOMES INC  
 M/I HOMES INC  
 MDC HOLDINGS INC  
 MERITAGE HOMES CORP  
 NVR INC  
 POPE RESOURCES/DE -LP  
 PULTEGROUP INC  
 TAYLOR MORRISON HOME CORP

**SIC 16**

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AECOM INC  
 AEGION CORP  
 AMERESCO INC  
 BIOSHAFT WATER TECHNOLOGY  
 DYCOM INDUSTRIES INC  
 ENERGY SERVICES OF AMERICA  
 FLUOR CORP  
 GOLDFIELD CORP  
 GRANITE CONSTRUCTION INC  
 GREAT LAKES DREDGE & DOCK CP  
 JACOBS ENGINEERING GROUP INC  
 KBR INC  
 MASTEC INC  
 MATRIX SERVICE CO  
 MDU RESOURCES GROUP INC  
 MYR GROUP INC  
 ORION GROUP HOLDINGS INC  
 PERNIX GROUP INC  
 PRIMORIS SERVICES CORP  
 QUANTA SERVICES INC  
 SOUTHWEST GAS CORP  
 STERLING CONSTRUCTION CO INC  
 TUTOR PERINI CORP  
 VECTREN CORP  
 WILLBROS GROUP INC

**SIC 162**

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AEGION CORP  
 AMERESCO INC  
 BIOSHAFT WATER TECHNOLOGY  
 DYCOM INDUSTRIES INC  
 ENERGY SERVICES OF AMERICA  
 FLUOR CORP  
 GOLDFIELD CORP  
 GREAT LAKES DREDGE & DOCK CP  
 JACOBS ENGINEERING GROUP INC  
 KBR INC  
 MASTEC INC  
 MATRIX SERVICE CO  
 MDU RESOURCES GROUP INC  
 MYR GROUP INC  
 ORION GROUP HOLDINGS INC  
 PERNIX GROUP INC  
 PRIMORIS SERVICES CORP  
 QUANTA SERVICES INC  
 SOUTHWEST GAS CORP  
 VECTREN CORP  
 WILLBROS GROUP INC

**SIC 1623**

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AEGION CORP  
 DYCOM INDUSTRIES INC  
 ENERGY SERVICES OF AMERICA

**SIC 1629**

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AMERESCO INC  
 BIOSHAFT WATER TECHNOLOGY  
 FLUOR CORP  
 GREAT LAKES DREDGE & DOCK CP  
 JACOBS ENGINEERING GROUP INC  
 MASTEC INC  
 MDU RESOURCES GROUP INC  
 ORION GROUP HOLDINGS INC  
 PERNIX GROUP INC  
 PRIMORIS SERVICES CORP

**SIC 17**

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APOGEE ENTERPRISES INC  
 ARGAN INC  
 BARNWELL INDUSTRIES  
 CHEMED CORP  
 COMFORT SYSTEMS USA INC  
 EMCOR GROUP INC  
 FLUOR CORP  
 GREAT LAKES DREDGE & DOCK CP  
 IES HOLDINGS INC  
 MATRIX SERVICE CO  
 QUANTA SERVICES INC  
 TUTOR PERINI CORP  
 VISCOUNT SYSTEMS INC  
 WPCS INTERNATIONAL INC

**SIC 20**

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AGRITECH WORLDWIDE INC  
 ALKALINE WATER COMPANY INC  
 ALTRIA GROUP INC  
 AMERICAN LORAIN CORP  
 ARCHER-DANIELS-MIDLAND CO  
 ARMANINO FOODS DISTINCTION  
 B&G FOODS INC  
 BARFRESH FOOD GROUP INC  
 BOB EVANS FARMS  
 BOSTON BEER INC -CL A  
 BRIDGFORD FOODS CORP  
 BROWN FORMAN CORP  
 CAMPBELL SOUP CO  
 CASTLE BRANDS INC  
 CHEESECAKE FACTORY INC  
 CLOROX CO/DE  
 COCA-COLA BTLNG CONS  
 COCA-COLA CO  
 COLGATE-PALMOLIVE CO

COMPASS DIVERSIFIED HOLDINGS  
 CONAGRA BRANDS INC  
 CONSTELLATION BRANDS -CL A  
 CRAFT BREW ALLIANCE INC  
 CRIMSON WINE GROUP LTD  
 DARLING INGREDIENTS INC  
 DEAN FOODS CO  
 DR PEPPER SNAPPLE GROUP INC  
 DU PONT (E I) DE NEMOURS  
 FARMER BROS CO  
 FLOWERS FOODS INC  
 FOREVERGREEN WORLDWIDE CORP  
 GENERAL MILLS INC  
 HERSHEY CO  
 HORMEL FOODS CORP  
 INGREDION INC  
 INTL FLAVORS & FRAGRANCES  
 INVENTURE FOODS INC  
 J & J SNACK FOODS CORP  
 JONES SODA CO  
 KELLOGG CO  
 LANCASTER COLONY CORP  
 LANDEC CORP  
 LEUCADIA NATIONAL CORP  
 LIFEWAY FOODS INC  
 MAMAMANCINI'S HOLDINGS INC  
 MCCORMICK & CO INC  
 MEAD JOHNSON NUTRITION CO  
 MEDIFAST INC  
 MGP INGREDIENTS INC  
 MOLSON COORS BREWING CO  
 MONDELEZ INTERNATIONAL INC  
 MONSTER BEVERAGE CORP  
 NATIONAL BEVERAGE CORP  
 OMEGA PROTEIN CORP  
 PANERA BREAD CO  
 PAPA JOHNS INTERNATIONAL INC  
 PARADISE INC  
 PEPSICO INC  
 PILGRIM'S PRIDE CORP  
 PINNACLE FOODS INC  
 POST HOLDINGS INC  
 PULSE BEVERAGE CORP  
 REEDS INC  
 ROCKY MOUNTAIN CHOC FACT INC  
 ROYAL HAWAIIAN ORCHARDS-LP  
 SANDERSON FARMS INC  
 SANFILIPPO JOHN B&SON  
 SEABOARD CORP  
 SENECA FOODS CORP  
 SMUCKER (JM) CO  
 SNYDERS-LANCE INC  
 SUNWIN STEVIA INTL INC  
 SYNUTRA INTERNATIONAL INC  
 TOFUTTI BRANDS INC  
 TOOTSIE ROLL INDUSTRIES INC  
 TREEHOUSE FOODS INC  
 TRUETT-HURST INC  
 TYSON FOODS INC -CL A  
 VITALITY BIOPHARMA INC

WHITEWAVE FOODS CO  
 WILLAMETTE VALLEY VINEYARDS  
 YOUNGevity INTERNATIONAL INC

**SIC 203**

ARMANINO FOODS DISTINCTION  
 B&G FOODS INC  
 CAMPBELL SOUP CO  
 CLOROX CO/DE  
 CONAGRA BRANDS INC  
 INVENTURE FOODS INC  
 KELLOGG CO  
 LANCASTER COLONY CORP  
 LANDEC CORP  
 MAMAMANCINI'S HOLDINGS INC  
 PINNACLE FOODS INC  
 SENECA FOODS CORP  
 SMUCKER (JM) CO  
 TREEHOUSE FOODS INC

**SIC 204**

ARCHER-DANIELS-MIDLAND CO  
 COLGATE-PALMOLIVE CO  
 COMPASS DIVERSIFIED HOLDINGS  
 DARLING INGREDIENTS INC  
 GENERAL MILLS INC  
 INGREDION INC  
 KELLOGG CO  
 MGP INGREDIENTS INC  
 PANERA BREAD CO  
 PAPA JOHNS INTERNATIONAL INC  
 PEPSICO INC  
 POST HOLDINGS INC  
 SMUCKER (JM) CO

**SIC 208**

ALKALINE WATER COMPANY INC  
 ALTRIA GROUP INC  
 ARCHER-DANIELS-MIDLAND CO  
 BARFRESH FOOD GROUP INC  
 BOSTON BEER INC -CL A  
 BROWN FORMAN CORP  
 CASTLE BRANDS INC  
 COCA-COLA BTLNG CONS  
 COCA-COLA CO  
 CONSTELLATION BRANDS -CL A  
 CRAFT BREW ALLIANCE INC  
 CRIMSON WINE GROUP LTD  
 DR PEPPER SNAPPLE GROUP INC  
 INTL FLAVORS & FRAGRANCES  
 JONES SODA CO  
 MGP INGREDIENTS INC  
 MOLSON COORS BREWING CO  
 MONSTER BEVERAGE CORP  
 NATIONAL BEVERAGE CORP  
 PEPSICO INC  
 PULSE BEVERAGE CORP  
 REEDS INC  
 SUNWIN STEVIA INTL INC

TRUETT-HURST INC  
 WILLAMETTE VALLEY VINEYARDS

**SIC 2086**

ALKALINE WATER COMPANY INC  
 BARFRESH FOOD GROUP INC  
 COCA-COLA BTLNG CONS  
 COCA-COLA CO  
 DR PEPPER SNAPPLE GROUP INC  
 JONES SODA CO  
 MONSTER BEVERAGE CORP  
 NATIONAL BEVERAGE CORP  
 PEPSICO INC  
 PULSE BEVERAGE CORP  
 REEDS INC

**SIC 209**

AGRITech WORLDWIDE INC  
 DU PONT (E I) DE NEMOURS  
 FARMER BROS CO  
 INVENTURE FOODS INC  
 MCCORMICK & CO INC  
 MEDIFAST INC  
 PEPSICO INC  
 PINNACLE FOODS INC  
 POST HOLDINGS INC  
 SENECA FOODS CORP  
 SMUCKER (JM) CO  
 TREEHOUSE FOODS INC  
 TYSON FOODS INC -CL A  
 VITALITY BIOPHARMA INC  
 WHITEWAVE FOODS CO  
 YOUNGevity INTERNATIONAL INC

**SIC 22**

ALBANY INTL CORP -CL A  
 CROWN CRAFTS INC  
 CULP INC  
 DIXIE GROUP INC  
 ENNIS INC  
 HANDY & HARMAN LTD  
 HANESBRANDS INC  
 INTERFACE INC  
 MOHAWK INDUSTRIES INC  
 UNIFI INC

**SIC 23**

ALPHA PRO TECH LTD  
 BEBE STORES INC  
 CARTER'S INC  
 CINTAS CORP  
 COLUMBIA SPORTSWEAR CO  
 CROCS INC  
 ELLIS PERRY INTL INC  
 EVER-GLORY INTL GROUP INC  
 G-III APPAREL GROUP LTD  
 GUESS INC  
 HANESBRANDS INC  
 ICAHN ENTERPRISES LP



IRONCLAD PERFORMANCE WEAR  
 JASON INDUSTRIES INC  
 KATE SPADE & CO  
 KNOLL INC  
 LULULEMON ATHLETICA INC  
 OXFORD INDUSTRIES INC  
 PVH CORP  
 RALPH LAUREN CORP  
 TALON INTERNATIONAL INC  
 UNDER ARMOUR INC  
 UNIFIRST CORP  
 URBAN OUTFITTERS INC  
 VF CORP  
 VINCE HOLDING CORP

LEGGETT & PLATT INC  
 MILLER (HERMAN) INC  
 NOVA LIFESTYLE INC  
 SELECT COMFORT CORP  
 STANLEY FURNITURE CO INC  
 STEELCASE INC  
 TEMPUR SEALY INTL INC  
 VIRCO MFG. CORP

GLATFELTER  
 INTL PAPER CO  
 KIMBERLY-CLARK CORP  
 NEENAH PAPER INC  
 ORIENT PAPER INC  
 PACKAGING CORP OF AMERICA  
 RESOLUTE FOREST PRODUCTS INC  
 SCHWEITZER-MAUDUIT INTL INC

**SIC 24**

ADVANCED ENVIR RECYCL -CL A  
 AMERICAN WOODMARK CORP  
 ARMSTRONG WORLD INDUSTRIES  
 ARTS WAY MFG INC  
 BOISE CASCADE CO  
 BUILDERS FIRSTSOURCE  
 CAVCO INDUSTRIES INC  
 DELTIC TIMBER CORP  
 FORTUNE BRANDS HOME & SECUR  
 KEWEENAW LAND ASSN LTD  
 KOPPERS HOLDINGS INC  
 LOUISIANA-PACIFIC CORP  
 MASCO CORP  
 MCGRATH RENTCORP  
 MOHAWK INDUSTRIES INC  
 NOBILITY HOMES INC  
 PATRICK INDUSTRIES INC  
 PLY GEM HOLDINGS INC  
 POTLATCH CORP  
 QUANEX BUILDING PRODUCTS  
 RENTECH INC  
 RESOLUTE FOREST PRODUCTS INC  
 SKYLINE CORP  
 TREX CO INC  
 UNIVERSAL FOREST PRODS INC  
 WEYERHAEUSER CO

**SIC 25**

AARON'S INC  
 B/E AEROSPACE INC  
 BASSETT FURNITURE INDS  
 COMPASS DIVERSIFIED HOLDINGS  
 CONTAINER STORE GROUP  
 ETHAN ALLEN INTERIORS INC  
 FLEXSTEEL INDUSTRIES INC  
 HILL-ROM HOLDINGS INC  
 HNI CORP  
 HOOKER FURNITURE CORP  
 INVACARE CORP  
 KIMBALL INTERNATIONAL -CL B  
 KNOLL INC  
 LA-Z-BOY INC  
 LEAR CORP

**SIC 251**

AARON'S INC  
 BASSETT FURNITURE INDS  
 COMPASS DIVERSIFIED HOLDINGS  
 CONTAINER STORE GROUP  
 ETHAN ALLEN INTERIORS INC  
 FLEXSTEEL INDUSTRIES INC  
 HOOKER FURNITURE CORP  
 KNOLL INC  
 LA-Z-BOY INC  
 LEGGETT & PLATT INC  
 NOVA LIFESTYLE INC  
 SELECT COMFORT CORP  
 STANLEY FURNITURE CO INC  
 TEMPUR SEALY INTL INC

**SIC 26**

3M CO  
 AVERY DENNISON CORP  
 BEMIS CO INC  
 CENVEO INC  
 CLEARWATER PAPER CORP  
 CLOROX CO/DE  
 CSS INDUSTRIES INC  
 DOMTAR CORP  
 EAGLE MATERIALS INC  
 EDGEWELL PERSONAL CARE CO  
 GLATFELTER  
 GRAPHIC PACKAGING HOLDING CO  
 GREIF INC -CL A  
 INTL PAPER CO  
 KAPSTONE PAPER & PACKAGING  
 KIMBERLY-CLARK CORP  
 MERCER INTL INC  
 NATIONAL PRESTO INDS INC  
 NEENAH PAPER INC  
 ORCHIDS PAPER PRODUCTS  
 ORIENT PAPER INC  
 PACKAGING CORP OF AMERICA  
 PROCTER & GAMBLE CO  
 RESOLUTE FOREST PRODUCTS INC  
 SCHWEITZER-MAUDUIT INTL INC  
 SONOCO PRODUCTS CO  
 WESTROCK CO  
 WEYERHAEUSER CO  
 ZAGG INC

**SIC 262**

CLEARWATER PAPER CORP  
 DOMTAR CORP

**SIC 267**

3M CO  
 AVERY DENNISON CORP  
 BEMIS CO INC  
 CENVEO INC  
 CLOROX CO/DE  
 CSS INDUSTRIES INC  
 EDGEWELL PERSONAL CARE CO  
 NATIONAL PRESTO INDS INC  
 ORCHIDS PAPER PRODUCTS  
 PROCTER & GAMBLE CO  
 ZAGG INC

**SIC 27**

A. H. BELO CORP  
 ACCO BRANDS CORP  
 ALJ REGIONAL HOLDINGS INC  
 BARNES & NOBLE INC  
 BIGLARI HOLDINGS INC  
 CAMBIUM LEARNING GROUP INC  
 CBS CORP  
 CENVEO INC  
 DAILY JOURNAL CORP  
 DELUXE CORP  
 DONNELLEY (R R) & SONS CO  
 EMMIS COMMUNICATIONS CP-CL A  
 ENNIS INC  
 FRANKLIN COVEY CO  
 HOUGHTON MIFFLIN HARCOURT CO  
 JRJR33 INC  
 LEE ENTERPRISES INC  
 MATTHEWS INTL CORP -CL A  
 MCCATCHY CO -CL A  
 MEREDITH CORP  
 MULTI-COLOR CORP  
 NEW YORK TIMES CO -CL A  
 NEWS CORP  
 QUAD/GRAPHICS INC  
 SALEM MEDIA GROUP INC  
 SCHOLASTIC CORP  
 SHUTTERFLY INC  
 VALUE LINE INC  
 WILEY (JOHN) & SONS -CL A

**SIC 28**

22ND CENTURY GROUP INC  
 ABBOTT LABORATORIES  
 ABBVIE INC  
 ABEONA THERAPEUTICS INC  
 ACCELERATE DIAGNOSTICS INC

Industry Risk Premia Company List (data through December 2016)

ACCELERON PHARMA INC	BIOTIME INC	EMISPHERE TECHNOLOGIES INC
ACELRX PHARMACEUTICALS INC	BLUEBIRD BIO INC	ENANTA PHARMACEUTICALS INC
ACHILLION PHARMACEUTICALS	BLUEFIRE RENEWABLES INC	ENTERPRISE PRODS PRTNRS -LP
ACORDA THERAPEUTICS INC	BRISTOL-MYERS SQUIBB CO	ENZO BIOCHEM INC
ACURA PHARMACEUTICALS INC	CABOT CORP	ENZON PHARMACEUTICALS INC
ADMA BIOLOGICS INC	CABOT MICROELECTRONICS CORP	EPIZYME INC
ADVANCED EMISSIONS SOLUTIONS	CALADRIUS BIOSCIENCES INC	ESTERLINE TECHNOLOGIES CORP
AEMETIS INC	CALGON CARBON CORP	EXELIXIS INC
AEOLUS PHARMACEUTICALS INC	CAMBREX CORP	FATE THERAPEUTICS INC
AGENUS INC	CCA INDUSTRIES INC	FERRO CORP
AGILENT TECHNOLOGIES INC	CELANESE CORP	FIBROCELL SCIENCE INC
AGIOS PHARMACEUTICALS	CELGENE CORP	FITLIFE BRANDS INC
AIR PRODUCTS & CHEMICALS INC	CELLDEX THERAPEUTICS INC	FIVE PRIME THERAPEUTICS INC
AKORN INC	CELLULAR BIOMEDICINE GROUP	FLEXIBLE SOLUTIONS INTL INC
ALBANY MOLECULAR RESH INC	CELSION CORP	FLOTEK INDUSTRIES INC
ALBEMARLE CORP	CEMPRA INC	FMC CORP
ALERE INC	CENTRUS ENERGY CORP	FORTRESS BIOTECH INC
ALEXION PHARMACEUTICALS INC	CERUS CORP	FULLER (H. B.) CO
ALIMERA SCIENCES INC	CF INDUSTRIES HOLDINGS INC	FUTUREFUEL CORP
ALLIQUA BIOMEDICAL INC	CHASE CORP	GELTECH SOLUTIONS INC
ALNYLAM PHARMACEUTICALS INC	CHEMBIO DIAGNOSTICS INC	GENOMIC HEALTH INC
AMAG PHARMACEUTICALS INC	CHEMTURA CORP	GENVEC INC
AMERICAN BIO MEDICA CORP	CHIMERIX INC	GEOVAX LABS INC
AMERICAN CRYOSTEM CORP	CHINA BIOLOGIC PRODUCTS INC	GERON CORP
AMERICAN VANGUARD CORP	CHINA GREEN AGRICULTURE INC	GEVO INC
AMGEN INC	CHINA PHARMA HOLDINGS INC	GILEAD SCIENCES INC
AMPIO PHARMACEUTICALS INC	CHINA XD PLASTICS CO LTD	GNC HOLDINGS INC
AMPLIPHI BIOSCIENCES CORP	CHROMADEX CORP	GRACE (W R) & CO
AMYRIS INC	CHURCH & DWIGHT INC	GREEN PLAINS INC
ANDERSONS INC	CLEVELAND BIOLABS INC	GULF RESOURCES INC
ANI PHARMACEUTICALS INC	CLOROX CO/DE	HALOZYME THERAPEUTICS INC
ANIKA THERAPEUTICS INC	COLGATE-PALMOLIVE CO	HAWKINS INC
ANTHERA PHARMACEUTICALS INC	CONCEPT THERAPEUTICS INC	HEMISPHERX BIOPHARMA INC
AOXING PHARMACEUTICAL CO INC	CORMEDIX INC	HESKA CORP
APRICUS BIOSCIENCES INC	COTY INC	HEXCEL CORP
ARATANA THERAPEUTICS	CTD HOLDINGS INC	HONEYWELL INTERNATIONAL INC
ARCONIC INC	CTI BIOPHARMA CORP	HUNTSMAN CORP
ARIAD PHARMACEUTICALS INC	CUMBERLAND PHARMACEUTICALS	IBIO INC
ARQULE INC	CURIS INC	IDERA PHARMACEUTICALS INC
ARRAY BIOPHARMA INC	CV SCIENCES INC	IDEXX LABS INC
ARROWHEAD PHARMACEUTICALS	CVR ENERGY INC	IKONICS CORP
ASHLAND GLOBAL HOLDINGS INC	CVR PARTNERS LP	ILLINOIS TOOL WORKS
AVEO PHARMACEUTICALS INC	CYANOTECH CORP	IMMUCELL CORP
AVIRAGEN THERAPEUTICS INC	CYCLACEL PHARMACEUTICALS	IMMUNOGEN INC
AVON PRODUCTS	CYTOKINETICS INC	IMMUNOMEDICS INC
AYTU BIOSCIENCE INC	CYTORI THERAPEUTICS INC	IMPAX LABORATORIES INC
BALCHEM CORP -CL B	CYTRX CORP	IMPRIMIS PHARMACEUTICALS INC
BAXTER INTERNATIONAL INC	DEPOMED INC	INCYTE CORP
BERRY PLASTICS GROUP INC	DERMA SCIENCES INC	INFINITY PHARMACEUTICALS INC
BIOAMBER INC	DMC GLOBAL INC	INNOPHOS HOLDINGS INC
BIOCRYST PHARMACEUTICALS INC	DOW CHEMICAL	INNOSPEC INC
BIODELIVERY SCIENCES INTL	DU PONT (E I) DE NEMOURS	INNOVIVA INC
BIOGEN INC	DURECT CORP	INSYS THERAPEUTICS INC
BIOLARGO INC	DYADIC INTERNATIONAL INC	INTEGRATED ENVIRO TECH LTD
BIOMARIN PHARMACEUTICAL INC	DYNAVAX TECHNOLOGIES CORP	INTELGENX TECHNOLOGIES CORP
BIOPTIX INC	EASTMAN CHEMICAL CO	INTER PARFUMS INC
BIORESTORATIVE THERAPIES INC	ECOLAB INC	INTERLEUKIN GENETICS INC
BIOSPECIFICS TECHNOLOGIES CP	EDGEWELL PERSONAL CARE CO	INTERNATIONAL ISOTOPES INC
BIOSTAR PHARMACEUTICALS INC	ELITE PHARMACEUTICALS INC	INTERNATIONAL STEM CELL CORP
BIO-TECHNE CORP	EMERGENT BIOSOLUTIONS INC	INTL FLAVORS & FRAGRANCES

Industry Risk Premia Company List (data through December 2016)

INTREXON CORP	OCI PARTNERS LP	SEACOR HOLDINGS INC
IONIS PHARMACEUTICALS INC	OLIN CORP	SEALED AIR CORP
IRONWOOD PHARMACEUTICALS INC	OMEROS CORP	SEATTLE GENETICS INC
JOHNSON & JOHNSON	OMNOVA SOLUTIONS INC	SENSIENT TECHNOLOGIES CORP
KADANT INC	ONCOGENEX PHARMACEUTICALS	SHERWIN-WILLIAMS CO
KARYOPHARM THERAPEUTICS INC	ONCOMED PHARMACEUTICALS	SIGA TECHNOLOGIES INC
KATY INDUSTRIES INC	ONCONOVA THERAPEUTICS INC	SOLIGENIX INC
KMG CHEMICALS INC	OPEXA THERAPEUTICS INC	SONOMA PHARMACEUTICALS INC
KOPPERS HOLDINGS INC	OPHTHOTECH CORP	SORRENTO THERAPEUTICS INC
KRATON CORP	OPIANT PHARMACEUTICALS INC	SPECTRUM BRANDS HOLDINGS INC
KRONOS WORLDWIDE INC	OPKO HEALTH INC	SPECTRUM PHARMACEUTICALS INC
LA JOLLA PHARMACEUTICAL CO	ORAGENICS INC	STEMLINE THERAPEUTICS INC
LANDEC CORP	ORAMED PHARMACEUTICALS INC	STEPAN CO
LANNETT CO INC	ORASURE TECHNOLOGIES INC	SUCAMPO PHARMACEUTICALS INC
LAPOLLA INDUSTRIES INC	OREXIGEN THERAPEUTICS INC	SUNESIS PHARMACEUTICALS INC
LAUDER (ESTEE) COS INC -CL A	ORGANOVO HOLDINGS INC	SUNWIN STEVIA INTL INC
LESCARDEN INC	ORGENESIS INC	SUPERNUS PHARMACEUTICALS INC
LEXICON PHARMACEUTICALS INC	OVASCIENCE INC	SURMODICS INC
LIFEVANTAGE CORP	PACIFIC ETHANOL INC	SYNALLOY CORP
LIGAND PHARMACEUTICAL INC	PACIRA PHARMACEUTICALS INC	SYNUTRA INTERNATIONAL INC
LILLY (ELI) & CO	PDL BIOPHARMA INC	TELIGENT INC
LPATH INC	PEREGRINE PHARMACEUTICALS INC	TERRA NITROGEN CO -LP
LSB INDUSTRIES INC	PERNIX THERAPEUTICS HOLDINGS	TERRAVIA HOLDINGS INC
LUMINEX CORP	PFIZER INC	TESARO INC
LUNA INNOVATIONS INC	PHARMATHENE INC	TETRA TECHNOLOGIES INC/DE
MACROGENICS INC	PHILLIPS 66	TETRAPHASE PHARMACEUTICALS
MANNATECH INC	PHOTOMEDEX INC	TG THERAPEUTICS INC
MARRONE BIO INNOVATIONS	PLURISTEM THERAPEUTICS INC	THERAPEUTICSMD INC
MARTIN MARIETTA MATERIALS	POLYONE CORP	THERMO FISHER SCIENTIFIC INC
MARTIN MIDSTREAM PARTNERS LP	PORTOLA PHARMACEUTICALS INC	THRESHOLD PHARMACEUTICALS
MASCO CORP	POST HOLDINGS INC	TITAN PHARMACEUTICALS INC
MATERION CORP	PPG INDUSTRIES INC	TOR MINERALS INTL INC
MEDICINES CO	PRAXAIR INC	TRECORA RESOURCES
MERCK & CO	PROCTER & GAMBLE CO	TROVAGENE INC
MERIDIAN BIOSCIENCE INC	PROGENICS PHARMACEUTICAL INC	TUPPERWARE BRANDS CORP
MERRIMACK PHARMACEUTICALS	PROTALIX BIOTHERAPEUTICS INC	ULURU INC
MIMEDX GROUP INC	PSIVIDA CORP	UNITED THERAPEUTICS CORP
MINERALS TECHNOLOGIES INC	PTC THERAPEUTICS INC	US STEM CELL INC
MOMENTA PHARMACEUTICALS INC	QUIDEL CORP	USANA HEALTH SCIENCES INC
MONSANTO CO	REGENERON PHARMACEUTICALS	VALERO ENERGY CORP
MOSAIC CO	REGULUS THERAPEUTICS INC	VALHI INC
MUSCLEPHARM CORP	RELIV INTERNATIONAL INC	VALSPAR CORP
MYOS RENS TECHNOLOGY INC	RENTECH INC	VANDA PHARMACEUTICALS INC
MYRIAD GENETICS INC	REPLIGEN CORP	VERACYTE INC
NANOSTRING TECHNOLOGIES INC	RETROPHIN INC	VERICEL CORP
NATURES SUNSHINE PRODS INC	REVLON INC -CL A	VERMILLION INC
NAVIDEA BIOPHARMACEUTICALS	REX AMERICAN RESOURCES CORP	VERTEX PHARMACEUTICALS INC
NEKTAR THERAPEUTICS	REYNOLDS AMERICAN INC	VICAL INC
NEOGEN CORP	RICEBRAN TECHNOLOGIES	VITAMIN SHOPPE INC
NEUROCRINE BIOSCIENCES INC	RIGEL PHARMACEUTICALS INC	VIVUS INC
NEWLINK GENETICS CORP	ROCKWELL MEDICAL INC	WAFERGEN BIO-SYSTEMS INC
NEWMARKET CORP	ROGERS CORP	WD-40 CO
NORTHERN TECH INTL	RPM INTERNATIONAL INC	WESTLAKE CHEMICAL CORP
NORTHWEST BIOTHERAPEUTICS	SANGAMO BIOSCIENCES INC	WINDTREE THERAPEUTICS INC
NOVAVAX INC	SAREPTA THERAPEUTICS INC	XENCOR INC
NU SKIN ENTERPRISES -CL A	SCHULMAN (A.) INC	XOMA CORP
NUTRACEUTICAL INTL CORP	SCHWEITZER-MAUDUIT INTL INC	XTANT MEDICAL HOLDINGS INC
OCCIDENTAL PETROLEUM CORP	SCICLONE PHARMACEUTICALS INC	YOUNGevity INTERNATIONAL INC
OCEAN BIO-CHEM INC	SCOTT'S LIQUID GOLD	ZIOPHARM ONCOLOGY INC
OCERA THERAPEUTICS INC	SCOTTS MIRACLE-GRO CO	ZOETIS INC

ZOGENIX INC

**SIC 281**

AIR PRODUCTS & CHEMICALS INC  
 ALBEMARLE CORP  
 ARCONIC INC  
 BALCHEM CORP -CL B  
 BIOLARGO INC  
 CABOT CORP  
 CALGON CARBON CORP  
 CENTRUS ENERGY CORP  
 CF INDUSTRIES HOLDINGS INC  
 CHURCH & DWIGHT INC  
 DOW CHEMICAL  
 FERRO CORP  
 FLEXIBLE SOLUTIONS INTL INC  
 FMC CORP  
 GRACE (W R) & CO  
 GULF RESOURCES INC  
 HUNTSMAN CORP  
 INNOFOS HOLDINGS INC  
 INNOSPEC INC  
 KRONOS WORLDWIDE INC  
 LSB INDUSTRIES INC  
 MARTIN MARIETTA MATERIALS  
 MARTIN MIDSTREAM PARTNERS LP  
 MINERALS TECHNOLOGIES INC  
 OCCIDENTAL PETROLEUM CORP  
 OLIN CORP  
 PRAXAIR INC  
 SPECTRUM BRANDS HOLDINGS INC  
 SYNALLOY CORP  
 TETRA TECHNOLOGIES INC/DE  
 TOR MINERALS INTL INC  
 VALHI INC

**SIC 2819**

ALBEMARLE CORP  
 ARCONIC INC  
 BIOLARGO INC  
 CABOT CORP  
 CALGON CARBON CORP  
 CENTRUS ENERGY CORP  
 CF INDUSTRIES HOLDINGS INC  
 FLEXIBLE SOLUTIONS INTL INC  
 GRACE (W R) & CO  
 GULF RESOURCES INC  
 INNOFOS HOLDINGS INC  
 LSB INDUSTRIES INC  
 MARTIN MARIETTA MATERIALS  
 MARTIN MIDSTREAM PARTNERS LP  
 MINERALS TECHNOLOGIES INC  
 SPECTRUM BRANDS HOLDINGS INC  
 SYNALLOY CORP  
 TETRA TECHNOLOGIES INC/DE

**SIC 282**

ASHLAND GLOBAL HOLDINGS INC  
 CELANESE CORP

CHEMTURA CORP  
 CHINA XD PLASTICS CO LTD  
 DOW CHEMICAL  
 DU PONT (E I) DE NEMOURS  
 EASTMAN CHEMICAL CO  
 ESTERLINE TECHNOLOGIES CORP  
 HEXCEL CORP  
 HONEYWELL INTERNATIONAL INC  
 HUNTSMAN CORP  
 IKONICS CORP  
 KADANT INC  
 KRATON CORP  
 LAPOLLA INDUSTRIES INC  
 OLIN CORP  
 OMNOVA SOLUTIONS INC  
 POLYONE CORP  
 ROGERS CORP  
 SCHULMAN (A.) INC  
 SCHWEITZER-MAUDUIT INTL INC  
 STEPAN CO

**SIC 2821**

ASHLAND GLOBAL HOLDINGS INC  
 CELANESE CORP  
 CHINA XD PLASTICS CO LTD  
 DOW CHEMICAL  
 DU PONT (E I) DE NEMOURS  
 EASTMAN CHEMICAL CO  
 HEXCEL CORP  
 HUNTSMAN CORP  
 IKONICS CORP  
 KRATON CORP  
 LAPOLLA INDUSTRIES INC  
 OLIN CORP  
 OMNOVA SOLUTIONS INC  
 POLYONE CORP  
 SCHULMAN (A.) INC  
 SCHWEITZER-MAUDUIT INTL INC  
 STEPAN CO

**SIC 283**

22ND CENTURY GROUP INC  
 ABBOTT LABORATORIES  
 ABBVIE INC  
 ABEONA THERAPEUTICS INC  
 ACCELERATE DIAGNOSTICS INC  
 ACCELERON PHARMA INC  
 ACELRX PHARMACEUTICALS INC  
 ACHILLION PHARMACEUTICALS  
 ACORDA THERAPEUTICS INC  
 ACURA PHARMACEUTICALS INC  
 ADMA BIOLOGICS INC  
 AEOLUS PHARMACEUTICALS INC  
 AGENUS INC  
 AGILENT TECHNOLOGIES INC  
 AGIOS PHARMACEUTICALS  
 AKORN INC  
 ALBANY MOLECULAR RESH INC  
 ALERE INC

ALEXION PHARMACEUTICALS INC  
 ALIMERA SCIENCES INC  
 ALLIQUA BIOMEDICAL INC  
 ALNYLAM PHARMACEUTICALS INC  
 AMAG PHARMACEUTICALS INC  
 AMERICAN BIO MEDICA CORP  
 AMERICAN CRYOSTEM CORP  
 AMGEN INC  
 AMPPIO PHARMACEUTICALS INC  
 AMPLIPHI BIOSCIENCES CORP  
 ANI PHARMACEUTICALS INC  
 ANIKA THERAPEUTICS INC  
 ANTHERA PHARMACEUTICALS INC  
 AOXING PHARMACEUTICAL CO INC  
 APRICUS BIOSCIENCES INC  
 ARATANA THERAPEUTICS  
 ARIAD PHARMACEUTICALS INC  
 ARQULE INC  
 ARRAY BIOPHARMA INC  
 ARROWHEAD PHARMACEUTICALS  
 AVEO PHARMACEUTICALS INC  
 AVIRAGEN THERAPEUTICS INC  
 AYTU BIOSCIENCE INC  
 BALCHEM CORP -CL B  
 BAXTER INTERNATIONAL INC  
 BIOCRYST PHARMACEUTICALS INC  
 BIODELIVERY SCIENCES INTL  
 BIOGEN INC  
 BIOMARIN PHARMACEUTICAL INC  
 BIOPTIX INC  
 BIORESTORATIVE THERAPIES INC  
 BIOSPECIFICS TECHNOLOGIES CP  
 BIOSTAR PHARMACEUTICALS INC  
 BIO-TECHNE CORP  
 BIOTIME INC  
 BLUEBIRD BIO INC  
 BRISTOL-MYERS SQUIBB CO  
 CALADRIUS BIOSCIENCES INC  
 CAMBREX CORP  
 CELGENE CORP  
 CELLDDEX THERAPEUTICS INC  
 CELLULAR BIOMEDICINE GROUP  
 CELSION CORP  
 CEMpra INC  
 CERUS CORP  
 CHEMBIO DIAGNOSTICS INC  
 CHIMERIX INC  
 CHINA BIOLOGIC PRODUCTS INC  
 CHINA PHARMA HOLDINGS INC  
 CHROMADEx CORP  
 CLEVELAND BIOLABS INC  
 CORCEPT THERAPEUTICS INC  
 CORMEDIX INC  
 CTD HOLDINGS INC  
 CTI BIOPHARMA CORP  
 CUMBERLAND PHARMACEUTICALS  
 CURIS INC  
 CV SCIENCES INC  
 CYANOTECH CORP  
 CYCLACEL PHARMACEUTICALS

Industry Risk Premia Company List (data through December 2016)

CYTOKINETICS INC	LUMINEX CORP	REYNOLDS AMERICAN INC
CYTORI THERAPEUTICS INC	LUNA INNOVATIONS INC	RICEBRAN TECHNOLOGIES
CYTRX CORP	MACROGENICS INC	RIGEL PHARMACEUTICALS INC
DEPOMED INC	MANNATECH INC	ROCKWELL MEDICAL INC
DERMA SCIENCES INC	MEDICINES CO	SANGAMO BIOSCIENCES INC
DURECT CORP	MERCK & CO	SAREPTA THERAPEUTICS INC
DYADIC INTERNATIONAL INC	MERIDIAN BIOSCIENCE INC	SCICLONE PHARMACEUTICALS INC
DYNAVAX TECHNOLOGIES CORP	MERRIMACK PHARMACEUTICALS	SEATTLE GENETICS INC
ELITE PHARMACEUTICALS INC	MIMEDX GROUP INC	SIGA TECHNOLOGIES INC
EMERGENT BIOSOLUTIONS INC	MOMENTA PHARMACEUTICALS INC	SOLIGENIX INC
EMISPHERE TECHNOLOGIES INC	MUSCLEPHARM CORP	SONOMA PHARMACEUTICALS INC
ENANTA PHARMACEUTICALS INC	MYOS RENS TECHNOLOGY INC	SORRENTO THERAPEUTICS INC
ENZO BIOCHEM INC	MYRIAD GENETICS INC	SPECTRUM PHARMACEUTICALS INC
ENZON PHARMACEUTICALS INC	NANOSTRING TECHNOLOGIES INC	STEMLINE THERAPEUTICS INC
EPIZYME INC	NATURES SUNSHINE PRODS INC	SUCAMPO PHARMACEUTICALS INC
EXELIXIS INC	NAVIDEA BIOPHARMACEUTICALS	SUNESIS PHARMACEUTICALS INC
FATE THERAPEUTICS INC	NEKTAR THERAPEUTICS	SUNWIN STEVIA INTL INC
FIBROCELL SCIENCE INC	NEOGEN CORP	SUPERNUS PHARMACEUTICALS INC
FITLIFE BRANDS INC	NEUROCRINE BIOSCIENCES INC	SURMODICS INC
FIVE PRIME THERAPEUTICS INC	NEWLINK GENETICS CORP	SYNUTRA INTERNATIONAL INC
FORTRESS BIOTECH INC	NORTHWEST BIOTHERAPEUTICS	TELIGENT INC
GENOMIC HEALTH INC	NOVAVAX INC	TESARO INC
GENVEC INC	NU SKIN ENTERPRISES -CL A	TETRAPHASE PHARMACEUTICALS
GEOVAX LABS INC	NUTRACEUTICAL INTL CORP	TG THERAPEUTICS INC
GERON CORP	OCERA THERAPEUTICS INC	THERAPEUTICSMD INC
GILEAD SCIENCES INC	OMEROS CORP	THERMO FISHER SCIENTIFIC INC
GNC HOLDINGS INC	ONCOGENEX PHARMACEUTICALS	THRESHOLD PHARMACEUTICALS
HALOZYME THERAPEUTICS INC	ONCOMED PHARMACEUTICALS	TITAN PHARMACEUTICALS INC
HEMISPHERX BIOPHARMA INC	ONCONOVA THERAPEUTICS INC	TROVAGENE INC
HESKA CORP	OPEXA THERAPEUTICS INC	ULURU INC
IBIO INC	OPHTHOTECH CORP	UNITED THERAPEUTICS CORP
IDERA PHARMACEUTICALS INC	OPIANT PHARMACEUTICALS INC	US STEM CELL INC
IDEXX LABS INC	OPKO HEALTH INC	USANA HEALTH SCIENCES INC
IMMUCELL CORP	ORAGENICS INC	VANDA PHARMACEUTICALS INC
IMMUNOGEN INC	ORAMED PHARMACEUTICALS INC	VERACYTE INC
IMMUNOMEDICS INC	ORASURE TECHNOLOGIES INC	VERICEL CORP
IMPAX LABORATORIES INC	OREXIGEN THERAPEUTICS INC	VERMILLION INC
IMPRIMIS PHARMACEUTICALS INC	ORGANOVO HOLDINGS INC	VERTEX PHARMACEUTICALS INC
INCYTE CORP	ORGENESIS INC	VICAL INC
INFINITY PHARMACEUTICALS INC	OVASCIENCE INC	VITAMIN SHOPPE INC
INNOVIVA INC	PACIRA PHARMACEUTICALS INC	VIVUS INC
INSYS THERAPEUTICS INC	PDL BIOPHARMA INC	WAFERGEN BIO-SYSTEMS INC
INTELGENX TECHNOLOGIES CORP	PEREGRINE PHARMACEUTICALS INC	WINDTREE THERAPEUTICS INC
INTERLEUKIN GENETICS INC	PERNIX THERAPEUTICS HOLDINGS	XENCOR INC
INTERNATIONAL ISOTOPES INC	PFIZER INC	XOMA CORP
INTERNATIONAL STEM CELL CORP	PHARMATHENE INC	XTANT MEDICAL HOLDINGS INC
INTREXON CORP	PLURISTEM THERAPEUTICS INC	YOUNGevity INTERNATIONAL INC
IONIS PHARMACEUTICALS INC	PORTOLA PHARMACEUTICALS INC	ZIOPHARM ONCOLOGY INC
IRONWOOD PHARMACEUTICALS INC	POST HOLDINGS INC	ZOETIS INC
JOHNSON & JOHNSON	PROCTER & GAMBLE CO	ZOGENIX INC
KARYOPHARM THERAPEUTICS INC	PROGENICS PHARMACEUTICAL INC	
LA JOLLA PHARMACEUTICAL CO	PROTALIX BIOTHERAPEUTICS INC	
LANDEC CORP	PSIVIDA CORP	<b>SIC 2834</b>
LANNETT CO INC	PTC THERAPEUTICS INC	ABBOTT LABORATORIES
LESCARDEN INC	QUIDEL CORP	ACELRX PHARMACEUTICALS INC
LEXICON PHARMACEUTICALS INC	REGENERON PHARMACEUTICALS	ACURA PHARMACEUTICALS INC
LIFEVANTAGE CORP	REGULUS THERAPEUTICS INC	AEOLUS PHARMACEUTICALS INC
LIGAND PHARMACEUTICAL INC	RELIV INTERNATIONAL INC	AGENUS INC
LILLY (ELI) & CO	REPLIGEN CORP	AKORN INC
LPATH INC	RETROPHIN INC	ALIMERA SCIENCES INC

ALNYLAM PHARMACEUTICALS INC  
 AMPIO PHARMACEUTICALS INC  
 ANI PHARMACEUTICALS INC  
 AOXING PHARMACEUTICAL CO INC  
 APRICUS BIOSCIENCES INC  
 BALCHEM CORP -CL B  
 BIODELIVERY SCIENCES INTL  
 BIOSPECIFICS TECHNOLOGIES CP  
 BIOSTAR PHARMACEUTICALS INC  
 BRISTOL-MYERS SQUIBB CO  
 CELGENE CORP  
 CEMPRA INC  
 CHINA PHARMA HOLDINGS INC  
 CLEVELAND BIOLABS INC  
 CORCEPT THERAPEUTICS INC  
 CUMBERLAND PHARMACEUTICALS  
 CV SCIENCES INC  
 CYCLACEL PHARMACEUTICALS  
 CYTOKINETICS INC  
 DEPOMED INC  
 DERMA SCIENCES INC  
 DURECT CORP  
 ELITE PHARMACEUTICALS INC  
 EMISPHERE TECHNOLOGIES INC  
 FITLIFE BRANDS INC  
 GENVEC INC  
 GNC HOLDINGS INC  
 IMPAX LABORATORIES INC  
 IMPRIMIS PHARMACEUTICALS INC  
 INFINITY PHARMACEUTICALS INC  
 INNOVIVA INC  
 INSYS THERAPEUTICS INC  
 INTELGENX TECHNOLOGIES CORP  
 IONIS PHARMACEUTICALS INC  
 IRONWOOD PHARMACEUTICALS INC  
 JOHNSON & JOHNSON  
 KARYOPHARM THERAPEUTICS INC  
 LANNETT CO INC  
 LESCARDEN INC  
 LIFEVANTAGE CORP  
 LIGAND PHARMACEUTICAL INC  
 LILLY (ELI) & CO  
 MANNATECH INC  
 MEDICINES CO  
 MERCK & CO  
 MUSCLEPHARM CORP  
 MYOS RENS TECHNOLOGY INC  
 NATURES SUNSHINE PRODS INC  
 NEKTAR THERAPEUTICS  
 NEOGEN CORP  
 NORTHWEST BIOTHERAPEUTICS  
 NU SKIN ENTERPRISES -CL A  
 ONCOGENEX PHARMACEUTICALS  
 OPIANT PHARMACEUTICALS INC  
 OPKO HEALTH INC  
 PACIRA PHARMACEUTICALS INC  
 PERNIX THERAPEUTICS HOLDINGS  
 PFIZER INC  
 POST HOLDINGS INC  
 PROCTER & GAMBLE CO

REGENERON PHARMACEUTICALS  
 RELIV INTERNATIONAL INC  
 REYNOLDS AMERICAN INC  
 RICEBRAN TECHNOLOGIES  
 RIGEL PHARMACEUTICALS INC  
 ROCKWELL MEDICAL INC  
 SCICLONE PHARMACEUTICALS INC  
 SOLIGENIX INC  
 SONOMA PHARMACEUTICALS INC  
 SUCAMPO PHARMACEUTICALS INC  
 SUNESIS PHARMACEUTICALS INC  
 SUPERNUS PHARMACEUTICALS INC  
 TELIGENT INC  
 TG THERAPEUTICS INC  
 THERAPEUTICSMID INC  
 THRESHOLD PHARMACEUTICALS  
 TITAN PHARMACEUTICALS INC  
 ULURU INC  
 UNITED THERAPEUTICS CORP  
 USANA HEALTH SCIENCES INC  
 VERTEX PHARMACEUTICALS INC  
 VITAMIN SHOPPE INC  
 VIVUS INC  
 YOUNGevity INTERNATIONAL INC  
 ZOETIS INC  
 ZOGENIX INC

TROVAGENE INC  
 VERACYTE INC  
 VERMILLION INC  
 WAFERGEN BIO-SYSTEMS INC

**SIC 2836**

22ND CENTURY GROUP INC  
 ABBVIE INC  
 ABEONA THERAPEUTICS INC  
 ACCELERON PHARMA INC  
 ACHILLION PHARMACEUTICALS  
 ACORDA THERAPEUTICS INC  
 ADMA BIOLOGICS INC  
 AGIOS PHARMACEUTICALS  
 ALEXION PHARMACEUTICALS INC  
 ALLIQUA BIOMEDICAL INC  
 AMERICAN CRYOSTEM CORP  
 AMGEN INC  
 AMPLIPHI BIOSCIENCES CORP  
 ANIKA THERAPEUTICS INC  
 ANTHERA PHARMACEUTICALS INC  
 ARATANA THERAPEUTICS  
 ARIAD PHARMACEUTICALS INC  
 ARQULE INC  
 ARRAY BIOPHARMA INC  
 ARROWHEAD PHARMACEUTICALS  
 AVEO PHARMACEUTICALS INC  
 AVIRAGEN THERAPEUTICS INC  
 BAXTER INTERNATIONAL INC  
 BIOCRYST PHARMACEUTICALS INC  
 BIOGEN INC  
 BIOMARIN PHARMACEUTICAL INC  
 BIORESTORATIVE THERAPIES INC  
 BIO-TECHNE CORP  
 BIOTIME INC  
 BLUEBIRD BIO INC  
 CALADRIUS BIOSCIENCES INC  
 CELLDDEX THERAPEUTICS INC  
 CELLULAR BIOMEDICINE GROUP  
 CELSION CORP  
 CERUS CORP  
 CHIMERIX INC  
 CHINA BIOLOGIC PRODUCTS INC  
 CORMEDIX INC  
 CTD HOLDINGS INC  
 CTI BIOPHARMA CORP  
 CURIS INC  
 CYTORI THERAPEUTICS INC  
 CYTRX CORP  
 DYADIC INTERNATIONAL INC  
 DYNVAX TECHNOLOGIES CORP  
 EMERGENT BIOSOLUTIONS INC  
 ENANTA PHARMACEUTICALS INC  
 ENZON PHARMACEUTICALS INC  
 EPIZYME INC  
 EXELIXIS INC  
 FATE THERAPEUTICS INC  
 FIBROCELL SCIENCE INC  
 FIVE PRIME THERAPEUTICS INC

**SIC 2835**

ABBOTT LABORATORIES  
 ACCELERATE DIAGNOSTICS INC  
 AGILENT TECHNOLOGIES INC  
 ALERE INC  
 AMAG PHARMACEUTICALS INC  
 AMERICAN BIO MEDICA CORP  
 AYTU BIOSCIENCE INC  
 BIOPTIX INC  
 BIO-TECHNE CORP  
 CHEMBIO DIAGNOSTICS INC  
 ENZO BIOCHEM INC  
 GENOMIC HEALTH INC  
 HESKA CORP  
 IDEXX LABS INC  
 IMMUCELL CORP  
 IMMUNOMEDICS INC  
 INTERLEUKIN GENETICS INC  
 INTERNATIONAL ISOTOPES INC  
 LEXICON PHARMACEUTICALS INC  
 LUMINEX CORP  
 LUNA INNOVATIONS INC  
 MERIDIAN BIOSCIENCE INC  
 MYRIAD GENETICS INC  
 NANOSTRING TECHNOLOGIES INC  
 NAVIDEA BIOPHARMACEUTICALS  
 NEOGEN CORP  
 ORASURE TECHNOLOGIES INC  
 PEREGRINE PHARMACEUTICALS INC  
 QUIDEL CORP  
 SURMODICS INC  
 THERMO FISHER SCIENTIFIC INC

FORTRESS BIOTECH INC  
 GEOVAX LABS INC  
 GERON CORP  
 GILEAD SCIENCES INC  
 HALOZYME THERAPEUTICS INC  
 HEMISPHERX BIOPHARMA INC  
 HESKA CORP  
 IBIO INC  
 IDERA PHARMACEUTICALS INC  
 IMMUNOGEN INC  
 INCYTE CORP  
 INTERNATIONAL STEM CELL CORP  
 INTREXON CORP  
 LA JOLLA PHARMACEUTICAL CO  
 LANDEC CORP  
 LPATH INC  
 MACROGENICS INC  
 MERIDIAN BIOSCIENCE INC  
 MERRIMACK PHARMACEUTICALS  
 MIMEDX GROUP INC  
 MOMENTA PHARMACEUTICALS INC  
 NEUROCRINE BIOSCIENCES INC  
 NEWLINK GENETICS CORP  
 NOVAVAX INC  
 OCERA THERAPEUTICS INC  
 OMEROS CORP  
 ONCOMED PHARMACEUTICALS  
 ONCONOVA THERAPEUTICS INC  
 OPEXA THERAPEUTICS INC  
 OPHTHOTECH CORP  
 ORAGENICS INC  
 ORAMED PHARMACEUTICALS INC  
 OREXIGEN THERAPEUTICS INC  
 ORGANOVO HOLDINGS INC  
 ORGENESIS INC  
 OVASCIENCE INC  
 PDL BIOPHARMA INC  
 PHARMATHENE INC  
 PLURISTEM THERAPEUTICS INC  
 PORTOLA PHARMACEUTICALS INC  
 PROGENICS PHARMACEUTICAL INC  
 PROTALIX BIOTHERAPEUTICS INC  
 PSIVIDA CORP  
 PTC THERAPEUTICS INC  
 REGULUS THERAPEUTICS INC  
 REPLIGEN CORP  
 RETROPHIN INC  
 SANGAMO BIOSCIENCES INC  
 SAREPTA THERAPEUTICS INC  
 SEATTLE GENETICS INC  
 SIGA TECHNOLOGIES INC  
 SORRENTO THERAPEUTICS INC  
 SPECTRUM PHARMACEUTICALS INC  
 STEMLINE THERAPEUTICS INC  
 TESARO INC  
 TETRAPHASE PHARMACEUTICALS  
 US STEM CELL INC  
 VANDA PHARMACEUTICALS INC  
 VERICEL CORP  
 VICAL INC

WINDTREE THERAPEUTICS INC  
 XENCOR INC  
 XOMA CORP  
 XTANT MEDICAL HOLDINGS INC  
 ZIOPHARM ONCOLOGY INC

**SIC 284**

AVON PRODUCTS  
 CCA INDUSTRIES INC  
 CHURCH & DWIGHT INC  
 CLOROX CO/DE  
 COLGATE-PALMOLIVE CO  
 COTY INC  
 ECOLAB INC  
 EDGEWELL PERSONAL CARE CO  
 IKONICS CORP  
 INTEGRATED ENVIRO TECH LTD  
 INTER PARFUMS INC  
 JOHNSON & JOHNSON  
 KATY INDUSTRIES INC  
 LAUDER (ESTEE) COS INC -CL A  
 OCEAN BIO-CHEM INC  
 PHOTOMEDEX INC  
 PROCTER & GAMBLE CO  
 REVLON INC -CL A  
 SCOTT'S LIQUID GOLD  
 SEALED AIR CORP  
 STEPAN CO  
 TERRAVIA HOLDINGS INC  
 TUPPERWARE BRANDS CORP

**SIC 2844**

AVON PRODUCTS  
 CCA INDUSTRIES INC  
 CHURCH & DWIGHT INC  
 COLGATE-PALMOLIVE CO  
 COTY INC  
 EDGEWELL PERSONAL CARE CO  
 INTER PARFUMS INC  
 JOHNSON & JOHNSON  
 LAUDER (ESTEE) COS INC -CL A  
 PHOTOMEDEX INC  
 PROCTER & GAMBLE CO  
 REVLON INC -CL A  
 SCOTT'S LIQUID GOLD  
 TERRAVIA HOLDINGS INC  
 TUPPERWARE BRANDS CORP

**SIC 286**

AEMETIS INC  
 AIR PRODUCTS & CHEMICALS INC  
 AMYRIS INC  
 BALCHEM CORP -CL B  
 BIOAMBER INC  
 BLUEFIRE RENEWABLES INC  
 CELANESE CORP  
 DOW CHEMICAL  
 DU PONT (E I) DE NEMOURS  
 EASTMAN CHEMICAL CO

ENTERPRISE PRODS PRTNRS -LP  
 FLOTEK INDUSTRIES INC  
 FMC CORP  
 FUTUREFUEL CORP  
 GEVO INC  
 GREEN PLAINS INC  
 HUNTSMAN CORP  
 INTL FLAVORS & FRAGRANCES  
 KMG CHEMICALS INC  
 KOPPERS HOLDINGS INC  
 NEWMARKET CORP  
 OCI PARTNERS LP  
 PACIFIC ETHANOL INC  
 PHILLIPS 66  
 REX AMERICAN RESOURCES CORP  
 SEACOR HOLDINGS INC  
 SENSIENT TECHNOLOGIES CORP  
 STEPAN CO  
 TRECORA RESOURCES  
 VALERO ENERGY CORP  
 WESTLAKE CHEMICAL CORP

**SIC 2869**

AEMETIS INC  
 AIR PRODUCTS & CHEMICALS INC  
 AMYRIS INC  
 BALCHEM CORP -CL B  
 BIOAMBER INC  
 BLUEFIRE RENEWABLES INC  
 CELANESE CORP  
 DOW CHEMICAL  
 DU PONT (E I) DE NEMOURS  
 EASTMAN CHEMICAL CO  
 ENTERPRISE PRODS PRTNRS -LP  
 FMC CORP  
 FUTUREFUEL CORP  
 GEVO INC  
 GREEN PLAINS INC  
 INTL FLAVORS & FRAGRANCES  
 KMG CHEMICALS INC  
 NEWMARKET CORP  
 OCI PARTNERS LP  
 PACIFIC ETHANOL INC  
 REX AMERICAN RESOURCES CORP  
 SEACOR HOLDINGS INC  
 SENSIENT TECHNOLOGIES CORP  
 STEPAN CO  
 TRECORA RESOURCES  
 VALERO ENERGY CORP  
 WESTLAKE CHEMICAL CORP

**SIC 287**

AMERICAN VANGUARD CORP  
 ANDERSONS INC  
 CF INDUSTRIES HOLDINGS INC  
 CHEMTURA CORP  
 CHINA GREEN AGRICULTURE INC  
 CVR ENERGY INC  
 CVR PARTNERS LP

DOW CHEMICAL  
 DU PONT (E I) DE NEMOURS  
 FMC CORP  
 MARRONE BIO INNOVTIONS  
 MONSANTO CO  
 MOSAIC CO  
 RENTECH INC  
 SCOTTS MIRACLE-GRO CO  
 TERRA NITROGEN CO -LP

HOLLYFRONTIER CORP  
 ICAHN ENTERPRISES LP  
 LAPOLLA INDUSTRIES INC  
 MARATHON PETROLEUM CORP  
 MDU RESOURCES GROUP INC  
 MURPHY USA INC  
 NUSTAR ENERGY LP  
 PBF ENERGY INC  
 PHILLIPS 66  
 QUAKER CHEMICAL CORP  
 RENEWABLE ENERGY GROUP INC  
 SYNTHESIS ENERGY SYSTEMS INC  
 TARGA RESOURCES CORP  
 TERRAVIA HOLDINGS INC  
 TESORO CORP  
 TESORO LOGISTICS LP  
 TRECORA RESOURCES  
 TYSON FOODS INC -CL A  
 VALERO ENERGY CORP  
 VULCAN MATERIALS CO  
 WESTERN REFINING INC  
 WILLIAMS COS INC

BERRY PLASTICS GROUP INC  
 COOPER TIRE & RUBBER CO  
 CORE MOLDING TECHNOLOGIES  
 CRANE CO  
 CROCS INC  
 CTI INDUSTRIES CORP  
 DANA INC  
 DECKERS OUTDOOR CORP  
 EDGEWELL PERSONAL CARE CO  
 ENPRO INDUSTRIES INC  
 ESCO TECHNOLOGIES INC  
 FEMALE HEALTH CO  
 FLOWSERVE CORP  
 GOODYEAR TIRE & RUBBER CO  
 GREYSTONE LOGISTICS INC  
 GRIFFON CORP  
 ICAHN ENTERPRISES LP  
 LOUISIANA-PACIFIC CORP  
 LYDALL INC  
 MASCO CORP  
 MYERS INDUSTRIES INC  
 NEWELL BRANDS INC  
 NIKE INC -CL B  
 NN INC

**SIC 289**

ADVANCED EMISSIONS SOLUTIONS  
 ALBEMARLE CORP  
 BERRY PLASTICS GROUP INC  
 CABOT CORP  
 CABOT MICROELECTRONICS CORP  
 CHASE CORP  
 CHEMTURA CORP  
 DMC GLOBAL INC  
 DOW CHEMICAL  
 FLOTEK INDUSTRIES INC  
 FULLER (H. B.) CO  
 GELTECH SOLUTIONS INC  
 HAWKINS INC  
 IKONICS CORP  
 ILLINOIS TOOL WORKS  
 NORTHERN TECH INTL  
 POLYONE CORP  
 RPM INTERNATIONAL INC  
 WD-40 CO

**SIC 291**

ALON USA ENERGY INC  
 ALON USA PARTNERS LP  
 BLUEKNIGHT ENERGY PRTNRS LP  
 CALUMET SPECIALTY PRODS -LP  
 CHEVRON CORP  
 CVR ENERGY INC  
 CVR REFINING LP  
 DARLING INGREDIENTS INC  
 DELEK US HOLDINGS INC  
 DELTA AIR LINES INC  
 EMERGE ENERGY SERVICES LP  
 EXXON MOBIL CORP  
 GENESIS ENERGY -LP  
 HOLLYFRONTIER CORP  
 ICAHN ENTERPRISES LP  
 MARATHON PETROLEUM CORP  
 MDU RESOURCES GROUP INC  
 NUSTAR ENERGY LP  
 PBF ENERGY INC  
 PHILLIPS 66  
 TARGA RESOURCES CORP  
 TESORO CORP  
 TESORO LOGISTICS LP  
 TRECORA RESOURCES  
 VALERO ENERGY CORP  
 WESTERN REFINING INC  
 WILLIAMS COS INC

OMNOVA SOLUTIONS INC  
 OTTER TAIL CORP  
 OURPETS CO  
 PARADISE INC  
 RAVEN INDUSTRIES INC  
 ROGERS CORP  
 SEALED AIR CORP  
 SILGAN HOLDINGS INC  
 TREDEGAR CORP  
 TUPPERWARE BRANDS CORP  
 UFP TECHNOLOGIES INC  
 VISKASE COMPANIES INC  
 WEST PHARMACEUTICAL SVSC INC

**SIC 2899**

ADVANCED EMISSIONS SOLUTIONS  
 ALBEMARLE CORP  
 CABOT MICROELECTRONICS CORP  
 CHEMTURA CORP  
 GELTECH SOLUTIONS INC  
 HAWKINS INC  
 NORTHERN TECH INTL  
 POLYONE CORP  
 RPM INTERNATIONAL INC  
 WD-40 CO

**SIC 308**

3M CO  
 AEP INDUSTRIES INC  
 ALPHA PRO TECH LTD  
 APTARGROUP INC  
 ARMSTRONG WORLD INDUSTRIES  
 BERRY PLASTICS GROUP INC  
 CORE MOLDING TECHNOLOGIES  
 CRANE CO  
 EDGEWELL PERSONAL CARE CO  
 ESCO TECHNOLOGIES INC  
 GREYSTONE LOGISTICS INC  
 GRIFFON CORP  
 ICAHN ENTERPRISES LP  
 LOUISIANA-PACIFIC CORP  
 LYDALL INC  
 MASCO CORP  
 MYERS INDUSTRIES INC  
 NEWELL BRANDS INC  
 NN INC  
 OTTER TAIL CORP

**SIC 29**

ALON USA ENERGY INC  
 ALON USA PARTNERS LP  
 BLUEKNIGHT ENERGY PRTNRS LP  
 CALUMET SPECIALTY PRODS -LP  
 CARLISLE COS INC  
 CHEVRON CORP  
 CVR ENERGY INC  
 CVR REFINING LP  
 DARLING INGREDIENTS INC  
 DELEK US HOLDINGS INC  
 DELTA AIR LINES INC  
 EMERGE ENERGY SERVICES LP  
 EXXON MOBIL CORP  
 GENESIS ENERGY -LP  
 HEADWATERS INC

**SIC 30**

3M CO  
 AEP INDUSTRIES INC  
 ALPHA PRO TECH LTD  
 AMERITYRE CORP  
 APTARGROUP INC  
 ARMSTRONG WORLD INDUSTRIES



OURPETS CO  
 PARADISE INC  
 RAVEN INDUSTRIES INC  
 ROGERS CORP  
 SEALED AIR CORP  
 SILGAN HOLDINGS INC  
 TREDEGAR CORP  
 TUPPERWARE BRANDS CORP  
 UFP TECHNOLOGIES INC  
 VISKASE COMPANIES INC

SMITH-MIDLAND CORP  
 TRINITY INDUSTRIES  
 U S CONCRETE INC  
 USG CORP  
 VULCAN MATERIALS CO

KAISER ALUMINUM CORP  
 LEGGETT & PLATT INC  
 LINDSAY CORP  
 LIQUIDMETAL TECHNOLOGIES  
 MATERION CORP  
 MATTHEWS INTL CORP -CL A  
 METHODE ELECTRONICS INC  
 MUELLER INDUSTRIES  
 MUELLER WATER PRODUCTS INC  
 NORTHWEST PIPE CO  
 NUCOR CORP  
 OPTICAL CABLE CORP  
 REAL INDUSTRY INC  
 SCHNITZER STEEL INDS -CL A  
 STEEL DYNAMICS INC  
 STURM RUGER & CO INC  
 SUNCOKE ENERGY INC  
 SUNCOKE ENERGY PARTNERS LP  
 SYNALLOY CORP  
 THOR INDUSTRIES INC  
 TREDEGAR CORP  
 U S ANTIMONY CORP  
 UNITED STATES STEEL CORP  
 UNVL STAINLESS & ALLOY PRODS  
 VALMONT INDUSTRIES INC  
 WEBCO INDUSTRIES INC  
 WORTHINGTON INDUSTRIES

**SIC 3089**

3M CO  
 ALPHA PRO TECH LTD  
 APTARGROUP INC  
 ARMSTRONG WORLD INDUSTRIES  
 CORE MOLDING TECHNOLOGIES  
 CRANE CO  
 GREYSTONE LOGISTICS INC  
 ICAHN ENTERPRISES LP  
 LOUISIANA-PACIFIC CORP  
 LYDALL INC  
 MASCO CORP  
 MYERS INDUSTRIES INC  
 NEWELL BRANDS INC  
 NN INC  
 OURPETS CO  
 PARADISE INC  
 SEALED AIR CORP  
 SILGAN HOLDINGS INC  
 TUPPERWARE BRANDS CORP  
 VISKASE COMPANIES INC

**SIC 327**

ALEXANDER & BALDWIN INC  
 CHINA ADVANCED CONSTR MATLS  
 CONTINENTAL MATERIALS CORP  
 EAGLE MATERIALS INC  
 GRANITE CONSTRUCTION INC  
 HEADWATERS INC  
 MONARCH CEMENT CO  
 PLY GEM HOLDINGS INC  
 SMITH-MIDLAND CORP  
 TRINITY INDUSTRIES  
 U S CONCRETE INC  
 USG CORP  
 VULCAN MATERIALS CO

**SIC 329**

ALBANY INTL CORP -CL A  
 ARMSTRONG WORLD INDUSTRIES  
 CARBO CERAMICS INC  
 CHARLES & COLVARD LTD  
 CORNING INC  
 CPS TECHNOLOGIES CORP  
 MINERALS TECHNOLOGIES INC  
 NANOPHASE TECHNOLOGIES CORP  
 OIL DRI CORP AMERICA  
 OWENS CORNING  
 SCIO DIAMOND TECHNOLOGY CORP  
 USG CORP

**SIC 331**

AK STEEL HOLDING CORP  
 ALLEGHENY TECHNOLOGIES INC  
 CARPENTER TECHNOLOGY CORP  
 COMMERCIAL METALS  
 FRIEDMAN INDUSTRIES INC  
 GIBRALTAR INDUSTRIES INC  
 HAYNES INTERNATIONAL INC  
 INSTEEL INDUSTRIES  
 LEGGETT & PLATT INC  
 LINDSAY CORP  
 LIQUIDMETAL TECHNOLOGIES  
 NORTHWEST PIPE CO  
 NUCOR CORP  
 SCHNITZER STEEL INDS -CL A  
 STEEL DYNAMICS INC  
 SUNCOKE ENERGY INC  
 SUNCOKE ENERGY PARTNERS LP  
 SYNALLOY CORP  
 UNITED STATES STEEL CORP  
 UNVL STAINLESS & ALLOY PRODS  
 VALMONT INDUSTRIES INC  
 WEBCO INDUSTRIES INC  
 WORTHINGTON INDUSTRIES

**SIC 32**

ALBANY INTL CORP -CL A  
 ALEXANDER & BALDWIN INC  
 APOGEE ENTERPRISES INC  
 ARMSTRONG WORLD INDUSTRIES  
 CARBO CERAMICS INC  
 CHARLES & COLVARD LTD  
 CHINA ADVANCED CONSTR MATLS  
 CONTINENTAL MATERIALS CORP  
 CORNING INC  
 CPS TECHNOLOGIES CORP  
 EAGLE MATERIALS INC  
 GRANITE CONSTRUCTION INC  
 HEADWATERS INC  
 LIBBEY INC  
 MARTIN MARIETTA MATERIALS  
 MINERALS TECHNOLOGIES INC  
 MOHAWK INDUSTRIES INC  
 MONARCH CEMENT CO  
 NANOPHASE TECHNOLOGIES CORP  
 OIL DRI CORP AMERICA  
 OWENS CORNING  
 OWENS-ILLINOIS INC  
 PLY GEM HOLDINGS INC  
 PPG INDUSTRIES INC  
 SCIO DIAMOND TECHNOLOGY CORP

**SIC 33**

AK STEEL HOLDING CORP  
 ALLEGHENY TECHNOLOGIES INC  
 AMERICAN SUPERCONDUCTOR CP  
 AMPHENOL CORP  
 ARCONIC INC  
 BELDEN INC  
 CARPENTER TECHNOLOGY CORP  
 CENTURY ALUMINUM CO  
 COMMERCIAL METALS  
 CORNING INC  
 DMC GLOBAL INC  
 EASTERN CO  
 ENCORE WIRE CORP  
 FREEPORT-MCMORAN INC  
 FRIEDMAN INDUSTRIES INC  
 GENERAL CABLE CORP/DE  
 GIBRALTAR INDUSTRIES INC  
 GLOBAL BRASS & COPPER HLDGS  
 HANDY & HARMAN LTD  
 HARSCO CORP  
 HAYNES INTERNATIONAL INC  
 HUBBELL INC  
 INSTEEL INDUSTRIES

**SIC 3312**

AK STEEL HOLDING CORP  
 ALLEGHENY TECHNOLOGIES INC  
 CARPENTER TECHNOLOGY CORP  
 COMMERCIAL METALS  
 NUCOR CORP

SCHNITZER STEEL INDS -CL A  
 STEEL DYNAMICS INC  
 SUNCOKE ENERGY INC  
 SUNCOKE ENERGY PARTNERS LP  
 UNITED STATES STEEL CORP  
 UNVL STAINLESS & ALLOY PRODS

GRIFFON CORP  
 HANDY & HARMAN LTD  
 HARSCO CORP  
 HC2 HOLDINGS INC  
 HNI CORP  
 ILLINOIS TOOL WORKS  
 JASON INDUSTRIES INC  
 LEGGETT & PLATT INC  
 LIFETIME BRANDS INC  
 LSB INDUSTRIES INC  
 MASCO CORP  
 MFRI INC  
 MUELLER WATER PRODUCTS INC  
 NATIONAL PRESTO INDS INC  
 NCI BUILDING SYSTEMS INC  
 NUCOR CORP  
 OLIN CORP  
 OMEGA FLEX INC  
 ORBITAL ATK INC  
 P & F INDUSTRIES -CL A  
 PARK OHIO HOLDINGS CORP  
 PARKER-HANNIFIN CORP  
 PGT INC  
 PRAXAIR INC  
 QEP CO INC  
 QUANEX BUILDING PRODUCTS  
 SHILOH INDUSTRIES INC  
 SILGAN HOLDINGS INC  
 SIMPSON MANUFACTURING INC  
 SMITH & WESSON HOLDING CORP  
 SNAP-ON INC  
 SPECTRUM BRANDS HOLDINGS INC  
 STANDEX INTERNATIONAL CORP  
 STANLEY BLACK & DECKER INC  
 STARRETT (L.S.) CO -CL A  
 STEEL DYNAMICS INC  
 STURM RUGER & CO INC  
 SUN HYDRAULICS CORP  
 TASER INTERNATIONAL INC  
 THT HEAT TRANSFER TECH INC  
 TRIMAS CORP  
 TRINITY INDUSTRIES  
 VALHI INC  
 VALMONT INDUSTRIES INC  
 WATTS WATER TECHNOLOGIES INC  
 WORTHINGTON INDUSTRIES

SPECTRUM BRANDS HOLDINGS INC  
 STANLEY BLACK & DECKER INC  
 STARRETT (L.S.) CO -CL A  
 VALHI INC

**SIC 335**

ALLEGHENY TECHNOLOGIES INC  
 AMERICAN SUPERCONDUCTOR CP  
 AMPHENOL CORP  
 ARCONIC INC  
 BELDEN INC  
 CARPENTER TECHNOLOGY CORP  
 CENTURY ALUMINUM CO  
 CORNING INC  
 ENCORE WIRE CORP  
 GENERAL CABLE CORP/DE  
 GLOBAL BRASS & COPPER HLDGS  
 HANDY & HARMAN LTD  
 HUBBELL INC  
 KAISER ALUMINUM CORP  
 METHODE ELECTRONICS INC  
 MUELLER INDUSTRIES  
 OPTICAL CABLE CORP  
 THOR INDUSTRIES INC  
 TREDEGAR CORP

**SIC 34**

ACME UNITED CORP  
 AIR INDUSTRIES GROUP INC  
 AMPCO-PITTSBURGH CORP  
 APOGEE ENTERPRISES INC  
 ARC GROUP WORLDWIDE INC  
 ARGAN INC  
 ARTS WAY MFG INC  
 AZZ INC  
 BALL CORP  
 BARNES GROUP INC  
 BERKSHIRE HATHAWAY  
 BURNHAM HOLDINGS INC  
 BWX TECHNOLOGIES INC  
 CHART INDUSTRIES INC  
 CHICAGO RIVET & MACHINE CO  
 CIRCOR INTL INC  
 CLARCOR INC  
 COMMERCIAL METALS  
 COMPASS DIVERSIFIED HOLDINGS  
 COMPX INTERNATIONAL INC  
 CONTINENTAL MATERIALS CORP  
 CRANE CO  
 CROWN HOLDINGS INC  
 DREW INDUSTRIES INC  
 EASTERN CO  
 EDGEWELL PERSONAL CARE CO  
 FLOWSERVE CORP  
 FORTUNE BRANDS HOME & SECUR  
 GENERAL FINANCE CORP/DE  
 GRAHAM CORP

**SIC 342**

ACME UNITED CORP  
 COMPX INTERNATIONAL INC  
 EASTERN CO  
 EDGEWELL PERSONAL CARE CO  
 FORTUNE BRANDS HOME & SECUR  
 HANDY & HARMAN LTD  
 ILLINOIS TOOL WORKS  
 LIFETIME BRANDS INC  
 QEP CO INC  
 SIMPSON MANUFACTURING INC  
 SNAP-ON INC

**SIC 344**

AIR INDUSTRIES GROUP INC  
 APOGEE ENTERPRISES INC  
 ARGAN INC  
 ARTS WAY MFG INC  
 BURNHAM HOLDINGS INC  
 BWX TECHNOLOGIES INC  
 CHART INDUSTRIES INC  
 COMMERCIAL METALS  
 CONTINENTAL MATERIALS CORP  
 DREW INDUSTRIES INC  
 FORTUNE BRANDS HOME & SECUR  
 GENERAL FINANCE CORP/DE  
 GRAHAM CORP  
 GRIFFON CORP  
 HARSCO CORP  
 HC2 HOLDINGS INC  
 LSB INDUSTRIES INC  
 NCI BUILDING SYSTEMS INC  
 NUCOR CORP  
 PGT INC  
 QUANEX BUILDING PRODUCTS  
 STANDEX INTERNATIONAL CORP  
 STANLEY BLACK & DECKER INC  
 STEEL DYNAMICS INC  
 THT HEAT TRANSFER TECH INC  
 TRIMAS CORP  
 TRINITY INDUSTRIES  
 VALMONT INDUSTRIES INC  
 WORTHINGTON INDUSTRIES

**SIC 3443**

ARGAN INC  
 ARTS WAY MFG INC  
 BURNHAM HOLDINGS INC  
 BWX TECHNOLOGIES INC  
 CHART INDUSTRIES INC  
 GENERAL FINANCE CORP/DE  
 GRAHAM CORP  
 LSB INDUSTRIES INC  
 STANDEX INTERNATIONAL CORP  
 THT HEAT TRANSFER TECH INC  
 TRIMAS CORP  
 TRINITY INDUSTRIES  
 WORTHINGTON INDUSTRIES

**SIC 349**

ARC GROUP WORLDWIDE INC  
 BARNES GROUP INC  
 CIRCOR INTL INC  
 COMPASS DIVERSIFIED HOLDINGS  
 CRANE CO  
 FLOWSERVE CORP  
 LEGGETT & PLATT INC

Industry Risk Premia Company List (data through December 2016)

MFRI INC  
 MUELLER WATER PRODUCTS INC  
 OMEGA FLEX INC  
 PARKER-HANNIFIN CORP  
 SUN HYDRAULICS CORP  
 WATTS WATER TECHNOLOGIES INC

DATARAM CORP  
 DEERE & CO  
 DIEBOLD NIXDORF INC  
 DIGI INTERNATIONAL INC  
 DONALDSON CO INC  
 DOUGLAS DYNAMICS INC  
 DOVER CORP  
 DRIL-QUIP INC  
 ELECTRONICS FOR IMAGING INC  
 EMERSON ELECTRIC CO  
 ENERGY RECOVERY INC  
 ENPRO INDUSTRIES INC  
 ENTEGRIS INC  
 ESCO TECHNOLOGIES INC  
 EVERI HOLDINGS INC  
 EXONE CO  
 EXTREME NETWORKS INC  
 FINISAR CORP  
 FLOTEK INDUSTRIES INC  
 FLOWSERVE CORP  
 FMC TECHNOLOGIES INC  
 FORTINET INC  
 FORUM ENERGY TECH INC  
 FUEL TECH INC  
 GENCOR INDUSTRIES INC  
 GENERAL ELECTRIC CO  
 GEOSPACE TECHNOLOGIES CORP  
 GORMAN-RUPP CO  
 GRACO INC  
 GULF ISLAND FABRICATION INC  
 HARDINGE INC  
 HARSCO CORP  
 HILLENBRAND INC  
 HP INC  
 HYSTER-YALE MATERIALS HNDLNG  
 IDEX CORP  
 IGO INC  
 ILLINOIS TOOL WORKS  
 IMATION CORP  
 INFINERA CORP  
 INNOVATIVE SOLTNS & SUPP INC  
 INTEL CORP  
 INTELLICHECK MOBILISA INC  
 INTERNATIONAL BALER CORP  
 INTEVAC INC  
 INTL BUSINESS MACHINES CORP  
 ITT INC  
 JASON INDUSTRIES INC  
 JOHN BEAN TECHNOLOGIES  
 JOY GLOBAL INC  
 JUNIPER NETWORKS INC  
 KADANT INC  
 KENNAMETAL INC  
 KEY TECHNOLOGY INC  
 KULICKE & SOFFA INDUSTRIES  
 LAM RESEARCH CORP  
 LANTRONIX INC  
 LENNOX INTERNATIONAL INC  
 LINCOLN ELECTRIC HLDGS INC  
 LINDSAY CORP

LYDALL INC  
 MANITEX INTERNATIONAL INC  
 MANITOWOC CO  
 MATTHEWS INTL CORP -CL A  
 MIDDLEBY CORP  
 MITEK SYSTEMS INC  
 MODINE MANUFACTURING CO  
 MOOG INC -CL A  
 NATIONAL OILWELL VARCO INC  
 NATURAL GAS SERVICES GROUP  
 NAVISTAR INTERNATIONAL CORP  
 NCR CORP  
 NETAPP INC  
 NETGEAR INC  
 NEWELL BRANDS INC  
 NIMBLE STORAGE INC  
 NL INDUSTRIES  
 NN INC  
 NORDSON CORP  
 OCEANEERING INTERNATIONAL  
 OIL STATES INTL INC  
 OMNICELL INC  
 ORMAT TECHNOLOGIES INC  
 OSHKOSH CORP  
 OTTER TAIL CORP  
 P & F INDUSTRIES -CL A  
 PACCAR INC  
 PALO ALTO NETWORKS INC  
 PAR TECHNOLOGY CORP  
 PARK OHIO HOLDINGS CORP  
 PARKER-HANNIFIN CORP  
 PDF SOLUTIONS INC  
 PITNEY BOWES INC  
 PROFIRE ENERGY INC  
 PROTO LABS INC  
 QUALSTAR CORP  
 QUANTUM CORP  
 RADISYS CORP  
 RBC BEARINGS INC  
 REGAL BELOIT CORP  
 REXNORD CORP  
 RISK(GEORGE) INDUSTRIES INC  
 RMG NETWORKS HOLDING CORP  
 ROCKWELL AUTOMATION  
 ROPER TECHNOLOGIES INC  
 SCIENTIFIC GAMES CORP  
 SILVER SPRING NETWORKS INC  
 SNAP-ON INC  
 SPX CORP  
 STANDARD MOTOR PRODS  
 STANDEX INTERNATIONAL CORP  
 STANLEY BLACK & DECKER INC  
 SUPER MICRO COMPUTER INC  
 SUREPURE INC  
 TAYLOR DEVICES INC  
 TENNANT CO  
 TERADYNE INC  
 TEREX CORP  
 TIMKEN CO  
 TITAN INTERNATIONAL INC

**SIC 35**

3D SYSTEMS CORP  
 AAON INC  
 ABTECH HOLDINGS INC  
 ACCO BRANDS CORP  
 ACTUANT CORP -CL A  
 ADVANCED EMISSIONS SOLUTIONS  
 AG&E HOLDINGS INC  
 AGCO CORP  
 AIR PRODUCTS & CHEMICALS INC  
 AIR T INC  
 ALAMO GROUP INC  
 ALTRA INDUSTRIAL MOTION CORP  
 AMPCO-PITTSBURGH CORP  
 AMTECH SYSTEMS INC  
 APPLIED MATERIALS INC  
 ARC GROUP WORLDWIDE INC  
 ARCHROCK INC  
 ARTS WAY MFG INC  
 ASTEC INDUSTRIES INC  
 ASTRONOVA INC  
 AXCELIS TECHNOLOGIES INC  
 BRIGGS & STRATTON  
 BROADWIND ENERGY INC  
 BROCADE COMMUNICATIONS SYS  
 BROOKS AUTOMATION INC  
 BRUNSWICK CORP  
 BWX TECHNOLOGIES INC  
 CALGON CARBON CORP  
 CALUMET SPECIALTY PRODS -LP  
 CANTEL MEDICAL CORP  
 CAPSTONE TURBINE CORP  
 CARLISLE COS INC  
 CATERPILLAR INC  
 CAVITATION TECHNOLOGIES INC  
 CECO ENVIRONMENTAL CORP  
 CHICAGO RIVET & MACHINE CO  
 CISCO SYSTEMS INC  
 CLARCOR INC  
 CLEANTECH SOLUTIONS INTL INC  
 COLFAX CORP  
 COLUMBUS MCKINNON CORP  
 CONCURRENT COMPUTER CP  
 CONTINENTAL MATERIALS CORP  
 CRANE CO  
 CRAY INC  
 CROSSROADS SYSTEMS INC  
 CSP INC  
 CUBIC CORP  
 CUMMINS INC  
 CURTISS-WRIGHT CORP  
 CVD EQUIPMENT CORP

TORO CO  
 TRANSACT TECHNOLOGIES INC  
 TRIMAS CORP  
 TRIO-TECH INTERNATIONAL  
 TWIN DISC INC  
 ULTRATECH INC  
 UNISYS CORP  
 UNITED TECHNOLOGIES CORP  
 USA TECHNOLOGIES INC  
 VALMONT INDUSTRIES INC  
 VEECO INSTRUMENTS INC  
 VERIFONE SYSTEMS INC  
 VIAVI SOLUTIONS INC  
 VIOLIN MEMORY INC  
 WESTERN DIGITAL CORP  
 WORTHINGTON INDUSTRIES  
 WSI INDUSTRIES INC  
 XERIUM TECHNOLOGIES INC  
 XEROX CORP  
 XPLORE TECHNOLOGIES CORP  
 XYLEM INC  
 ZEBRA TECHNOLOGIES CP -CL A

**SIC 351**

BRIGGS & STRATTON  
 BROADWIND ENERGY INC  
 BRUNSWICK CORP  
 BWX TECHNOLOGIES INC  
 CAPSTONE TURBINE CORP  
 CLEANTECH SOLUTIONS INTL INC  
 CUMMINS INC  
 ENPRO INDUSTRIES INC  
 GENERAL ELECTRIC CO  
 NAVISTAR INTERNATIONAL CORP  
 ORMAT TECHNOLOGIES INC

**SIC 352**

AGCO CORP  
 ALAMO GROUP INC  
 ARTS WAY MFG INC  
 DEERE & CO  
 LINDSAY CORP  
 OTTER TAIL CORP  
 SNAP-ON INC  
 TITAN INTERNATIONAL INC  
 TORO CO  
 VALMONT INDUSTRIES INC

**SIC 353**

ACTUANT CORP -CL A  
 ARCHROCK INC  
 ASTEC INDUSTRIES INC  
 CALUMET SPECIALTY PRODS -LP  
 CATERPILLAR INC  
 COLUMBUS MCKINNON CORP  
 DEERE & CO  
 DOUGLAS DYNAMICS INC  
 DOVER CORP  
 DRIL-QUIP INC

FLOTEK INDUSTRIES INC  
 FMC TECHNOLOGIES INC  
 FORUM ENERGY TECH INC  
 GENERAL ELECTRIC CO  
 GULF ISLAND FABRICATION INC  
 HARSCO CORP  
 HILLENBRAND INC  
 HYSTER-YALE MATERIALS HNDLNG  
 JASON INDUSTRIES INC  
 JOHN BEAN TECHNOLOGIES  
 JOY GLOBAL INC  
 KENNAMETAL INC  
 MANITEX INTERNATIONAL INC  
 MANITOWOC CO  
 NATIONAL OILWELL VARCO INC  
 NATURAL GAS SERVICES GROUP  
 OCEANEERING INTERNATIONAL  
 OIL STATES INTL INC  
 OSHKOSH CORP  
 PACCAR INC  
 PROFIRE ENERGY INC  
 TEREX CORP  
 TRIMAS CORP  
 UNITED TECHNOLOGIES CORP  
 WORTHINGTON INDUSTRIES

**SIC 3531**

ASTEC INDUSTRIES INC  
 CATERPILLAR INC  
 DEERE & CO  
 DOUGLAS DYNAMICS INC  
 HARSCO CORP  
 JASON INDUSTRIES INC  
 KENNAMETAL INC  
 OSHKOSH CORP  
 PACCAR INC  
 TEREX CORP  
 WORTHINGTON INDUSTRIES

**SIC 3533**

ACTUANT CORP -CL A  
 ARCHROCK INC  
 CALUMET SPECIALTY PRODS -LP  
 DOVER CORP  
 DRIL-QUIP INC  
 FLOTEK INDUSTRIES INC  
 FMC TECHNOLOGIES INC  
 FORUM ENERGY TECH INC  
 GENERAL ELECTRIC CO  
 GULF ISLAND FABRICATION INC  
 NATIONAL OILWELL VARCO INC  
 NATURAL GAS SERVICES GROUP  
 OCEANEERING INTERNATIONAL  
 OIL STATES INTL INC  
 PROFIRE ENERGY INC  
 TRIMAS CORP

**SIC 354**

ACTUANT CORP -CL A  
 ARC GROUP WORLDWIDE INC  
 ARTS WAY MFG INC  
 CHICAGO RIVET & MACHINE CO  
 COLFAX CORP  
 HARDINGE INC  
 ILLINOIS TOOL WORKS  
 KENNAMETAL INC  
 LINCOLN ELECTRIC HLDGS INC  
 NEWELL BRANDS INC  
 P & F INDUSTRIES -CL A  
 PARK OHIO HOLDINGS CORP  
 STANLEY BLACK & DECKER INC

**SIC 355**

3D SYSTEMS CORP  
 ADVANCED EMISSIONS SOLUTIONS  
 AIR T INC  
 AMTECH SYSTEMS INC  
 APPLIED MATERIALS INC  
 AXCELIS TECHNOLOGIES INC  
 BROOKS AUTOMATION INC  
 CAVITATION TECHNOLOGIES INC  
 CLEANTECH SOLUTIONS INTL INC  
 CVD EQUIPMENT CORP  
 ENERGY RECOVERY INC  
 ENTEGRIS INC  
 EXONE CO  
 GEOSPACE TECHNOLOGIES CORP  
 INTEVAC INC  
 JOHN BEAN TECHNOLOGIES  
 KADANT INC  
 KEY TECHNOLOGY INC  
 KULICKE & SOFFA INDUSTRIES  
 LAM RESEARCH CORP  
 MATTHEWS INTL CORP -CL A  
 PDF SOLUTIONS INC  
 PROTO LABS INC  
 SUREPURE INC  
 TRIO-TECH INTERNATIONAL  
 ULTRATECH INC  
 VEECO INSTRUMENTS INC  
 XERIUM TECHNOLOGIES INC

**SIC 3559**

3D SYSTEMS CORP  
 ADVANCED EMISSIONS SOLUTIONS  
 AMTECH SYSTEMS INC  
 APPLIED MATERIALS INC  
 AXCELIS TECHNOLOGIES INC  
 BROOKS AUTOMATION INC  
 CAVITATION TECHNOLOGIES INC  
 CLEANTECH SOLUTIONS INTL INC  
 CVD EQUIPMENT CORP  
 ENERGY RECOVERY INC  
 ENTEGRIS INC  
 INTEVAC INC  
 KULICKE & SOFFA INDUSTRIES

LAM RESEARCH CORP  
 PDF SOLUTIONS INC  
 PROTO LABS INC  
 TRIO-TECH INTERNATIONAL  
 ULTRATECH INC  
 VEECO INSTRUMENTS INC

**SIC 357**

ACCO BRANDS CORP  
 AG&E HOLDINGS INC  
 ASTRONOVA INC  
 BROCADE COMMUNICATIONS SYS  
 CISCO SYSTEMS INC  
 CONCURRENT COMPUTER CP  
 CRAY INC  
 CROSSROADS SYSTEMS INC  
 CSP INC  
 CUBIC CORP  
 DATARAM CORP  
 DIEBOLD NIXDORF INC  
 DIGI INTERNATIONAL INC  
 ELECTRONICS FOR IMAGING INC  
 EVERI HOLDINGS INC  
 EXTREME NETWORKS INC  
 FINISAR CORP  
 FORTINET INC  
 HP INC  
 IGO INC  
 IMATION CORP  
 INFINERA CORP  
 INNOVATIVE SOLTNS & SUPP INC  
 INTEL CORP  
 INTELLICHECK MOBILISA INC  
 INTL BUSINESS MACHINES CORP  
 JUNIPER NETWORKS INC  
 LANTRONIX INC  
 MITEK SYSTEMS INC  
 NCR CORP  
 NETAPP INC  
 NETGEAR INC  
 NIMBLE STORAGE INC  
 PALO ALTO NETWORKS INC  
 PAR TECHNOLOGY CORP  
 PITNEY BOWES INC  
 QUALSTAR CORP  
 QUANTUM CORP  
 RADISYS CORP  
 RISK(GEORGE) INDUSTRIES INC  
 RMG NETWORKS HOLDING CORP  
 SCIENTIFIC GAMES CORP  
 SILVER SPRING NETWORKS INC  
 SUPER MICRO COMPUTER INC  
 TRANSACT TECHNOLOGIES INC  
 UNISYS CORP  
 USA TECHNOLOGIES INC  
 VERIFONE SYSTEMS INC  
 VIAVI SOLUTIONS INC  
 VIOLIN MEMORY INC  
 WESTERN DIGITAL CORP  
 XEROX CORP  
 XPLORE TECHNOLOGIES CORP

FINISAR CORP  
 FORTINET INC  
 HP INC  
 IGO INC  
 INNOVATIVE SOLTNS & SUPP INC  
 MITEK SYSTEMS INC  
 RADISYS CORP  
 RISK(GEORGE) INDUSTRIES INC  
 RMG NETWORKS HOLDING CORP  
 TRANSACT TECHNOLOGIES INC  
 XEROX CORP

**SIC 356**

ABTECH HOLDINGS INC  
 AIR PRODUCTS & CHEMICALS INC  
 ALTRA INDUSTRIAL MOTION CORP  
 AMPCO-PITTSBURGH CORP  
 BRIGGS & STRATTON  
 CARLISLE COS INC  
 CECO ENVIRONMENTAL CORP  
 CLARCOR INC  
 COLFAX CORP  
 DONALDSON CO INC  
 ENPRO INDUSTRIES INC  
 ESCO TECHNOLOGIES INC  
 FLOWSERVE CORP  
 FUEL TECH INC  
 GENCOR INDUSTRIES INC  
 GORMAN-RUPP CO  
 GRACO INC  
 IDEX CORP  
 ILLINOIS TOOL WORKS  
 INTERNATIONAL BALER CORP  
 ITT INC  
 LYDALL INC  
 NL INDUSTRIES  
 NN INC  
 NORDSON CORP  
 OMNICELL INC  
 RBC BEARINGS INC  
 REGAL BELOIT CORP  
 REXNORD CORP  
 ROCKWELL AUTOMATION  
 ROPER TECHNOLOGIES INC  
 TAYLOR DEVICES INC  
 TERADYNE INC  
 TIMKEN CO  
 TWIN DISC INC  
 WSI INDUSTRIES INC  
 XYLEM INC  
 ZEBRA TECHNOLOGIES CP -CL A

**SIC 3561**

AMPCO-PITTSBURGH CORP  
 COLFAX CORP  
 FLOWSERVE CORP  
 GORMAN-RUPP CO  
 GRACO INC  
 IDEX CORP  
 ITT INC  
 REXNORD CORP  
 ROPER TECHNOLOGIES INC  
 XYLEM INC

**SIC 3577**

ACCO BRANDS CORP  
 ASTRONOVA INC  
 CROSSROADS SYSTEMS INC

**SIC 358**

AAON INC  
 CALGON CARBON CORP  
 CANTEL MEDICAL CORP  
 CARLISLE COS INC  
 CONTINENTAL MATERIALS CORP  
 CRANE CO  
 DOVER CORP  
 EMERSON ELECTRIC CO  
 ILLINOIS TOOL WORKS  
 LENNOX INTERNATIONAL INC  
 MANITOWOC CO  
 MIDDLEBY CORP  
 MODINE MANUFACTURING CO  
 SPX CORP  
 STANDARD MOTOR PRODS  
 STANDEX INTERNATIONAL CORP  
 TENNANT CO  
 UNITED TECHNOLOGIES CORP

**SIC 3585**

AAON INC  
 CONTINENTAL MATERIALS CORP  
 DOVER CORP  
 EMERSON ELECTRIC CO  
 ILLINOIS TOOL WORKS  
 LENNOX INTERNATIONAL INC  
 MANITOWOC CO  
 MODINE MANUFACTURING CO  
 SPX CORP  
 STANDARD MOTOR PRODS  
 STANDEX INTERNATIONAL CORP  
 UNITED TECHNOLOGIES CORP

**SIC 36**

ACUITY BRANDS INC  
 ADTRAN INC  
 ADVANCED ENERGY INDS INC  
 ADVANCED MICRO DEVICES  
 AEROVIRONMENT INC  
 ALLIED MOTION TECHNOLOGIES  
 AMERICAN ELECTRIC TECH INC  
 AMERICAN SUPERCONDUCTOR CP  
 AMETEK INC  
 AMKOR TECHNOLOGY INC  
 AMPHENOL CORP  
 ANALOG DEVICES

Industry Risk Premia Company List (data through December 2016)

ANDREA ELECTRONICS CORP	ENVIRONMENTAL TECTONICS CORP	MAXWELL TECHNOLOGIES INC
APPLE INC	ESPEY MFG & ELECTRONICS CORP	MERCURY SYSTEMS INC
APPLIED DNA SCIENCES INC	EVANS & SUTHERLAND CMP CORP	METHODE ELECTRONICS INC
APPLIED MICRO CIRCUITS CORP	EXAR CORP	MICROCHIP TECHNOLOGY INC
APPLIED OPTOELECTRONICS INC	FEDERAL SIGNAL CORP	MICRON TECHNOLOGY INC
ARC GROUP WORLDWIDE INC	FIRST SOLAR INC	MICRONET ENERTEC TECH INC
AROTECH CORP	FLUX POWER HOLDINGS INC	MICROPAC INDUSTRIES INC
ASCENT SOLAR TECHNOLOGIES	FRANKLIN ELECTRIC CO INC	MICROSEMI CORP
ASTRONICS CORP	FREQUENCY ELECTRONICS INC	MICROWAVE FILTER CO INC
AVIAT NETWORKS INC	FUELCELL ENERGY INC	MIDDLEBY CORP
AVX CORP	GENERAC HOLDINGS INC	MONOLITHIC POWER SYSTEMS INC
AXT INC	GENERAL DYNAMICS CORP	MOOG INC -CL A
AZZ INC	GENERAL ELECTRIC CO	MOSYS INC
BEL FUSE INC	GENTEX CORP	MOTORCAR PARTS OF AMER INC
BELDEN INC	GENTHERM INC	MOTOROLA SOLUTIONS INC
BENCHMARK ELECTRONICS INC	GIGA-TRONICS INC	NACCO INDUSTRIES -CL A
BLACK BOX CORP	GIGPEAK INC	NAPCO SECURITY TECH INC
BLONDER TONGUE LABS INC	GLOBAL EAGLE ENTERTAINMENT	NATIONAL PRESTO INDS INC
BOEING CO	GOGO INC	NEAH POWER SYSTEMS INC
BRUKER CORP	GSI TECHNOLOGY INC	NEONODE INC
CALAMP CORP	HARMAN INTERNATIONAL INDS	NEOPHOTONICS CORP
CALIX INC	HARMONIC INC	NEWELL BRANDS INC
CAPSTONE COS INC	HARRIS CORP	NORTECH SYSTEMS INC
CARLISLE COS INC	HEICO CORP	NUMEREX CORP -CL A
CATERPILLAR INC	HIGHPOWER INTERNATIONAL INC	NVE CORP
CHINA BAK BATTERY INC	HRG GROUP INC	NVIDIA CORP
CHINA RECYCLING ENERGY CORP	HUBBELL INC	OCEAN POWER TECHNOLOGIES INC
CIENA CORP	IDEAL POWER INC	OCLARO INC
CINTAS CORP	IEH CORP	ON SEMICONDUCTOR CORP
CIRRUS LOGIC INC	IMATION CORP	ORBIT INTERNATIONAL CORP
CLEARFIELD INC	INPHI CORP	ORION ENERGY SYSTEMS INC
CLEARONE INC	INRAD OPTICS INC	OSI SYSTEMS INC
COMMSCOPE HOLDING CO INC	INSEEGO CORP	P10 INDUSTRIES INC
COMMUNICATIONS SYSTEMS INC	INTEGRATED DEVICE TECH INC	PARK ELECTROCHEMICAL CORP
COMPASS DIVERSIFIED HOLDINGS	INTEL CORP	PCTEL INC
COMTECH TELECOMMUN	INTERMOLECULAR INC	PHOTRONICS INC
CORNING INC	INTERSECTIONS INC	PIONEER POWER SOLUTIONS INC
CREE INC	INTERSIL CORP -CL A	PIXELWORKS INC
CTS CORP	INVENSENSE INC	PLANTRONICS INC
CUI GLOBAL INC	IPG PHOTONICS CORP	PLEXUS CORP
CUMMINS INC	IVEDA SOLUTIONS INC	PLUG POWER INC
CYPRESS SEMICONDUCTOR CORP	IXYS CORP	POSITIVIED CORP
DEWEY ELECTRONICS CORP	JABIL CIRCUIT INC	POWELL INDUSTRIES INC
DIGITAL ALLY INC	JOHNSON OUTDOORS INC -CL A	POWER INTEGRATIONS INC
DIGITAL POWER CORP	KEMET CORP	POWERVERDE INC
DIODES INC	KEY TRONIC CORP	PREFORMED LINE PRODUCTS CO
DSP GROUP INC	KOPIN CORP	PROCTER & GAMBLE CO
E DIGITAL CORP	KOSS CORP	PROPHOTONIX LTD
EHOSTAR CORP	L-3 COMMUNICATIONS HLDGS INC	QORVO INC
ELECTR TELE-COMMUNCTN	LATTICE SEMICONDUCTOR CORP	QUALCOMM INC
ELECTRO SCIENTIFIC INDS INC	LGL GROUP INC	QUALSTAR CORP
EMAGIN CORP	LIGHTING SCIENCE GROUP CORP	R F INDUSTRIES LTD
EMCORE CORP	LINEAR TECHNOLOGY CORP	REAL GOODS SOLAR INC
EMERSON ELECTRIC CO	LITTELFUSE INC	REGAL BELOIT CORP
EMERSON RADIO CORP	LRAD CORP	RELM WIRELESS CORP
ENERGY FOCUS INC	LSI INDUSTRIES INC	REVOLUTION LIGHTING TECHNLS
ENERSYS INC	M/ACOM TECHNOLOGY SOLUTIONS	RICHARDSON ELECTRONICS LTD
ENPHASE ENERGY INC	MAGNACHIP SEMICONDUCTOR CORP	RISK(GEORGE) INDUSTRIES INC
ENSYNC INC	MAXIM INTEGRATED PRODUCTS	ROCKWELL AUTOMATION
ENTERTAINMENT GAMING ASIA	MAXLINEAR INC	ROGERS CORP

RUBICON TECHNOLOGY INC  
 SANMINA CORP  
 SEMILEDS CORP  
 SEMTECH CORP  
 SEVCON INC  
 SHORETEL INC  
 SIGMA DESIGNS INC  
 SIGMATRON INTERNATIONAL INC  
 SILICON LABORATORIES INC  
 SINGING MACHINE CO INC  
 SKYWORKS SOLUTIONS INC  
 SMITH (A O) CORP  
 SMTC CORP  
 SOLITRON DEVICES INC  
 SPARTON CORP  
 SPECTRUM BRANDS HOLDINGS INC  
 STANDARD MOTOR PRODS  
 STANDEX INTERNATIONAL CORP  
 STONERIDGE INC  
 STR HOLDINGS INC  
 SUNPOWER CORP  
 SUPERCONDUCTOR TECHNOLOGIES  
 SYNAPTICS INC  
 TECHNICAL COMMUNICATIONS CP  
 TESSERA HOLDING CORP  
 TEXAS INSTRUMENTS INC  
 THERMON GROUP HOLDINGS INC  
 TOROTEL INC  
 TRIMBLE INC  
 TTM TECHNOLOGIES INC  
 UBIQUITI NETWORKS INC  
 ULTRA CLEAN HOLDINGS INC  
 ULTRALIFE CORP  
 UNI-PIXEL INC  
 UNIVERSAL DISPLAY CORP  
 UNIVERSAL ELECTRONICS INC  
 UNIVERSAL SECURITY INSTRUMNT  
 UQM TECHNOLOGIES INC  
 VASCO DATA SEC INTL INC  
 VECTREN CORP  
 VIASAT INC  
 VIAVI SOLUTIONS INC  
 VICON INDUSTRIES INC  
 VICOR CORP  
 VIDEO DISPLAY CORP  
 VISCOUNT SYSTEMS INC  
 VISHAY INTERTECHNOLOGY INC  
 VISHAY PRECISION GROUP INC  
 VOXX INTERNATIONAL CORP  
 VUZIX CORP  
 WEC ENERGY GROUP INC  
 WESTELL TECH INC -CL A  
 WHIRLPOOL CORP  
 WIRELESS TELECOM GROUP INC  
 WOODWARD INC  
 XILINX INC

**SIC 362**

AEROVIRONMENT INC  
 ALLIED MOTION TECHNOLOGIES  
 AMERICAN SUPERCONDUCTOR CP  
 AMETEK INC  
 CATERPILLAR INC  
 CHINA RECYCLING ENERGY CORP  
 CUMMINS INC  
 DEWEY ELECTRONICS CORP  
 EMERSON ELECTRIC CO  
 FRANKLIN ELECTRIC CO INC  
 GENERAC HOLDINGS INC  
 GENTHERM INC  
 IDEAL POWER INC  
 P10 INDUSTRIES INC  
 PIONEER POWER SOLUTIONS INC  
 POWERVERDE INC  
 REAL GOODS SOLAR INC  
 REGAL БЕЛОIT CORP  
 ROCKWELL AUTOMATION  
 SEVCON INC  
 THERMON GROUP HOLDINGS INC  
 UQM TECHNOLOGIES INC  
 WEC ENERGY GROUP INC  
 WOODWARD INC

**SIC 3621**

ALLIED MOTION TECHNOLOGIES  
 AMERICAN SUPERCONDUCTOR CP  
 AMETEK INC  
 CATERPILLAR INC  
 CUMMINS INC  
 DEWEY ELECTRONICS CORP  
 EMERSON ELECTRIC CO  
 FRANKLIN ELECTRIC CO INC  
 GENERAC HOLDINGS INC  
 PIONEER POWER SOLUTIONS INC  
 POWERVERDE INC  
 REGAL БЕЛОIT CORP  
 UQM TECHNOLOGIES INC  
 WEC ENERGY GROUP INC

**SIC 364**

ACUITY BRANDS INC  
 ASTRONICS CORP  
 AZZ INC  
 BRUKER CORP  
 CAPSTONE COS INC  
 COMMUNICATIONS SYSTEMS INC  
 ENERGY FOCUS INC  
 HUBBELL INC  
 LSI INDUSTRIES INC  
 ORION ENERGY SYSTEMS INC  
 PREFORMED LINE PRODUCTS CO  
 REVOLUTION LIGHTING TECHNLSG  
 ULTRALIFE CORP

**SIC 365**

DIGITAL ALLY INC  
 E DIGITAL CORP  
 EMERSON RADIO CORP  
 HARMAN INTERNATIONAL INDS  
 KOSS CORP  
 LRAD CORP  
 SINGING MACHINE CO INC  
 UNIVERSAL ELECTRONICS INC  
 VOXX INTERNATIONAL CORP  
 VUZIX CORP

**SIC 366**

ADTRAN INC  
 ANDREA ELECTRONICS CORP  
 APPLE INC  
 APPLIED DNA SCIENCES INC  
 ARC GROUP WORLDWIDE INC  
 AVIAT NETWORKS INC  
 BELDEN INC  
 BLACK BOX CORP  
 BLONDER TONGUE LABS INC  
 BOEING CO  
 CALAMP CORP  
 CALIX INC  
 CIENA CORP  
 CINTAS CORP  
 CLEARONE INC  
 COMMSCOPE HOLDING CO INC  
 COMMUNICATIONS SYSTEMS INC  
 COMTECH TELECOMMUN  
 DSP GROUP INC  
 ECHOSTAR CORP  
 ELECTR TELE-COMMUNCTN  
 ENTERTAINMENT GAMING ASIA  
 FEDERAL SIGNAL CORP  
 FREQUENCY ELECTRONICS INC  
 GENERAL DYNAMICS CORP  
 GENTEX CORP  
 GLOBAL EAGLE ENTERTAINMENT  
 GOGO INC  
 HARMONIC INC  
 HARRIS CORP  
 INSEEGO CORP  
 INTERSECTIONS INC  
 IVEDA SOLUTIONS INC  
 L-3 COMMUNICATIONS HLDGS INC  
 MOTOROLA SOLUTIONS INC  
 NAPCO SECURITY TECH INC  
 NEONODE INC  
 NUMEREX CORP -CL A  
 PCTEL INC  
 PLANTRONICS INC  
 QUALCOMM INC  
 R F INDUSTRIES LTD  
 RELM WIRELESS CORP  
 RISK(GEORGE) INDUSTRIES INC  
 SHORETEL INC  
 STONERIDGE INC

TECHNICAL COMMUNICATIONS CP  
 UBIQUITI NETWORKS INC  
 UNIVERSAL SECURITY INSTRUMNT  
 VASCO DATA SEC INTL INC  
 VIASAT INC  
 VICON INDUSTRIES INC  
 VISCOUNT SYSTEMS INC  
 WESTELL TECH INC -CL A  
 WIRELESS TELECOM GROUP INC

GENTEX CORP  
 INTERSECTIONS INC  
 IVEDA SOLUTIONS INC  
 NAPCO SECURITY TECH INC  
 NUMEREX CORP -CL A  
 RISK(GEORGE) INDUSTRIES INC  
 STONERIDGE INC  
 UNIVERSAL SECURITY INSTRUMNT  
 VASCO DATA SEC INTL INC  
 VICON INDUSTRIES INC  
 VISCOUNT SYSTEMS INC

KOPIN CORP  
 LATTICE SEMICONDUCTOR CORP  
 LGL GROUP INC  
 LIGHTING SCIENCE GROUP CORP  
 LINEAR TECHNOLOGY CORP  
 LSI INDUSTRIES INC  
 M/ACOM TECHNOLOGY SOLUTIONS  
 MAGNACHIP SEMICONDUCTOR CORP  
 MAXIM INTEGRATED PRODUCTS  
 MAXLINEAR INC  
 MERCURY SYSTEMS INC  
 METHODE ELECTRONICS INC  
 MICROCHIP TECHNOLOGY INC  
 MICRON TECHNOLOGY INC  
 MICRONET ENERTEC TECH INC  
 MICROPAC INDUSTRIES INC  
 MICROSEMI CORP  
 MICROWAVE FILTER CO INC  
 MONOLITHIC POWER SYSTEMS INC  
 MOOG INC -CL A  
 MOSYS INC  
 NEAH POWER SYSTEMS INC  
 NEOPHOTONICS CORP  
 NORTECH SYSTEMS INC  
 NVE CORP  
 NVIDIA CORP  
 OCLARO INC  
 ON SEMICONDUCTOR CORP  
 ORBIT INTERNATIONAL CORP  
 OSI SYSTEMS INC  
 PARK ELECTROCHEMICAL CORP  
 PHOTRONICS INC  
 PIXELWORKS INC  
 PLEXUS CORP  
 PLUG POWER INC  
 POSITIVEID CORP  
 POWER INTEGRATIONS INC  
 PROPHOTONIX LTD  
 QORVO INC  
 QUALCOMM INC  
 QUALSTAR CORP  
 R F INDUSTRIES LTD  
 RICHARDSON ELECTRONICS LTD  
 ROGERS CORP  
 RUBICON TECHNOLOGY INC  
 SANMINA CORP  
 SEMILEDS CORP  
 SEMTECH CORP  
 SEVCON INC  
 SIGMA DESIGNS INC  
 SIGMATRON INTERNATIONAL INC  
 SILICON LABORATORIES INC  
 SKYWORKS SOLUTIONS INC  
 SMTC CORP  
 SOLITRON DEVICES INC  
 SPARTON CORP  
 STANDEX INTERNATIONAL CORP  
 STONERIDGE INC  
 STR HOLDINGS INC  
 SUNPOWER CORP

**SIC 3661**

ADTRAN INC  
 BELDEN INC  
 CALIX INC  
 CIENA CORP  
 COMMUNICATIONS SYSTEMS INC  
 ELECTR TELE-COMMUNCTN  
 FREQUENCY ELECTRONICS INC  
 GLOBAL EAGLE ENTERTAINMENT  
 INSEEGO CORP  
 PLANTRONICS INC  
 SHORETEL INC  
 WESTELL TECH INC -CL A

**SIC 367**

ADVANCED ENERGY INDS INC  
 ADVANCED MICRO DEVICES  
 AMKOR TECHNOLOGY INC  
 AMPHENOL CORP  
 ANALOG DEVICES  
 APPLIED MICRO CIRCUITS CORP  
 APPLIED OPTOELECTRONICS INC  
 ASCENT SOLAR TECHNOLOGIES  
 AVX CORP  
 AXT INC  
 BEL FUSE INC  
 BENCHMARK ELECTRONICS INC  
 CARLISLE COS INC  
 CIRRUS LOGIC INC  
 CLEARFIELD INC  
 COMPASS DIVERSIFIED HOLDINGS  
 CORNING INC  
 CREE INC  
 CTS CORP  
 CUI GLOBAL INC  
 CYPRESS SEMICONDUCTOR CORP  
 DIGITAL POWER CORP  
 DIODES INC  
 EMAGIN CORP  
 EMCORE CORP  
 ENPHASE ENERGY INC  
 ESPEY MFG & ELECTRONICS CORP  
 EXAR CORP  
 FIRST SOLAR INC  
 GIGA-TRONICS INC  
 GIGPEAK INC  
 GSI TECHNOLOGY INC  
 HEICO CORP  
 IEH CORP  
 INPHI CORP  
 INRAD OPTICS INC  
 INTEGRATED DEVICE TECH INC  
 INTEL CORP  
 INTERMOLECULAR INC  
 INTERSIL CORP -CL A  
 INVENSENSE INC  
 IPG PHOTONICS CORP  
 IXYS CORP  
 JABIL CIRCUIT INC  
 KEMET CORP  
 KEY TRONIC CORP

MICROCHIP TECHNOLOGY INC  
 MICRON TECHNOLOGY INC  
 MICRONET ENERTEC TECH INC  
 MICROPAC INDUSTRIES INC  
 MICROSEMI CORP  
 MICROWAVE FILTER CO INC  
 MONOLITHIC POWER SYSTEMS INC  
 MOOG INC -CL A  
 MOSYS INC  
 NEAH POWER SYSTEMS INC  
 NEOPHOTONICS CORP  
 NORTECH SYSTEMS INC  
 NVE CORP  
 NVIDIA CORP  
 OCLARO INC  
 ON SEMICONDUCTOR CORP  
 ORBIT INTERNATIONAL CORP  
 OSI SYSTEMS INC  
 PARK ELECTROCHEMICAL CORP  
 PHOTRONICS INC  
 PIXELWORKS INC  
 PLEXUS CORP  
 PLUG POWER INC  
 POSITIVEID CORP  
 POWER INTEGRATIONS INC  
 PROPHOTONIX LTD  
 QORVO INC  
 QUALCOMM INC  
 QUALSTAR CORP  
 R F INDUSTRIES LTD  
 RICHARDSON ELECTRONICS LTD  
 ROGERS CORP  
 RUBICON TECHNOLOGY INC  
 SANMINA CORP  
 SEMILEDS CORP  
 SEMTECH CORP  
 SEVCON INC  
 SIGMA DESIGNS INC  
 SIGMATRON INTERNATIONAL INC  
 SILICON LABORATORIES INC  
 SKYWORKS SOLUTIONS INC  
 SMTC CORP  
 SOLITRON DEVICES INC  
 SPARTON CORP  
 STANDEX INTERNATIONAL CORP  
 STONERIDGE INC  
 STR HOLDINGS INC  
 SUNPOWER CORP

**SIC 3663**

ANDREA ELECTRONICS CORP  
 APPLE INC  
 ARC GROUP WORLDWIDE INC  
 AVIAT NETWORKS INC  
 BLACK BOX CORP  
 BLONDER TONGUE LABS INC  
 BOEING CO  
 CALAMP CORP  
 CLEARONE INC  
 COMMSCOPE HOLDING CO INC  
 COMTECH TELECOMMUN  
 DSP GROUP INC  
 ECHOSTAR CORP  
 ENTERTAINMENT GAMING ASIA  
 GENERAL DYNAMICS CORP  
 GOGO INC  
 HARMONIC INC  
 HARRIS CORP  
 L-3 COMMUNICATIONS HLDGS INC  
 MOTOROLA SOLUTIONS INC  
 NEONODE INC  
 PCTEL INC  
 QUALCOMM INC  
 R F INDUSTRIES LTD  
 RELM WIRELESS CORP  
 TECHNICAL COMMUNICATIONS CP  
 UBIQUITI NETWORKS INC  
 VIASAT INC  
 WIRELESS TELECOM GROUP INC

**SIC 3669**

APPLIED DNA SCIENCES INC  
 CINTAS CORP  
 FEDERAL SIGNAL CORP



SUPERCONDUCTOR TECHNOLOGIES  
 SYNAPTICS INC  
 TESSERA HOLDING CORP  
 TEXAS INSTRUMENTS INC  
 TOROTEL INC  
 TRIMBLE INC  
 TTM TECHNOLOGIES INC  
 ULTRA CLEAN HOLDINGS INC  
 UNI-PIXEL INC  
 UNIVERSAL DISPLAY CORP  
 VIAVI SOLUTIONS INC  
 VICOR CORP  
 VIDEO DISPLAY CORP  
 VISHAY INTERTECHNOLOGY INC  
 VISHAY PRECISION GROUP INC  
 VOXX INTERNATIONAL CORP  
 XILINX INC

LATTICE SEMICONDUCTOR CORP  
 LIGHTING SCIENCE GROUP CORP  
 LINEAR TECHNOLOGY CORP  
 M/ACOM TECHNOLOGY SOLUTIONS  
 MAGNACHIP SEMICONDUCTOR CORP  
 MAXIM INTEGRATED PRODUCTS  
 MAXLINEAR INC  
 MERCURY SYSTEMS INC  
 MICROCHIP TECHNOLOGY INC  
 MICRON TECHNOLOGY INC  
 MICROPAC INDUSTRIES INC  
 MICROSEMI CORP  
 MONOLITHIC POWER SYSTEMS INC  
 MOSYS INC  
 NEAH POWER SYSTEMS INC  
 NEOPHOTONICS CORP  
 NVE CORP  
 NVIDIA CORP

INRAD OPTICS INC  
 KEY TRONIC CORP  
 LGL GROUP INC  
 MICRONET ENERTEC TECH INC  
 MICROWAVE FILTER CO INC  
 MOOG INC -CL A  
 NORTECH SYSTEMS INC  
 ORBIT INTERNATIONAL CORP  
 QUALSTAR CORP  
 ROGERS CORP  
 SPARTON CORP  
 STONERIDGE INC  
 SUPERCONDUCTOR TECHNOLOGIES  
 UNI-PIXEL INC  
 VICOR CORP  
 VOXX INTERNATIONAL CORP

**SIC 3672**

BENCHMARK ELECTRONICS INC  
 COMPASS DIVERSIFIED HOLDINGS  
 JABIL CIRCUIT INC  
 LSI INDUSTRIES INC  
 METHODE ELECTRONICS INC  
 PARK ELECTROCHEMICAL CORP  
 PLEXUS CORP  
 ROGERS CORP  
 SANMINA CORP  
 SIGMATRON INTERNATIONAL INC  
 SMTIC CORP  
 TTM TECHNOLOGIES INC

OCLARO INC  
 ON SEMICONDUCTOR CORP  
 OSI SYSTEMS INC  
 PHOTRONICS INC  
 PIXELWORKS INC  
 PLUG POWER INC  
 POSITIVEID CORP  
 POWER INTEGRATIONS INC  
 PROPHOTONIX LTD  
 QORVO INC  
 QUALCOMM INC  
 RUBICON TECHNOLOGY INC  
 SEMILEDS CORP  
 SEMTECH CORP  
 SIGMA DESIGNS INC  
 SILICON LABORATORIES INC  
 SKYWORKS SOLUTIONS INC  
 SOLITRON DEVICES INC  
 STR HOLDINGS INC  
 SUNPOWER CORP  
 SYNAPTICS INC  
 TESSERA HOLDING CORP  
 TEXAS INSTRUMENTS INC  
 TRIMBLE INC  
 ULTRA CLEAN HOLDINGS INC  
 UNIVERSAL DISPLAY CORP  
 VIAVI SOLUTIONS INC  
 VICOR CORP  
 VISHAY INTERTECHNOLOGY INC  
 VISHAY PRECISION GROUP INC  
 XILINX INC

**SIC 369**

AROTECH CORP  
 CHINA BAK BATTERY INC  
 ELECTRO SCIENTIFIC INDS INC  
 EMERSON ELECTRIC CO  
 ENERSYS INC  
 ENSYNC INC  
 ENVIRONMENTAL TECTONICS CORP  
 EVANS & SUTHERLAND CMP CORP  
 FLUX POWER HOLDINGS INC  
 FUELCELL ENERGY INC  
 HIGHPOWER INTERNATIONAL INC  
 HRG GROUP INC  
 IMATION CORP  
 JOHNSON OUTDOORS INC -CL A  
 MOTORCAR PARTS OF AMER INC  
 SPECTRUM BRANDS HOLDINGS INC  
 STANDARD MOTOR PRODS  
 ULTRALIFE CORP

**SIC 3674**

ADVANCED MICRO DEVICES  
 AMKOR TECHNOLOGY INC  
 ANALOG DEVICES  
 APPLIED MICRO CIRCUITS CORP  
 APPLIED OPTOELECTRONICS INC  
 ASCENT SOLAR TECHNOLOGIES  
 AXT INC  
 CIRRRUS LOGIC INC  
 CREE INC  
 CYPRESS SEMICONDUCTOR CORP  
 DIODES INC  
 EMCORE CORP  
 ENPHASE ENERGY INC  
 EXAR CORP  
 FIRST SOLAR INC  
 GIGPEAK INC  
 GSI TECHNOLOGY INC  
 INPHI CORP  
 INTEGRATED DEVICE TECH INC  
 INTEL CORP  
 INTERMOLECULAR INC  
 INTERSIL CORP -CL A  
 INVENSENSE INC  
 IPG PHOTONICS CORP  
 IXYS CORP  
 KOPIN CORP

**SIC 3679**

ADVANCED ENERGY INDS INC  
 CLEARFIELD INC  
 CORNING INC  
 DIGITAL POWER CORP  
 EMAGIN CORP  
 ESPEY MFG & ELECTRONICS CORP  
 GIGA-TRONICS INC  
 HEICO CORP

**SIC 37**

ACTUANT CORP -CL A  
 AEROJET ROCKETDYNE HOLDINGS  
 AEROVIRONMENT INC  
 AIR INDUSTRIES GROUP INC  
 AIR METHODS CORP  
 AIR T INC  
 AIR TRANSPORT SERVICES GROUP  
 ALLISON TRANSMISSION HLDGS  
 AMERICAN AXLE & MFG HOLDINGS  
 AMERICAN RAILCAR INDS INC  
 ARCONIC INC  
 ARCTIC CAT INC  
 ASTRONICS CORP  
 AUTOLIV INC  
 BARNES GROUP INC  
 BOEING CO  
 BORGWARNER INC  
 BRUNSWICK CORP  
 BUTLER NATIONAL CORP  
 CARLISLE COS INC  
 CHINA AUTOMOTIVE SYSTEMS INC

Industry Risk Premia Company List (data through December 2016)

CLARCOR INC  
 COMMERCIAL VEHICLE GROUP INC  
 COMPTON INTERNATIONAL INC  
 CONRAD INDUSTRIES INC  
 COOPER-STANDARD HOLDINGS INC  
 CPI AEROSTRUCTURES INC  
 CRANE CO  
 CUMMINS INC  
 CURTISS-WRIGHT CORP  
 DANA INC  
 DONALDSON CO INC  
 DORMAN PRODUCTS INC  
 DREW INDUSTRIES INC  
 DUCOMMUN INC  
 ERICKSON INC  
 FEDERAL SIGNAL CORP  
 FEDERAL-MOGUL HOLDINGS CORP  
 FORD MOTOR CO  
 FOX FACTORY HOLDING CP  
 FREIGHTCAR AMERICA INC  
 GENERAL DYNAMICS CORP  
 GENERAL ELECTRIC CO  
 GENERAL MOTORS CO  
 GENTEX CORP  
 GENTHERM INC  
 GREENBRIER COMPANIES INC  
 HARLEY-DAVIDSON INC  
 HEICO CORP  
 HEXCEL CORP  
 HONEYWELL INTERNATIONAL INC  
 HUNTINGTON INGALLS IND INC  
 HYSTER-YALE MATERIALS HNDLNG  
 ICAHN ENTERPRISES LP  
 ILLINOIS TOOL WORKS  
 ITT INC  
 JOHNSON OUTDOORS INC -CL A  
 KAMAN CORP  
 KANDI TECHNOLOGIES GROUP  
 KRATOS DEFENSE & SECURITY  
 LEAR CORP  
 LEO MOTORS INC  
 LIQTECH INTERNATIONAL INC  
 LMI AEROSPACE INC  
 LOCKHEED MARTIN CORP  
 LYDALL INC  
 MARINE PRODUCTS CORP  
 MERITOR INC  
 MILLER INDUSTRIES INC/TN  
 MODINE MANUFACTURING CO  
 MOOG INC -CL A  
 NAVISTAR INTERNATIONAL CORP  
 NORTHROP GRUMMAN CORP  
 OMNITEK ENGINEERING CORP  
 OSHKOSH CORP  
 PACCAR INC  
 POLARIS INDUSTRIES INC  
 PURADYN FILTER TECHNOLOGIES  
 RAYTHEON CO  
 ROCKWELL COLLINS INC  
 SIFCO INDUSTRIES

SORL AUTO PARTS INC  
 SPARTAN MOTORS INC  
 SPIRIT AEROSYSTEMS HOLDINGS  
 STRATTEC SECURITY CORP  
 SUPERIOR INDUSTRIES INTL  
 SUPREME INDUSTRIES INC  
 TENNECO INC  
 TESLA MOTORS INC  
 TEXTRON INC  
 THOR INDUSTRIES INC  
 TITAN INTERNATIONAL INC  
 TOWER INTERNATIONAL INC  
 TRANSDIGM GROUP INC  
 TRINITY INDUSTRIES  
 TRIUMPH GROUP INC  
 UNITED TECHNOLOGIES CORP  
 VISTEON CORP  
 VOXX INTERNATIONAL CORP  
 WABASH NATIONAL CORP  
 WABCO HOLDINGS INC  
 WABTEC CORP  
 WINNEBAGO INDUSTRIES

OMNITEK ENGINEERING CORP  
 OSHKOSH CORP  
 PACCAR INC  
 POLARIS INDUSTRIES INC  
 PURADYN FILTER TECHNOLOGIES  
 SORL AUTO PARTS INC  
 SPARTAN MOTORS INC  
 STRATTEC SECURITY CORP  
 SUPERIOR INDUSTRIES INTL  
 SUPREME INDUSTRIES INC  
 TENNECO INC  
 TESLA MOTORS INC  
 TEXTRON INC  
 THOR INDUSTRIES INC  
 TITAN INTERNATIONAL INC  
 TOWER INTERNATIONAL INC  
 TRANSDIGM GROUP INC  
 VISTEON CORP  
 VOXX INTERNATIONAL CORP  
 WABASH NATIONAL CORP  
 WABCO HOLDINGS INC  
 WINNEBAGO INDUSTRIES

**SIC 371**

ACTUANT CORP -CL A  
 ALLISON TRANSMISSION HLDGS  
 AMERICAN AXLE & MFG HOLDINGS  
 ARCTIC CAT INC  
 AUTOLIV INC  
 BORGLANDER INC  
 CARLISLE COS INC  
 CHINA AUTOMOTIVE SYSTEMS INC  
 CLARCOR INC  
 COMMERCIAL VEHICLE GROUP INC  
 COOPER-STANDARD HOLDINGS INC  
 CUMMINS INC  
 DANA INC  
 DONALDSON CO INC  
 DORMAN PRODUCTS INC  
 DREW INDUSTRIES INC  
 FEDERAL SIGNAL CORP  
 FEDERAL-MOGUL HOLDINGS CORP  
 FORD MOTOR CO  
 GENERAL MOTORS CO  
 GENTEX CORP  
 GENTHERM INC  
 HYSTER-YALE MATERIALS HNDLNG  
 ICAHN ENTERPRISES LP  
 ILLINOIS TOOL WORKS  
 ITT INC  
 KANDI TECHNOLOGIES GROUP  
 LEAR CORP  
 LEO MOTORS INC  
 LIQTECH INTERNATIONAL INC  
 LYDALL INC  
 MERITOR INC  
 MILLER INDUSTRIES INC/TN  
 MODINE MANUFACTURING CO  
 NAVISTAR INTERNATIONAL CORP

**SIC 3711**

DREW INDUSTRIES INC  
 FEDERAL SIGNAL CORP  
 FORD MOTOR CO  
 GENERAL MOTORS CO  
 LEO MOTORS INC  
 NAVISTAR INTERNATIONAL CORP  
 OSHKOSH CORP  
 PACCAR INC  
 POLARIS INDUSTRIES INC  
 SPARTAN MOTORS INC  
 TESLA MOTORS INC  
 TOWER INTERNATIONAL INC

**SIC 3714**

ACTUANT CORP -CL A  
 ALLISON TRANSMISSION HLDGS  
 AMERICAN AXLE & MFG HOLDINGS  
 ARCTIC CAT INC  
 AUTOLIV INC  
 BORGLANDER INC  
 CARLISLE COS INC  
 CHINA AUTOMOTIVE SYSTEMS INC  
 CLARCOR INC  
 COMMERCIAL VEHICLE GROUP INC  
 COOPER-STANDARD HOLDINGS INC  
 CUMMINS INC  
 DANA INC  
 DONALDSON CO INC  
 DORMAN PRODUCTS INC  
 FEDERAL-MOGUL HOLDINGS CORP  
 GENTEX CORP  
 GENTHERM INC  
 HYSTER-YALE MATERIALS HNDLNG  
 ICAHN ENTERPRISES LP  
 ILLINOIS TOOL WORKS

Industry Risk Premia Company List (data through December 2016)

ITT INC  
 KANDI TECHNOLOGIES GROUP  
 LEAR CORP  
 LIQTECH INTERNATIONAL INC  
 LYDALL INC  
 MERITOR INC  
 MODINE MANUFACTURING CO  
 NAVISTAR INTERNATIONAL CORP  
 OMNITEK ENGINEERING CORP  
 PURADYN FILTER TECHNOLOGIES  
 SORL AUTO PARTS INC  
 STRATTEC SECURITY CORP  
 SUPERIOR INDUSTRIES INTL  
 TENNECO INC  
 TEXTRON INC  
 TITAN INTERNATIONAL INC  
 TRANSDIGM GROUP INC  
 VISTEON CORP  
 VOXX INTERNATIONAL CORP  
 WABCO HOLDINGS INC

ASTRONICS CORP  
 CPI AEROSTRUCTURES INC  
 CRANE CO  
 CURTISS-WRIGHT CORP  
 DUCOMMUN INC  
 HEXCEL CORP  
 HONEYWELL INTERNATIONAL INC  
 KAMAN CORP  
 LMI AEROSPACE INC  
 MOOG INC -CL A  
 NORTHROP GRUMMAN CORP  
 ROCKWELL COLLINS INC  
 SPIRIT AEROSYSTEMS HOLDINGS  
 TRANSDIGM GROUP INC  
 TRIUMPH GROUP INC

CARDINAL HEALTH INC  
 CARDIOVASCULAR SYSTEMS INC  
 CEMTREX INC  
 CHART INDUSTRIES INC  
 CINTAS CORP  
 COGNEX CORP  
 COHERENT INC  
 COHU INC  
 COMPASS DIVERSIFIED HOLDINGS  
 CONMED CORP  
 COOPER COMPANIES INC  
 CORNING INC  
 CRYOLIFE INC  
 CRYOPORT INC  
 CUBIC CORP  
 CUI GLOBAL INC  
 CUTERA INC  
 CYNOSURE INC  
 DANAHER CORP  
 DATA I/O CORP  
 DELCATH SYSTEMS INC  
 DENTSPLY SIRONA INC  
 DEXCOM INC  
 DIGIRAD CORP  
 DOMTAR CORP  
 DYNASIL CORP OF AMERICA  
 DYNATRONICS CORP  
 EDWARDS LIFESCIENCES CORP  
 ELECTROMED INC  
 ELECTRO-SENSORS INC  
 EMERSON ELECTRIC CO  
 ENDOLOGIX INC  
 ENTEROMEDICS INC  
 ENVIRONMENTAL TECTONICS CORP  
 ESCO TECHNOLOGIES INC  
 ESTERLINE TECHNOLOGIES CORP  
 EXACTECH INC  
 FARO TECHNOLOGIES INC  
 FLEXPOINT SENSOR SYSTEMS INC  
 FLIR SYSTEMS INC  
 FLUIDIGM CORP  
 FONAR CORP  
 FORMFACTOR INC  
 FOSSIL GROUP INC  
 FREQUENCY ELECTRONICS INC  
 GENERAL ELECTRIC CO  
 GENMARK DIAGNOSTICS INC  
 GEOSPACE TECHNOLOGIES CORP  
 GI DYNAMICS INC  
 GIGA-TRONICS INC  
 GLOBUS MEDICAL INC  
 GRIFFON CORP  
 GUIDED THERAPEUTICS INC  
 HAEMONETICS CORP  
 HARVARD BIOSCIENCE INC  
 HICKOK INC -CL A  
 HILL-ROM HOLDINGS INC  
 HOLOGIC INC  
 HONEYWELL INTERNATIONAL INC  
 HURCO COMPANIES INC

**SIC 38**

3M CO  
 ABAXIS INC  
 ABBOTT LABORATORIES  
 ABIOMED INC  
 ACCURAY INC  
 ACORN ENERGY INC  
 AEHR TEST SYSTEMS  
 AETHLON MEDICAL INC  
 AGILENT TECHNOLOGIES INC  
 ALIGN TECHNOLOGY INC  
 ALLIED HEALTHCARE PRODS INC  
 ALPHA PRO TECH LTD  
 ALPHATEC HOLDINGS INC  
 AMETEK INC  
 ANALOGIC CORP  
 ANGIODYNAMICS INC  
 ANTARES PHARMA INC  
 ARADIGM CORP  
 ARC GROUP WORLDWIDE INC  
 ARRHYTHMIA RESEARCH TECH  
 ARTVENTIVE MEDICAL GROUP INC  
 ASTRONOVA INC  
 ASTROTECH CORP  
 ATRICURE INC  
 ATRION CORP  
 AVERY DENNISON CORP  
 AVID TECHNOLOGY INC  
 AXOGEN INC  
 BADGER METER INC  
 BALL CORP  
 BALLANTYNE STRONG INC  
 BARD (C.R.) INC  
 BAXTER INTERNATIONAL INC  
 BECTON DICKINSON & CO  
 BIO-KEY INTERNATIONAL INC  
 BIOLASE INC  
 BIO-RAD LABORATORIES INC  
 BIOSTAGE INC  
 BIO-TECHNE CORP  
 BOSTON SCIENTIFIC CORP  
 BRUKER CORP  
 CANTEL MEDICAL CORP

**SIC 372**

AEROVIRONMENT INC  
 AIR INDUSTRIES GROUP INC  
 AIR METHODS CORP  
 AIR T INC  
 AIR TRANSPORT SERVICES GROUP  
 ARCONIC INC  
 ASTRONICS CORP  
 BARNES GROUP INC  
 BOEING CO  
 BUTLER NATIONAL CORP  
 CPI AEROSTRUCTURES INC  
 CRANE CO  
 CURTISS-WRIGHT CORP  
 DUCOMMUN INC  
 ERICKSON INC  
 GENERAL DYNAMICS CORP  
 GENERAL ELECTRIC CO  
 HEICO CORP  
 HEXCEL CORP  
 HONEYWELL INTERNATIONAL INC  
 KAMAN CORP  
 LMI AEROSPACE INC  
 LOCKHEED MARTIN CORP  
 MOOG INC -CL A  
 NORTHROP GRUMMAN CORP  
 ROCKWELL COLLINS INC  
 SIFCO INDUSTRIES  
 SPIRIT AEROSYSTEMS HOLDINGS  
 TEXTRON INC  
 TRANSDIGM GROUP INC  
 TRIUMPH GROUP INC  
 UNITED TECHNOLOGIES CORP

**SIC 3728**

AIR INDUSTRIES GROUP INC  
 AIR METHODS CORP  
 AIR T INC

I D SYSTEMS INC  
 ICAD INC  
 ICU MEDICAL INC  
 IDEX CORP  
 II-VI INC  
 ILLINOIS TOOL WORKS  
 ILLUMINA INC  
 IMAGE SENSING SYSTEMS INC  
 INOVIO PHARMACEUTICALS INC  
 INSPIREMD INC  
 INSULET CORP  
 INTEGER HOLDINGS CORP  
 INTEGRA LIFESCIENCES HLDGS  
 INTEGRITY APPLICATIONS INC  
 INTEST CORP  
 INTEVAC INC  
 INTRICON CORP  
 INTUITIVE SURGICAL INC  
 INVACARE CORP  
 ION GEOPHYSICAL CORP  
 IRIDEX CORP  
 ITRON INC  
 ITT INC  
 IXIA  
 JOHNSON & JOHNSON  
 KEWAUNEE SCIENTIFIC CORP  
 KLA-TENCOR CORP  
 KVH INDUSTRIES INC  
 LAKELAND INDUSTRIES INC  
 LANDAUER INC  
 LEMAITRE VASCULAR INC  
 MASIMO CORP  
 MECHANICAL TECHNOLOGY INC  
 MERIT MEDICAL SYSTEMS INC  
 MESA LABORATORIES INC  
 METTLER-TOLEDO INTL INC  
 MICRONET ENERTEC TECH INC  
 MIKROS SYSTEMS CORP  
 MILESTONE SCIENTIFIC INC  
 MITCHAM INDUSTRIES INC  
 MKS INSTRUMENTS INC  
 MOCON INC  
 MOVADO GROUP INC  
 MSA SAFETY INC  
 MTS SYSTEMS CORP  
 MUELLER WATER PRODUCTS INC  
 NANOMETRICS INC  
 NATUS MEDICAL INC  
 NEUROMETRIX INC  
 NEWELL BRANDS INC  
 NORTHROP GRUMMAN CORP  
 NUVASIVE INC  
 NXSTAGE MEDICAL INC  
 ORBIT INTERNATIONAL CORP  
 OSI SYSTEMS INC  
 PACIFIC BIOSCIENCES OF CALIF  
 PERCEPTRON INC  
 PERKINELMER INC  
 PHOTOMEDEX INC  
 PRECISION OPTICS CORP INC

RAVEN INDUSTRIES INC  
 RAYTHEON CO  
 REFLECT SCIENTIFIC INC  
 REMEDENT INC  
 RESMED INC  
 RETRACTABLE TECHNOLOGIES INC  
 ROCKWELL COLLINS INC  
 ROPER TECHNOLOGIES INC  
 RTI SURGICAL INC  
 RUDOLPH TECHNOLOGIES INC  
 SANUWAVE HEALTH INC  
 SCHMITT INDUSTRIES INC/OR  
 SIERRA MONITOR CORP  
 SPAN-AMERICA MEDICAL SYS INC  
 SPECTRANETICS CORP  
 SPX CORP  
 ST JUDE MEDICAL INC  
 STAAR SURGICAL CO  
 STEREOTAXIS INC  
 STRATA SKIN SCIENCES INC  
 STRYKER CORP  
 TANDEM DIABETES CARE INC  
 TEARLAB CORP  
 TELEDYNE TECHNOLOGIES INC  
 TELEFLEX INC  
 TEL-INSTRUMENT ELECTRONICS  
 TELKONET INC  
 TERADYNE INC  
 THERMO FISHER SCIENTIFIC INC  
 TRIMBLE INC  
 TRIMEDYNE INC  
 UTAH MEDICAL PRODUCTS INC  
 VAPOR CORP/DE  
 VARIAN MEDICAL SYSTEMS INC  
 VASCULAR SOLUTIONS INC  
 VISUALANT INC  
 WATERS CORP  
 WEST PHARMACEUTICAL SVSC INC  
 WINLAND ELECTRONICS INC  
 WIRELESS TELECOM GROUP INC  
 WOUND MANAGEMENT TECH INC  
 XCERRA CORP  
 ZELTIQ AESTHETICS INC  
 ZIMMER BIOMET HOLDINGS INC  
 ZYNEX INC

**SIC 381**

ACORN ENERGY INC  
 ANALOGIC CORP  
 BALL CORP  
 CUBIC CORP  
 ESTERLINE TECHNOLOGIES CORP  
 FLIR SYSTEMS INC  
 GRIFFON CORP  
 I D SYSTEMS INC  
 IMAGE SENSING SYSTEMS INC  
 ITT INC  
 KVH INDUSTRIES INC  
 MICRONET ENERTEC TECH INC

NORTHROP GRUMMAN CORP  
 ORBIT INTERNATIONAL CORP  
 RAYTHEON CO  
 ROCKWELL COLLINS INC  
 TELEDYNE TECHNOLOGIES INC

**SIC 382**

ACORN ENERGY INC  
 AEHR TEST SYSTEMS  
 AGILENT TECHNOLOGIES INC  
 AMETEK INC  
 ASTRONOVA INC  
 ASTROTECH CORP  
 BADGER METER INC  
 BECTON DICKINSON & CO  
 BIO-KEY INTERNATIONAL INC  
 BIO-RAD LABORATORIES INC  
 BIO-TECHNE CORP  
 BRUKER CORP  
 CEMTREX INC  
 COGNEX CORP  
 COHERENT INC  
 COHU INC  
 CORNING INC  
 CUI GLOBAL INC  
 DANAHER CORP  
 DATA I/O CORP  
 DYNASIL CORP OF AMERICA  
 ELECTRO-SENSORS INC  
 EMERSON ELECTRIC CO  
 ESCO TECHNOLOGIES INC  
 ESTERLINE TECHNOLOGIES CORP  
 FARO TECHNOLOGIES INC  
 FLEXPPOINT SENSOR SYSTEMS INC  
 FLUIDIGM CORP  
 FORMFACTOR INC  
 FREQUENCY ELECTRONICS INC  
 GEOSPACE TECHNOLOGIES CORP  
 GIGA-TRONICS INC  
 HARVARD BIOSCIENCE INC  
 HICKOK INC -CL A  
 HONEYWELL INTERNATIONAL INC  
 HURCO COMPANIES INC  
 IDEX CORP  
 II-VI INC  
 ILLINOIS TOOL WORKS  
 ILLUMINA INC  
 INTEST CORP  
 INTEVAC INC  
 ION GEOPHYSICAL CORP  
 ITRON INC  
 IXIA  
 KEWAUNEE SCIENTIFIC CORP  
 KLA-TENCOR CORP  
 MECHANICAL TECHNOLOGY INC  
 MESA LABORATORIES INC  
 METTLER-TOLEDO INTL INC  
 MIKROS SYSTEMS CORP  
 MITCHAM INDUSTRIES INC

MKS INSTRUMENTS INC  
 MOCON INC  
 MTS SYSTEMS CORP  
 MUELLER WATER PRODUCTS INC  
 NANOMETRICS INC  
 PACIFIC BIOSCIENCES OF CALIF  
 PERCEPTRON INC  
 PERKINELMER INC  
 RAVEN INDUSTRIES INC  
 ROPER TECHNOLOGIES INC  
 RUDOLPH TECHNOLOGIES INC  
 SCHMITT INDUSTRIES INC/OR  
 SIERRA MONITOR CORP  
 SPX CORP  
 TEL-INSTRUMENT ELECTRONICS  
 TELKONET INC  
 TERADYNE INC  
 THERMO FISHER SCIENTIFIC INC  
 TRIMBLE INC  
 VISUALANT INC  
 WATERS CORP  
 WINLAND ELECTRONICS INC  
 WIRELESS TELECOM GROUP INC  
 XCERRA CORP

**SIC 3823**

AMETEK INC  
 COGNEX CORP  
 DANAHER CORP  
 ELECTRO-SENSORS INC  
 EMERSON ELECTRIC CO  
 ESTERLINE TECHNOLOGIES CORP  
 HURCO COMPANIES INC  
 MESA LABORATORIES INC  
 MKS INSTRUMENTS INC  
 MTS SYSTEMS CORP  
 ROPER TECHNOLOGIES INC  
 RUDOLPH TECHNOLOGIES INC  
 SCHMITT INDUSTRIES INC/OR  
 TELKONET INC

**SIC 3825**

ACORN ENERGY INC  
 AEHR TEST SYSTEMS  
 COHU INC  
 DATA I/O CORP  
 ESCO TECHNOLOGIES INC  
 FORMFACTOR INC  
 FREQUENCY ELECTRONICS INC  
 GIGA-TRONICS INC  
 HICKOK INC -CL A  
 INTEST CORP  
 ITRON INC  
 IXIA  
 SPX CORP  
 TEL-INSTRUMENT ELECTRONICS  
 TERADYNE INC  
 WIRELESS TELECOM GROUP INC  
 XCERRA CORP

**SIC 3826**

AGILENT TECHNOLOGIES INC  
 BECTON DICKINSON & CO  
 BIO-RAD LABORATORIES INC  
 BIO-TECHNE CORP  
 BRUKER CORP  
 COHERENT INC  
 CORNING INC  
 DANAHER CORP  
 FLUIDIGM CORP  
 HARVARD BIOSCIENCE INC  
 ILLUMINA INC  
 METTLER-TOLEDO INTL INC  
 PACIFIC BIOSCIENCES OF CALIF  
 PERKINELMER INC  
 THERMO FISHER SCIENTIFIC INC  
 WATERS CORP

**SIC 3829**

ASTRONOVA INC  
 ASTROTECH CORP  
 BIO-KEY INTERNATIONAL INC  
 CEMTREX INC  
 DANAHER CORP  
 FARO TECHNOLOGIES INC  
 FLEXPPOINT SENSOR SYSTEMS INC  
 GEOSPACE TECHNOLOGIES CORP  
 INTEVAC INC  
 ION GEOPHYSICAL CORP  
 MECHANICAL TECHNOLOGY INC  
 MIKROS SYSTEMS CORP  
 MITCHAM INDUSTRIES INC  
 MOCON INC  
 MTS SYSTEMS CORP  
 NANOMETRICS INC  
 SIERRA MONITOR CORP  
 TRIMBLE INC  
 VISUALANT INC  
 WINLAND ELECTRONICS INC

**SIC 384**

3M CO  
 ABAXIS INC  
 ABBOTT LABORATORIES  
 ABIOMED INC  
 ACCURAY INC  
 AETHLON MEDICAL INC  
 ALIGN TECHNOLOGY INC  
 ALLIED HEALTHCARE PRODS INC  
 ALPHA PRO TECH LTD  
 ALPHATEC HOLDINGS INC  
 ANALOGIC CORP  
 ANGIODYNAMICS INC  
 ANTARES PHARMA INC  
 ARADIGM CORP  
 ARC GROUP WORLDWIDE INC  
 ARRHYTHMIA RESEARCH TECH  
 ARTVENTIVE MEDICAL GROUP INC  
 ATRICURE INC

ATRION CORP  
 AVERY DENNISON CORP  
 AXOGEN INC  
 BARD (C.R.) INC  
 BAXTER INTERNATIONAL INC  
 BECTON DICKINSON & CO  
 BIOLASE INC  
 BIOSTAGE INC  
 BOSTON SCIENTIFIC CORP  
 CANTEL MEDICAL CORP  
 CARDINAL HEALTH INC  
 CARDIOVASCULAR SYSTEMS INC  
 CHART INDUSTRIES INC  
 CINTAS CORP  
 COMPASS DIVERSIFIED HOLDINGS  
 CONMED CORP  
 COOPER COMPANIES INC  
 CRYOLIFE INC  
 CRYOPOINT INC  
 CUTERA INC  
 CYNOSURE INC  
 DANAHER CORP  
 DELCATH SYSTEMS INC  
 DENTSPLY SIRONA INC  
 DEXCOM INC  
 DIGIRAD CORP  
 DOMTAR CORP  
 DYNATRONICS CORP  
 EDWARDS LIFESCIENCES CORP  
 ELECTROMED INC  
 ENDOLOGIX INC  
 ENTEROMEDICS INC  
 ENVIRONMENTAL TECTONICS CORP  
 EXACTECH INC  
 FONAR CORP  
 GENERAL ELECTRIC CO  
 GENMARK DIAGNOSTICS INC  
 GI DYNAMICS INC  
 GLOBUS MEDICAL INC  
 GUIDED THERAPEUTICS INC  
 HAEMONETICS CORP  
 HILL-ROM HOLDINGS INC  
 HOLOGIC INC  
 ICAD INC  
 ICU MEDICAL INC  
 INOVIO PHARMACEUTICALS INC  
 INSPIREMD INC  
 INSULET CORP  
 INTEGER HOLDINGS CORP  
 INTEGRA LIFESCIENCES HLDGS  
 INTEGRITY APPLICATIONS INC  
 INTRICON CORP  
 INTUITIVE SURGICAL INC  
 INVACARE CORP  
 IRIDEX CORP  
 JOHNSON & JOHNSON  
 LAKELAND INDUSTRIES INC  
 LANDAUER INC  
 LEMAITRE VASCULAR INC  
 MASIMO CORP

MERIT MEDICAL SYSTEMS INC  
 MESA LABORATORIES INC  
 MILESTONE SCIENTIFIC INC  
 MSA SAFETY INC  
 NATUS MEDICAL INC  
 NEUROMETRIX INC  
 NEWELL BRANDS INC  
 NUVASIVE INC  
 NXSTAGE MEDICAL INC  
 OSI SYSTEMS INC  
 PHOTOMEDEX INC  
 PRECISION OPTICS CORP INC  
 REFLECT SCIENTIFIC INC  
 REMEDENT INC  
 RESMED INC  
 RETRACTABLE TECHNOLOGIES INC  
 ROPER TECHNOLOGIES INC  
 RTI SURGICAL INC  
 SANUWAVE HEALTH INC  
 SPAN-AMERICA MEDICAL SYS INC  
 SPECTRANETICS CORP  
 ST JUDE MEDICAL INC  
 STEREOTAXIS INC  
 STRATA SKIN SCIENCES INC  
 STRYKER CORP  
 TANDEM DIABETES CARE INC  
 TEARLAB CORP  
 TELEFLEX INC  
 TRIMEDYNE INC  
 UTAH MEDICAL PRODUCTS INC  
 VAPOR CORP/DE  
 VARIAN MEDICAL SYSTEMS INC  
 VASCULAR SOLUTIONS INC  
 WEST PHARMACEUTICAL SVSC INC  
 WOUND MANAGEMENT TECH INC  
 ZELTIQ AESTHETICS INC  
 ZIMMER BIOMET HOLDINGS INC  
 ZYNEX INC

EXACTECH INC  
 GI DYNAMICS INC  
 GLOBUS MEDICAL INC  
 HAEMONETICS CORP  
 HILL-ROM HOLDINGS INC  
 ICU MEDICAL INC  
 LEMAITRE VASCULAR INC  
 MERIT MEDICAL SYSTEMS INC  
 MESA LABORATORIES INC  
 NEUROMETRIX INC  
 NUVASIVE INC  
 NXSTAGE MEDICAL INC  
 RETRACTABLE TECHNOLOGIES INC  
 STRATA SKIN SCIENCES INC  
 STRYKER CORP  
 TELEFLEX INC  
 VASCULAR SOLUTIONS INC

ARRHYTHMIA RESEARCH TECH  
 BOSTON SCIENTIFIC CORP  
 CANTEL MEDICAL CORP  
 CONMED CORP  
 COOPER COMPANIES INC  
 CUTERA INC  
 CYNOSURE INC  
 DEXCOM INC  
 DIGIRAD CORP  
 DYNATRONICS CORP  
 ELECTROMED INC  
 ENTEROMEDICS INC  
 FONAR CORP  
 GENERAL ELECTRIC CO  
 GENMARK DIAGNOSTICS INC  
 GUIDED THERAPEUTICS INC  
 HOLOGIC INC  
 ICAD INC  
 INOVIO PHARMACEUTICALS INC  
 INSPIREMD INC  
 INSULET CORP  
 INTEGER HOLDINGS CORP  
 INTEGRITY APPLICATIONS INC  
 INTUITIVE SURGICAL INC  
 IRIDEX CORP  
 LANDAUER INC  
 MASIMO CORP  
 NATUS MEDICAL INC  
 NXSTAGE MEDICAL INC  
 OSI SYSTEMS INC  
 PHOTOMEDEX INC  
 PRECISION OPTICS CORP INC  
 RESMED INC  
 ROPER TECHNOLOGIES INC  
 SANUWAVE HEALTH INC  
 SPECTRANETICS CORP  
 ST JUDE MEDICAL INC  
 STEREOTAXIS INC  
 STRYKER CORP  
 TANDEM DIABETES CARE INC  
 TEARLAB CORP  
 TRIMEDYNE INC  
 UTAH MEDICAL PRODUCTS INC  
 VARIAN MEDICAL SYSTEMS INC  
 ZELTIQ AESTHETICS INC  
 ZYNEX INC

**SIC 3842**

3M CO  
 ABBOTT LABORATORIES  
 ALLIED HEALTHCARE PRODS INC  
 ALPHA PRO TECH LTD  
 ALPHATEC HOLDINGS INC  
 AVERY DENNISON CORP  
 AXOGEN INC  
 CANTEL MEDICAL CORP  
 CHART INDUSTRIES INC  
 CINTAS CORP  
 CRYOLIFE INC  
 CRYOPORT INC  
 DENTSPLY SIRONA INC  
 DOMTAR CORP  
 EDWARDS LIFESCIENCES CORP  
 ENVIRONMENTAL TECTONICS CORP  
 EXACTECH INC  
 INTEGRA LIFESCIENCES HLDGS  
 INTRICON CORP  
 INVACARE CORP  
 JOHNSON & JOHNSON  
 LAKELAND INDUSTRIES INC  
 MILESTONE SCIENTIFIC INC  
 MSA SAFETY INC  
 NEWELL BRANDS INC  
 REFLECT SCIENTIFIC INC  
 RTI SURGICAL INC  
 SPAN-AMERICA MEDICAL SYS INC  
 STRYKER CORP  
 TELEFLEX INC  
 VAPOR CORP/DE  
 WEST PHARMACEUTICAL SVSC INC  
 WOUND MANAGEMENT TECH INC  
 ZIMMER BIOMET HOLDINGS INC

**SIC 3845**

ABAXIS INC  
 ACCURAY INC  
 ALIGN TECHNOLOGY INC  
 ANALOGIC CORP

**SIC 3841**

ABIOMED INC  
 AETHLON MEDICAL INC  
 ANGIODYNAMICS INC  
 ANTARES PHARMA INC  
 ARADIGM CORP  
 ARC GROUP WORLDWIDE INC  
 ARTVENTIVE MEDICAL GROUP INC  
 ATRICURE INC  
 ATRION CORP  
 BARD (C.R.) INC  
 BAXTER INTERNATIONAL INC  
 BECTON DICKINSON & CO  
 BIOSTAGE INC  
 BOSTON SCIENTIFIC CORP  
 CARDINAL HEALTH INC  
 CARDIOVASCULAR SYSTEMS INC  
 COMPASS DIVERSIFIED HOLDINGS  
 DELCATH SYSTEMS INC  
 ENDOLOGIX INC

**SIC 39**

AEROGROW INTERNATIONAL INC  
 BERGIO INTERNATIONAL INC  
 BLACK DIAMOND INC  
 BRADY CORP  
 BROWNIE'S MARINE GROUP INC  
 BRUNSWICK CORP  
 CALLAWAY GOLF CO  
 CHARLES & COLVARD LTD  
 COMPASS DIVERSIFIED HOLDINGS  
 DAKTRONICS INC  
 ENTERTAINMENT GAMING ASIA

ESCALADE INC  
 GAMING PARTNERS INTL CORP  
 GENIUS BRANDS INTL INC  
 HASBRO INC  
 HILLENBRAND INC  
 IROBOT CORP  
 JAKKS PACIFIC INC  
 JASON INDUSTRIES INC  
 JOHNSON OUTDOORS INC -CL A  
 LIFEAPPS BRANDS INC  
 MATTEL INC  
 NAUTILUS INC  
 NEWELL BRANDS INC  
 NRG ENERGY INC  
 SINCLAIR BROADCAST GP -CL A  
 SMITH & WESSON HOLDING CORP  
 SUMMER INFANT INC  
 TALON INTERNATIONAL INC  
 TRANS-LUX CORP  
 TRIMAS CORP

**SIC 394**

BLACK DIAMOND INC  
 BROWNIE'S MARINE GROUP INC  
 BRUNSWICK CORP  
 CALLAWAY GOLF CO  
 COMPASS DIVERSIFIED HOLDINGS  
 ESCALADE INC  
 GENIUS BRANDS INTL INC  
 HASBRO INC  
 JAKKS PACIFIC INC  
 JOHNSON OUTDOORS INC -CL A  
 LIFEAPPS BRANDS INC  
 MATTEL INC  
 NAUTILUS INC  
 SMITH & WESSON HOLDING CORP

**SIC 40**

ALLIANT ENERGY CORP  
 BERKSHIRE HATHAWAY  
 CAI INTERNATIONAL INC  
 CSX CORP  
 GENESEE & WYOMING INC -CL A  
 KANSAS CITY SOUTHERN  
 MATSON INC  
 NORFOLK SOUTHERN CORP  
 SWIFT TRANSPORTATION CO  
 UNION PACIFIC CORP  
 UNITED STATES STEEL CORP

**SIC 4011**

BERKSHIRE HATHAWAY  
 CAI INTERNATIONAL INC  
 CSX CORP  
 GENESEE & WYOMING INC -CL A  
 KANSAS CITY SOUTHERN  
 MATSON INC  
 NORFOLK SOUTHERN CORP  
 SWIFT TRANSPORTATION CO

UNION PACIFIC CORP  
 UNITED STATES STEEL CORP

**SIC 42**

ADAMS RESOURCES & ENERGY INC  
 ARCBEST CORP  
 BASSETT FURNITURE INDS  
 BLUEKNIGHT ENERGY PRTNRS LP  
 CAPITAL PROPERTIES INC  
 CELADON GROUP INC  
 COVENANT TRANSPORTATION GRP  
 FEDEX CORP  
 FORWARD AIR CORP  
 GREEN PLAINS INC  
 HEARTLAND EXPRESS INC  
 HUNT (JB) TRANSPRT SVCS INC  
 INTERNATIONAL ISOTOPES INC  
 KNIGHT TRANSPORTATION INC  
 LANDSTAR SYSTEM INC  
 MARTEN TRANSPORT LTD  
 OLD DOMINION FREIGHT  
 P.A.M. TRANSPORTATION SVCS  
 RYDER SYSTEM INC  
 SAIA INC  
 SEMGROUP CORP  
 SENECA FOODS CORP  
 SPRAGUE RESOURCES LP  
 SWIFT TRANSPORTATION CO  
 UNITED PARCEL SERVICE INC  
 UNIVERSAL LOGISTICS HLDGS  
 USA TRUCK INC  
 WERNER ENTERPRISES INC  
 YRC WORLDWIDE INC

**SIC 4213**

ADAMS RESOURCES & ENERGY INC  
 ARCBEST CORP  
 BASSETT FURNITURE INDS  
 CELADON GROUP INC  
 COVENANT TRANSPORTATION GRP  
 FEDEX CORP  
 HEARTLAND EXPRESS INC  
 HUNT (JB) TRANSPRT SVCS INC  
 INTERNATIONAL ISOTOPES INC  
 KNIGHT TRANSPORTATION INC  
 LANDSTAR SYSTEM INC  
 MARTEN TRANSPORT LTD  
 OLD DOMINION FREIGHT  
 P.A.M. TRANSPORTATION SVCS  
 RYDER SYSTEM INC  
 SAIA INC  
 SEMGROUP CORP  
 SWIFT TRANSPORTATION CO  
 USA TRUCK INC  
 WERNER ENTERPRISES INC  
 YRC WORLDWIDE INC

**SIC 44**

GATX CORP  
 GENESIS ENERGY -LP  
 GULFMARK OFFSHORE INC  
 HORNBECK OFFSHORE SVCS INC  
 KIRBY CORP  
 MARTIN MIDSTREAM PARTNERS LP  
 MATSON INC  
 ODYSSEY MARINE EXPLORATION  
 RAND LOGISTICS INC  
 SEACOR HOLDINGS INC  
 SINO-GLOBAL SHIPPING AMERICA  
 TIDEWATER INC

**SIC 45**

AAR CORP  
 AIR METHODS CORP  
 AIR T INC  
 AIR TRANSPORT SERVICES GROUP  
 ALASKA AIR GROUP INC  
 AMERICAN AIRLINES GROUP INC  
 ATLAS AIR WORLDWIDE HLDG INC  
 BOEING CO  
 BRISTOW GROUP INC  
 DELTA AIR LINES INC  
 ERA GROUP INC  
 FEDEX CORP  
 HAWAIIAN HOLDINGS INC  
 JETBLUE AIRWAYS CORP  
 L-3 COMMUNICATIONS HLDGS INC  
 MACQUARIE INFRASTRUCTURE CP  
 PHI INC  
 REPUBLIC AIRWAYS HLDGS INC  
 SAKER AVIATION SERVICES INC  
 SKYWEST INC  
 SOUTHWEST AIRLINES  
 SPIRIT AIRLINES INC  
 UNITED CONTINENTAL HLDGS INC  
 VSE CORP

**SIC 451**

AIR T INC  
 AIR TRANSPORT SERVICES GROUP  
 ALASKA AIR GROUP INC  
 AMERICAN AIRLINES GROUP INC  
 DELTA AIR LINES INC  
 FEDEX CORP  
 HAWAIIAN HOLDINGS INC  
 JETBLUE AIRWAYS CORP  
 REPUBLIC AIRWAYS HLDGS INC  
 SKYWEST INC  
 SOUTHWEST AIRLINES  
 SPIRIT AIRLINES INC  
 UNITED CONTINENTAL HLDGS INC

**SIC 4512**

ALASKA AIR GROUP INC  
 AMERICAN AIRLINES GROUP INC  
 DELTA AIR LINES INC

HAWAIIAN HOLDINGS INC  
 JETBLUE AIRWAYS CORP  
 REPUBLIC AIRWAYS HLDGS INC  
 SKYWEST INC  
 SOUTHWEST AIRLINES  
 SPIRIT AIRLINES INC  
 UNITED CONTINENTAL HLDGS INC

**SIC 46**

BLUEKNIGHT ENERGY PRTRNS LP  
 BUCKEYE PARTNERS LP  
 DELEK LOGISTICS PARTNERS LP  
 DELEK US HOLDINGS INC  
 ENBRIDGE ENERGY PRTRNS -LP  
 ENERGY TRANSFER PARTNERS -LP  
 FERRELLGAS PARTNERS -LP  
 GENESIS ENERGY -LP  
 HOLLY ENERGY PARTNERS LP  
 HOLLYFRONTIER CORP  
 MACQUARIE INFRASTRUCTURE CP  
 MAGELLAN MIDSTREAM PRTRNS LP  
 MARATHON PETROLEUM CORP  
 MPLX LP  
 NUSTAR ENERGY LP  
 PBF ENERGY INC  
 PHILLIPS 66 PARTNERS LP  
 PLAINS ALL AMER PIPELINE -LP  
 PLAINS GP HOLDINGS LP  
 SPECTRA ENERGY PARTNERS LP  
 SPIRE INC  
 SUNOCO LOGISTICS PARTNERS LP  
 TESORO CORP  
 TESORO LOGISTICS LP  
 TRANSMONTAIGNE PARTNERS LP  
 VALERO ENERGY PARTNERS LP  
 WESTERN REFINING LGS LP

**SIC 4612**

BLUEKNIGHT ENERGY PRTRNS LP  
 DELEK LOGISTICS PARTNERS LP  
 ENBRIDGE ENERGY PRTRNS -LP  
 ENERGY TRANSFER PARTNERS -LP  
 FERRELLGAS PARTNERS -LP  
 GENESIS ENERGY -LP  
 HOLLYFRONTIER CORP  
 MAGELLAN MIDSTREAM PRTRNS LP  
 MARATHON PETROLEUM CORP  
 MPLX LP  
 PBF ENERGY INC  
 PHILLIPS 66 PARTNERS LP  
 PLAINS ALL AMER PIPELINE -LP  
 PLAINS GP HOLDINGS LP  
 SPECTRA ENERGY PARTNERS LP  
 SUNOCO LOGISTICS PARTNERS LP  
 TESORO CORP  
 TESORO LOGISTICS LP  
 VALERO ENERGY PARTNERS LP  
 WESTERN REFINING LGS LP

**SIC 47**

AMERICAN RAILCAR INDS INC  
 ANDERSONS INC  
 ASIA TRAVEL CORP  
 C H ROBINSON WORLDWIDE INC  
 CAI INTERNATIONAL INC  
 CLOUD PEAK ENERGY INC  
 COCA-COLA BTLNG CONS  
 ECHO GLOBAL LOGISTICS INC  
 EXPEDIA INC  
 EXPEDITORS INTL WASH INC  
 FORWARD AIR CORP  
 GATX CORP  
 GREENBRIER COMPANIES INC  
 HUB GROUP INC -CL A  
 KNIGHT TRANSPORTATION INC  
 MARTEN TRANSPORT LTD  
 NORTHROP GRUMMAN CORP  
 OWENS & MINOR INC  
 RADIANT LOGISTICS INC  
 ROADRUNNER TRANS SYSTEMS INC  
 RYDER SYSTEM INC  
 SEABOARD CORP  
 SINO-GLOBAL SHIPPING AMERICA  
 SUNCOKE ENERGY PARTNERS LP  
 SWIFT TRANSPORTATION CO  
 UNIVERSAL LOGISTICS HLDGS  
 USA TRUCK INC  
 WERNER ENTERPRISES INC  
 XPO LOGISTICS INC

**SIC 473**

C H ROBINSON WORLDWIDE INC  
 CAI INTERNATIONAL INC  
 CLOUD PEAK ENERGY INC  
 COCA-COLA BTLNG CONS  
 ECHO GLOBAL LOGISTICS INC  
 EXPEDITORS INTL WASH INC  
 FORWARD AIR CORP  
 GREENBRIER COMPANIES INC  
 HUB GROUP INC -CL A  
 KNIGHT TRANSPORTATION INC  
 MARTEN TRANSPORT LTD  
 NORTHROP GRUMMAN CORP  
 OWENS & MINOR INC  
 RADIANT LOGISTICS INC  
 ROADRUNNER TRANS SYSTEMS INC  
 RYDER SYSTEM INC  
 SEABOARD CORP  
 SINO-GLOBAL SHIPPING AMERICA  
 SUNCOKE ENERGY PARTNERS LP  
 SWIFT TRANSPORTATION CO  
 UNIVERSAL LOGISTICS HLDGS  
 USA TRUCK INC  
 WERNER ENTERPRISES INC  
 XPO LOGISTICS INC

**SIC 48**

8X8 INC  
 ALASKA COMMUNICATIONS SYS GP  
 AMC NETWORKS INC  
 AMERICAN TOWER CORP  
 AT&T INC  
 ATN INTERNATIONAL INC  
 BEASLEY BROADCAST GROUP INC  
 BOINGO WIRELESS INC  
 CBS CORP  
 CENTURYLINK INC  
 CHARTER COMMUNICATIONS INC  
 CIBL INC  
 CINCINNATI BELL INC  
 COGENT COMMUNICATIONS HLDGS  
 COMCAST CORP  
 CONSOLIDATED COMM HLDGS INC  
 CUMULUS MEDIA INC  
 DIGERATI TECHNOLOGIES INC  
 DIGITALGLOBE INC  
 DISCOVERY COMMUNICATIONS INC  
 DISH NETWORK CORP  
 DISNEY (WALT) CO  
 ECHOSTAR CORP  
 EMMIS COMMUNICATIONS CP-CL A  
 EMPIRE DISTRICT ELECTRIC CO  
 ENTERCOM COMMUNICATIONS CORP  
 ENTRAVISION COMMUNICATIONS  
 EW SCRIPPS -CL A  
 FAIRPOINT COMMUNICATIONS INC  
 FRONTIER COMMUNICATIONS CORP  
 FUSION TELECOMMUNICATIONS  
 GENERAL COMMUNICATION -CL A  
 GLOBALSTAR INC  
 GOGO INC  
 GRAHAM HOLDINGS CO  
 GRAY TELEVISION INC  
 GTT COMMUNICATIONS INC  
 HAWAIIAN TELCOM HOLDCO INC  
 HC2 HOLDINGS INC  
 HEMISPHERE MEDIA GROUP INC  
 IDT CORP  
 IHEARTMEDIA INC  
 INTELIGENT INC  
 IRIDIUM COMMUNICATIONS INC  
 LEVEL 3 COMMUNICATIONS INC  
 LIBERTY MEDIA SIRIUSXM GROUP  
 LICIT CORP  
 LUMOS NETWORKS CORP  
 MEDIA GENERAL INC  
 MEREDITH CORP  
 MSG NETWORKS INC  
 NEUSTAR INC  
 NEW ULM TELECOM INC  
 NEWS CORP  
 NEXSTAR BROADCASTING GROUP  
 NTN BUZZTIME INC  
 ORBCOMM INC  
 OTELCO INC



PARETEUM CORP  
 PENDRELL CORP  
 RADIO ONE INC  
 RIGNET INC  
 SAGA COMMUNICATIONS -CL A  
 SALEM MEDIA GROUP INC  
 SBA COMMUNICATIONS CORP  
 SCRIPPS NETWORKS INTERACTIVE  
 SHENANDOAH TELECOMMUN CO  
 SINCLAIR BROADCAST GP -CL A  
 SIRIUS XM HOLDINGS INC  
 SOUTHERN CO  
 SPANISH BROADCASTING SYS INC  
 SPOK HOLDINGS INC  
 SPRINT CORP  
 STARZ  
 TEGNA INC  
 TELENV INC  
 TELEPHONE & DATA SYSTEMS INC  
 TIME WARNER INC  
 T-MOBILE US INC  
 TOWERSTREAM CORP  
 TRIBUNE MEDIA CO  
 TUCOWS INC  
 TWENTY-FIRST CENTURY FOX INC  
 US CELLULAR CORP  
 VERIZON COMMUNICATIONS INC  
 VIACOM INC  
 VIASAT INC  
 VONAGE HOLDINGS CORP  
 WECAST NETWORK INC  
 WINDSTREAM HOLDINGS INC  
 WORLD WRESTLING ENTMT INC

**SIC 481**

ALASKA COMMUNICATIONS SYS GP  
 AT&T INC  
 ATN INTERNATIONAL INC  
 CENTURYLINK INC  
 CIBL INC  
 CINCINNATI BELL INC  
 COGENT COMMUNICATIONS HLDGS  
 CONSOLIDATED COMM HLDGS INC  
 EMPIRE DISTRICT ELECTRIC CO  
 FAIRPOINT COMMUNICATIONS INC  
 FRONTIER COMMUNICATIONS INC  
 GENERAL COMMUNICATION -CL A  
 HAWAIIAN TELCOM HOLDCO INC  
 HC2 HOLDINGS INC  
 IDT CORP  
 LEVEL 3 COMMUNICATIONS INC  
 LICT CORP  
 LUMOS NETWORKS CORP  
 NEW ULM TELECOM INC  
 OTELCO INC  
 PARETEUM CORP  
 SHENANDOAH TELECOMMUN CO  
 SOUTHERN CO  
 SPOK HOLDINGS INC

SPRINT CORP  
 TELEPHONE & DATA SYSTEMS INC  
 T-MOBILE US INC  
 TUCOWS INC  
 US CELLULAR CORP  
 VERIZON COMMUNICATIONS INC  
 WINDSTREAM HOLDINGS INC

**SIC 4812**

AT&T INC  
 ATN INTERNATIONAL INC  
 GENERAL COMMUNICATION -CL A  
 SHENANDOAH TELECOMMUN CO  
 SOUTHERN CO  
 SPOK HOLDINGS INC  
 SPRINT CORP  
 TELEPHONE & DATA SYSTEMS INC  
 T-MOBILE US INC  
 US CELLULAR CORP  
 VERIZON COMMUNICATIONS INC

**SIC 4813**

ALASKA COMMUNICATIONS SYS GP  
 ATN INTERNATIONAL INC  
 CENTURYLINK INC  
 CIBL INC  
 CINCINNATI BELL INC  
 COGENT COMMUNICATIONS HLDGS  
 CONSOLIDATED COMM HLDGS INC  
 EMPIRE DISTRICT ELECTRIC CO  
 FAIRPOINT COMMUNICATIONS INC  
 FRONTIER COMMUNICATIONS INC  
 GENERAL COMMUNICATION -CL A  
 HAWAIIAN TELCOM HOLDCO INC  
 HC2 HOLDINGS INC  
 IDT CORP  
 LEVEL 3 COMMUNICATIONS INC  
 LICT CORP  
 LUMOS NETWORKS CORP  
 NEW ULM TELECOM INC  
 OTELCO INC  
 PARETEUM CORP  
 SHENANDOAH TELECOMMUN CO  
 SPRINT CORP  
 TELEPHONE & DATA SYSTEMS INC  
 TUCOWS INC  
 VERIZON COMMUNICATIONS INC  
 WINDSTREAM HOLDINGS INC

**SIC 483**

AMC NETWORKS INC  
 BEASLEY BROADCAST GROUP INC  
 CBS CORP  
 COMCAST CORP  
 CUMULUS MEDIA INC  
 DISNEY (WALT) CO  
 EMMIS COMMUNICATIONS CP-CL A  
 ENTERCOM COMMUNICATIONS CORP  
 ENTRAVISION COMMUNICATIONS

EW SCRIPPS -CL A  
 GRAHAM HOLDINGS CO  
 GRAY TELEVISION INC  
 HEMISPHERE MEDIA GROUP INC  
 IHEARTMEDIA INC  
 LIBERTY MEDIA SIRIUSXM GROUP  
 MEDIA GENERAL INC  
 MEREDITH CORP  
 NEXSTAR BROADCASTING GROUP  
 NTN BUZZTIME INC  
 RADIO ONE INC  
 SAGA COMMUNICATIONS -CL A  
 SALEM MEDIA GROUP INC  
 SCRIPPS NETWORKS INTERACTIVE  
 SINCLAIR BROADCAST GP -CL A  
 SIRIUS XM HOLDINGS INC  
 SPANISH BROADCASTING SYS INC  
 STARZ  
 TEGNA INC  
 TIME WARNER INC  
 TRIBUNE MEDIA CO  
 TWENTY-FIRST CENTURY FOX INC  
 VIACOM INC

**SIC 4832**

BEASLEY BROADCAST GROUP INC  
 CUMULUS MEDIA INC  
 EMMIS COMMUNICATIONS CP-CL A  
 ENTERCOM COMMUNICATIONS CORP  
 ENTRAVISION COMMUNICATIONS  
 EW SCRIPPS -CL A  
 IHEARTMEDIA INC  
 LIBERTY MEDIA SIRIUSXM GROUP  
 RADIO ONE INC  
 SAGA COMMUNICATIONS -CL A  
 SALEM MEDIA GROUP INC  
 SIRIUS XM HOLDINGS INC  
 SPANISH BROADCASTING SYS INC

**SIC 4833**

AMC NETWORKS INC  
 CBS CORP  
 COMCAST CORP  
 DISNEY (WALT) CO  
 ENTRAVISION COMMUNICATIONS  
 EW SCRIPPS -CL A  
 GRAHAM HOLDINGS CO  
 GRAY TELEVISION INC  
 HEMISPHERE MEDIA GROUP INC  
 IHEARTMEDIA INC  
 MEDIA GENERAL INC  
 MEREDITH CORP  
 NEXSTAR BROADCASTING GROUP  
 NTN BUZZTIME INC  
 SAGA COMMUNICATIONS -CL A  
 SCRIPPS NETWORKS INTERACTIVE  
 SINCLAIR BROADCAST GP -CL A  
 SPANISH BROADCASTING SYS INC  
 STARZ

Industry Risk Premia Company List (data through December 2016)

TEGNA INC  
 TIME WARNER INC  
 TRIBUNE MEDIA CO  
 TWENTY-FIRST CENTURY FOX INC  
 VIACOM INC

AMERICAN WATER WORKS CO INC  
 ANTERO RESOURCES CORP  
 AQUA AMERICA INC  
 ARTESIAN RESOURCES -CL A  
 ATMOS ENERGY CORP  
 ATN INTERNATIONAL INC  
 AVALON HOLDINGS CORP  
 AVISTA CORP

MIDCOAST ENERGY PARTNERS LP  
 MIDDLESEX WATER CO  
 NATIONAL FUEL GAS CO  
 NEW JERSEY RESOURCES CORP  
 NEXTERA ENERGY INC  
 NGL ENERGY PARTNERS LP  
 NISOURCE INC

**SIC 484**

AT&T INC  
 CBS CORP  
 CHARTER COMMUNICATIONS INC  
 COMCAST CORP  
 DISCOVERY COMMUNICATIONS INC  
 DISH NETWORK CORP  
 MSG NETWORKS INC  
 NEWS CORP  
 RADIO ONE INC  
 SHENANDOAH TELECOMMUN CO  
 TELEPHONE & DATA SYSTEMS INC  
 TIME WARNER INC  
 TWENTY-FIRST CENTURY FOX INC  
 WECAST NETWORK INC  
 WORLD WRESTLING ENTMT INC

AZURE MIDSTREAM PARTNERS LP  
 BERKSHIRE HATHAWAY  
 BLACK HILLS CORP  
 BLUE DOLPHIN ENERGY CO  
 BOARDWALK PIPELINE PRTRNS-LP  
 BWX TECHNOLOGIES INC  
 CADIZ INC  
 CALIFORNIA WATER SERVICE GP  
 CALPINE CORP  
 CASELLA WASTE SYS INC -CL A  
 CENTERPOINT ENERGY INC  
 CHENIERE ENERGY INC  
 CHESAPEAKE UTILITIES CORP  
 CLEAN HARBORS INC  
 CMS ENERGY CORP

NORTHWEST NATURAL GAS CO  
 NORTHWESTERN CORP  
 NRG ENERGY INC  
 NRG YIELD INC  
 N-VIRO INTERNATIONAL CORP  
 OGE ENERGY CORP  
 ONEOK INC  
 ONEOK PARTNERS -LP  
 ORMAT TECHNOLOGIES INC  
 OTTER TAIL CORP  
 PATTERN ENERGY GROUP INC  
 PERMA-FIX ENVIRONMENTAL SVCS  
 PG&E CORP  
 PINNACLE WEST CAPITAL CORP  
 PNM RESOURCES INC  
 PORTLAND GENERAL ELECTRIC CO  
 PPL CORP

**SIC 489**

8X8 INC  
 AMERICAN TOWER CORP  
 BOINGO WIRELESS INC  
 DIGERATI TECHNOLOGIES INC  
 DIGITALGLOBE INC  
 DISH NETWORK CORP  
 ECHOSTAR CORP  
 FUSION TELECOMMUNICATIONS  
 GLOBALSTAR INC  
 GOGO INC  
 GTT COMMUNICATIONS INC  
 INTELIGENT INC  
 IRIDIUM COMMUNICATIONS INC  
 LUMOS NETWORKS CORP  
 NEUSTAR INC  
 ORBCOMM INC  
 PENDRELL CORP  
 RIGNET INC  
 SBA COMMUNICATIONS CORP  
 TELENV INC  
 TOWERSTREAM CORP  
 VIASAT INC  
 VONAGE HOLDINGS CORP

COMMERCIAL METALS  
 COMPASS DIVERSIFIED HOLDINGS  
 CONNECTICUT WATER SVC INC  
 CORNING NATURAL GAS HLDG CP  
 COVANTA HOLDING CORP  
 CRESTWOOD EQUITY PARTNERS LP  
 DCP MIDSTREAM PARTNERS LP  
 DELTA NATURAL GAS CO INC  
 DOMINION RESOURCES INC  
 DTE ENERGY CO  
 DUKE ENERGY CORP  
 EDISON INTERNATIONAL  
 EL PASO ELECTRIC CO  
 EMPIRE DISTRICT ELECTRIC CO  
 ENERGY TRANSFER EQUITY LP  
 ENERGY TRANSFER PARTNERS -LP  
 ENLINK MIDSTREAM PARTNERS LP  
 ENTERGY CORP  
 ENTERPRISE PRODS PRTRNS -LP  
 EQT CORP  
 EQT MIDSTREAM PARTNERS LP  
 EVERSOURCE ENERGY  
 EXELON CORP  
 FIRSTENERGY CORP  
 GENIE ENERGY LTD  
 GREAT PLAINS ENERGY INC  
 HAWAIIAN ELECTRIC INDS  
 HERITAGE-CRYSTAL CLEAN INC  
 HUDSON TECHNOLOGIES INC  
 IDACORP INC  
 KINDER MORGAN INC  
 LAREDO PETROLEUM INC  
 LOEWS CORP  
 MACQUARIE INFRASTRUCTURE CP  
 MAUI LAND & PINEAPPLE CO  
 MDU RESOURCES GROUP INC  
 MGE ENERGY INC

PREMIER HOLDING CORP  
 PUBLIC SERVICE ENTRP GRP INC  
 PURE CYCLE CORP  
 QUEST RESOURCE HOLDING CORP  
 REPUBLIC SERVICES INC  
 RGC RESOURCES INC  
 SCANA CORP  
 SEABOARD CORP  
 SEMGROUP CORP  
 SEMPRA ENERGY  
 SHARPS COMPLIANCE CORP  
 SJW GROUP  
 SOUTH JERSEY INDUSTRIES INC  
 SOUTHCROSS ENERGY PRTRNS LP  
 SOUTHERN CO  
 SOUTHWEST GAS CORP  
 SOUTHWESTERN ENERGY CO  
 SPECTRA ENERGY CORP  
 SPECTRA ENERGY PARTNERS LP  
 SPIRE INC  
 STERICYCLE INC  
 STRATEGIC ENVIRONMTL& ENERGY  
 SUNOCO LOGISTICS PARTNERS LP  
 TALLGRASS ENERGY PRT LP  
 TARGA RESOURCES CORP  
 TEXCOM INC  
 TRC COS INC  
 U S GEOTHERMAL INC  
 UGI CORP  
 UNITIL CORP  
 US ECOLOGY INC  
 VALHI INC  
 VECTREN CORP  
 WASTE MANAGEMENT INC  
 WEC ENERGY GROUP INC  
 WESTAR ENERGY INC

**SIC 49**

AES CORP  
 ALANCO TECHNOLOGIES INC  
 ALLETE INC  
 ALLIANT ENERGY CORP  
 AMEREN CORP  
 AMERESCO INC  
 AMERICAN DG ENERGY INC  
 AMERICAN ELECTRIC POWER CO  
 AMERICAN MIDSTREAM PRTRNS LP  
 AMERICAN STATES WATER CO

WESTERN GAS EQUITY PRTNRS LP  
 WESTMORELAND COAL CO  
 WGL HOLDINGS INC  
 WILLIAMS COS INC  
 WILLIAMS PARTNERS LP  
 XCEL ENERGY INC  
 YORK WATER CO

WGL HOLDINGS INC  
 XCEL ENERGY INC

WEC ENERGY GROUP INC  
 WESTERN GAS EQUITY PRTNRS LP  
 WGL HOLDINGS INC  
 WILLIAMS COS INC  
 WILLIAMS PARTNERS LP  
 XCEL ENERGY INC

**SIC 491**

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ALLETE INC  
 ALLIANT ENERGY CORP  
 AMEREN CORP  
 AMERICAN ELECTRIC POWER CO  
 AMERICAN STATES WATER CO  
 AVISTA CORP  
 BLACK HILLS CORP  
 CENTERPOINT ENERGY INC  
 CMS ENERGY CORP  
 DOMINION RESOURCES INC  
 DTE ENERGY CO  
 DUKE ENERGY CORP  
 EDISON INTERNATIONAL  
 EL PASO ELECTRIC CO  
 EMPIRE DISTRICT ELECTRIC CO  
 ENTERGY CORP  
 EVERSOURCE ENERGY  
 EXELON CORP  
 FIRSTENERGY CORP  
 GREAT PLAINS ENERGY INC  
 HAWAIIAN ELECTRIC INDS  
 IDACORP INC  
 MDU RESOURCES GROUP INC  
 MGE ENERGY INC  
 NEW JERSEY RESOURCES CORP  
 NEXTERA ENERGY INC  
 NISOURCE INC  
 NORTHWEST NATURAL GAS CO  
 NORTHWESTERN CORP  
 NRG ENERGY INC  
 NRG YIELD INC  
 OGE ENERGY CORP  
 ORMAT TECHNOLOGIES INC  
 OTTER TAIL CORP  
 PG&E CORP  
 PINNACLE WEST CAPITAL CORP  
 PNM RESOURCES INC  
 PORTLAND GENERAL ELECTRIC CO  
 PPL CORP  
 PUBLIC SERVICE ENTRP GRP INC  
 SCANA CORP  
 SEABOARD CORP  
 SEMPRA ENERGY  
 SOUTH JERSEY INDUSTRIES INC  
 SOUTHERN CO  
 UGI CORP  
 UNITIL CORP  
 VECTREN CORP  
 WEC ENERGY GROUP INC  
 WESTAR ENERGY INC

**SIC 492**

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ALLIANT ENERGY CORP  
 AMERICAN MIDSTREAM PRTNRS LP  
 ANTERO RESOURCES CORP  
 ATMOS ENERGY CORP  
 AZURE MIDSTREAM PARTNERS LP  
 BLACK HILLS CORP  
 BLUE DOLPHIN ENERGY CO  
 BOARDWALK PIPELINE PRTNRS-LP  
 CENTERPOINT ENERGY INC  
 CHENIERE ENERGY INC  
 CHESAPEAKE UTILITIES CORP  
 CMS ENERGY CORP  
 CORNING NATURAL GAS HLDG CP  
 CRESTWOOD EQUITY PARTNERS LP  
 DCP MIDSTREAM PARTNERS LP  
 DELTA NATURAL GAS CO INC  
 DOMINION RESOURCES INC  
 DTE ENERGY CO  
 EMPIRE DISTRICT ELECTRIC CO  
 ENERGY TRANSFER EQUITY LP  
 ENERGY TRANSFER PARTNERS -LP  
 ENLINK MIDSTREAM PARTNERS LP  
 ENTERPRISE PRODS PRTNRS -LP  
 EQT CORP  
 EQT MIDSTREAM PARTNERS LP  
 EVERSOURCE ENERGY  
 KINDER MORGAN INC  
 LAREDO PETROLEUM INC  
 LOEWS CORP  
 MDU RESOURCES GROUP INC  
 MGE ENERGY INC  
 MIDCOAST ENERGY PARTNERS LP  
 NATIONAL FUEL GAS CO  
 NEW JERSEY RESOURCES CORP  
 NISOURCE INC  
 NORTHWEST NATURAL GAS CO  
 ONEOK INC  
 ONEOK PARTNERS -LP  
 RGC RESOURCES INC  
 SCANA CORP  
 SEMGROUP CORP  
 SEMPRA ENERGY  
 SOUTH JERSEY INDUSTRIES INC  
 SOUTHCROSS ENERGY PRTNRS LP  
 SOUTHWEST GAS CORP  
 SOUTHWESTERN ENERGY CO  
 SPECTRA ENERGY CORP  
 SPECTRA ENERGY PARTNERS LP  
 SPIRE INC  
 SUNOCO LOGISTICS PARTNERS LP  
 TALLGRASS ENERGY PRT LP  
 TARGA RESOURCES CORP  
 UGI CORP  
 UNITIL CORP  
 VECTREN CORP

**SIC 4922**

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AMERICAN MIDSTREAM PRTNRS LP  
 ANTERO RESOURCES CORP  
 ATMOS ENERGY CORP  
 AZURE MIDSTREAM PARTNERS LP  
 BLUE DOLPHIN ENERGY CO  
 BOARDWALK PIPELINE PRTNRS-LP  
 CHESAPEAKE UTILITIES CORP  
 CRESTWOOD EQUITY PARTNERS LP  
 DCP MIDSTREAM PARTNERS LP  
 ENERGY TRANSFER EQUITY LP  
 ENERGY TRANSFER PARTNERS -LP  
 ENTERPRISE PRODS PRTNRS -LP  
 EQT CORP  
 EQT MIDSTREAM PARTNERS LP  
 LOEWS CORP  
 MDU RESOURCES GROUP INC  
 MIDCOAST ENERGY PARTNERS LP  
 NATIONAL FUEL GAS CO  
 NORTHWEST NATURAL GAS CO  
 ONEOK PARTNERS -LP  
 SCANA CORP  
 SEMGROUP CORP  
 SEMPRA ENERGY  
 SOUTHCROSS ENERGY PRTNRS LP  
 SPECTRA ENERGY CORP  
 SPECTRA ENERGY PARTNERS LP  
 TALLGRASS ENERGY PRT LP  
 WESTERN GAS EQUITY PRTNRS LP  
 WGL HOLDINGS INC  
 WILLIAMS COS INC  
 WILLIAMS PARTNERS LP

**SIC 4923**

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ALLIANT ENERGY CORP  
 BLACK HILLS CORP  
 CHENIERE ENERGY INC  
 CORNING NATURAL GAS HLDG CP  
 DELTA NATURAL GAS CO INC  
 DTE ENERGY CO  
 ENLINK MIDSTREAM PARTNERS LP  
 KINDER MORGAN INC  
 LAREDO PETROLEUM INC  
 ONEOK INC  
 SEMPRA ENERGY  
 SOUTHWEST GAS CORP  
 SOUTHWESTERN ENERGY CO  
 SUNOCO LOGISTICS PARTNERS LP  
 TARGA RESOURCES CORP  
 VECTREN CORP

**SIC 4924**

ATMOS ENERGY CORP  
 CENTERPOINT ENERGY INC  
 CHESAPEAKE UTILITIES CORP  
 CMS ENERGY CORP  
 DOMINION RESOURCES INC  
 DTE ENERGY CO  
 EMPIRE DISTRICT ELECTRIC CO  
 EVERSOURCE ENERGY  
 MDU RESOURCES GROUP INC  
 MGE ENERGY INC  
 NATIONAL FUEL GAS CO  
 NEW JERSEY RESOURCES CORP  
 NISOURCE INC  
 NORTHWEST NATURAL GAS CO  
 RGC RESOURCES INC  
 SCANA CORP  
 SEMPRA ENERGY  
 SOUTH JERSEY INDUSTRIES INC  
 SPECTRA ENERGY CORP  
 SPIRE INC  
 UGI CORP  
 UNITIL CORP  
 WEC ENERGY GROUP INC  
 WGL HOLDINGS INC  
 XCEL ENERGY INC

**SIC 494**

ALLETE INC  
 AMERICAN STATES WATER CO  
 AMERICAN WATER WORKS CO INC  
 ANTERO RESOURCES CORP  
 AQUA AMERICA INC  
 ARTESIAN RESOURCES -CL A  
 CADIZ INC  
 CALIFORNIA WATER SERVICE GP  
 CONNECTICUT WATER SVC INC  
 MAUI LAND & PINEAPPLE CO  
 MIDDLESEX WATER CO  
 PURE CYCLE CORP  
 SJW GROUP  
 YORK WATER CO

**SIC 495**

ALANCO TECHNOLOGIES INC  
 AVALON HOLDINGS CORP  
 BWX TECHNOLOGIES INC  
 CASELLA WASTE SYS INC -CL A  
 CLEAN HARBORS INC  
 COMMERCIAL METALS  
 COMPASS DIVERSIFIED HOLDINGS  
 COVANTA HOLDING CORP  
 HERITAGE-CRYSTAL CLEAN INC  
 HUDSON TECHNOLOGIES INC  
 NGL ENERGY PARTNERS LP  
 N-VIRO INTERNATIONAL CORP  
 PERMA-FIX ENVIRONMENTAL SVCS  
 QUEST RESOURCE HOLDING CORP  
 REPUBLIC SERVICES INC

SHARPS COMPLIANCE CORP  
 STERICYCLE INC  
 STRATEGIC ENVIRONMTL & ENERGY  
 TEXCOM INC  
 TRC COS INC  
 US ECOLOGY INC  
 VALHI INC  
 WASTE MANAGEMENT INC

**SIC 50**

AAR CORP  
 ACTIVISION BLIZZARD INC  
 ADVANTAGE TECHNOLOGIES GP  
 ALLIANCE HOLDINGS GP LP  
 ALLIANCE RESOURCE PTNRS -LP  
 ALPHABET INC  
 AMERESCO INC  
 ANIXTER INTL INC  
 APPLIANCE RECYCLING CTR AMER  
 APPLIED INDUSTRIAL TECH INC  
 ARROW ELECTRONICS INC  
 AVNET INC  
 BEACON ROOFING SUPPLY INC  
 BLUELINX HOLDINGS INC  
 BOISE CASCADE CO  
 BSQUARE CORP  
 CASELLA WASTE SYS INC -CL A  
 CASTLE (A M) & CO  
 CCOM GROUP INC  
 CDW CORP  
 CENTRAL STEEL & WIRE CO  
 CHINA AUTO LOGISTICS INC  
 CINCINNATI BELL INC  
 CLOUD PEAK ENERGY INC  
 COMMERCIAL METALS  
 COPART INC  
 CUMMINS INC  
 DENTSPLY SIRONA INC  
 DXP ENTERPRISES INC  
 EMPIRE RESOURCES INC  
 ENVIROSTAR INC  
 EPLUS INC  
 ESSENDANT INC  
 FOSTER (LB) CO  
 GENUINE PARTS CO  
 GRAINGER (W W) INC  
 H&E EQUIPMENT SERVICES INC  
 HANDY & HARMAN LTD  
 HD SUPPLY HOLDINGS INC  
 HOUSTON WIRE & CABLE CO  
 HUTTIG BUILDING PRODUCTS INC  
 ICAHN ENTERPRISES LP  
 INDIA GLOBALIZATION CAPITAL  
 INDUSTRIAL SERVICES AMER INC  
 INGRAM MICRO INC  
 INSIGHT ENTERPRISES INC  
 JOHNSON OUTDOORS INC -CL A  
 KAMAN CORP  
 KATE SPADE & CO

LAWSON PRODUCTS  
 LKQ CORP  
 LSB INDUSTRIES INC  
 MANITEX INTERNATIONAL INC  
 MINERALS TECHNOLOGIES INC  
 MRC GLOBAL INC  
 MSC INDUSTRIAL DIRECT -CL A  
 MYERS INDUSTRIES INC  
 NUCOR CORP  
 OLYMPIC STEEL INC  
 ORION ENERGY SYSTEMS INC  
 OWENS & MINOR INC  
 PACCAR INC  
 PAPA JOHNS INTERNATIONAL INC  
 PARK OHIO HOLDINGS CORP  
 PATRICK INDUSTRIES INC  
 PATTERSON COMPANIES INC  
 PENSKE AUTOMOTIVE GROUP INC  
 PFSWEB INC  
 POOL CORP  
 RAYONIER INC  
 RELIANCE STEEL & ALUMINUM CO  
 RICHARDSON ELECTRONICS LTD  
 SCANSOURCE INC  
 SCHEIN (HENRY) INC  
 SCHNITZER STEEL INDS -CL A  
 SPRAGUE RESOURCES LP  
 STEEL DYNAMICS INC  
 SUBURBAN PROPANE PRTRNS -LP  
 SURGE COMPONENTS INC  
 SYNEX CORP  
 SYSTOREX GLOBAL  
 SYSTEMAX INC  
 TAITRON COMPONENTS -CL A  
 TECH DATA CORP  
 TESSCO TECHNOLOGIES INC  
 TETRA TECHNOLOGIES INC/DE  
 TRANSCAT INC  
 TRIO-TECH INTERNATIONAL  
 TWIN DISC INC  
 UNIFIRST CORP  
 UNIVERSAL POWER GROUP INC  
 USG CORP  
 VCA INC  
 WABASH NATIONAL CORP  
 WASTE MANAGEMENT INC  
 WATSCO INC  
 WAYSIDE TECHNOLOGY GROUP INC  
 WESCO AIRCRAFT HOLDINGS INC  
 WESCO INTL INC  
 WILLIS LEASE FINANCE CORP

**SIC 504**

ACTIVISION BLIZZARD INC  
 ARROW ELECTRONICS INC  
 AVNET INC  
 BSQUARE CORP  
 CDW CORP  
 DENTSPLY SIRONA INC

EPLUS INC  
 ESSENDANT INC  
 HANDY & HARMAN LTD  
 INGRAM MICRO INC  
 INSIGHT ENTERPRISES INC  
 OWENS & MINOR INC  
 PATTERSON COMPANIES INC  
 PFSWEB INC  
 SCANSOURCE INC  
 SCHEIN (HENRY) INC  
 SYNEX CORP  
 SYSOREX GLOBAL  
 SYSTEMAX INC  
 TECH DATA CORP  
 TRIO-TECH INTERNATIONAL  
 UNIFIRST CORP  
 VCA INC  
 WAYSIDE TECHNOLOGY GROUP INC

**SIC 5045**

ACTIVISION BLIZZARD INC  
 ARROW ELECTRONICS INC  
 AVNET INC  
 BSQUARE CORP  
 CDW CORP  
 EPLUS INC  
 ESSENDANT INC  
 INGRAM MICRO INC  
 INSIGHT ENTERPRISES INC  
 PFSWEB INC  
 SCANSOURCE INC  
 SYNEX CORP  
 SYSOREX GLOBAL  
 SYSTEMAX INC  
 TECH DATA CORP  
 WAYSIDE TECHNOLOGY GROUP INC

**SIC 505**

ALLIANCE HOLDINGS GP LP  
 ALLIANCE RESOURCE PTNRS -LP  
 CASTLE (A M) & CO  
 CENTRAL STEEL & WIRE CO  
 CLOUD PEAK ENERGY INC  
 COMMERCIAL METALS  
 EMPIRE RESOURCES INC  
 FOSTER (LB) CO  
 ICAHN ENTERPRISES LP  
 MRC GLOBAL INC  
 NUCOR CORP  
 OLYMPIC STEEL INC  
 RELIANCE STEEL & ALUMINUM CO  
 SPRAGUE RESOURCES LP  
 STEEL DYNAMICS INC

**SIC 5051**

CASTLE (A M) & CO  
 CENTRAL STEEL & WIRE CO  
 COMMERCIAL METALS  
 EMPIRE RESOURCES INC

FOSTER (LB) CO  
 ICAHN ENTERPRISES LP  
 MRC GLOBAL INC  
 NUCOR CORP  
 OLYMPIC STEEL INC  
 RELIANCE STEEL & ALUMINUM CO  
 STEEL DYNAMICS INC

**SIC 506**

ADVANTAGE TECHNOLOGIES GP  
 ALPHABET INC  
 AMERESCO INC  
 ANIXTER INTL INC  
 ARROW ELECTRONICS INC  
 AVNET INC  
 CINCINNATI BELL INC  
 DXP ENTERPRISES INC  
 GENUINE PARTS CO  
 HOUSTON WIRE & CABLE CO  
 INDIA GLOBALIZATION CAPITAL  
 ORION ENERGY SYSTEMS INC  
 PATRICK INDUSTRIES INC  
 RICHARDSON ELECTRONICS LTD  
 SCANSOURCE INC  
 SURGE COMPONENTS INC  
 SYSTEMAX INC  
 TAITRON COMPONENTS -CL A  
 TESSCO TECHNOLOGIES INC  
 UNIVERSAL POWER GROUP INC  
 WESCO INTL INC

**SIC 5065**

ADVANTAGE TECHNOLOGIES GP  
 ALPHABET INC  
 AMERESCO INC  
 ANIXTER INTL INC  
 ARROW ELECTRONICS INC  
 AVNET INC  
 CINCINNATI BELL INC  
 INDIA GLOBALIZATION CAPITAL  
 RICHARDSON ELECTRONICS LTD  
 SCANSOURCE INC  
 SURGE COMPONENTS INC  
 TAITRON COMPONENTS -CL A  
 TESSCO TECHNOLOGIES INC

**SIC 508**

AAR CORP  
 APPLIED INDUSTRIAL TECH INC  
 DXP ENTERPRISES INC  
 ENVIROSTAR INC  
 GENUINE PARTS CO  
 H&E EQUIPMENT SERVICES INC  
 HD SUPPLY HOLDINGS INC  
 KAMAN CORP  
 LAWSON PRODUCTS  
 LKQ CORP  
 LSB INDUSTRIES INC  
 MANITEX INTERNATIONAL INC

MSC INDUSTRIAL DIRECT -CL A  
 TETRA TECHNOLOGIES INC/DE  
 TRANSCAT INC  
 TWIN DISC INC  
 WESCO AIRCRAFT HOLDINGS INC  
 WILLIS LEASE FINANCE CORP

**SIC 51**

ACETO CORP  
 ADAMS RESOURCES & ENERGY INC  
 ALLIANCE ONE INTL INC  
 AMCON DISTRIBUTING CO  
 AMERISOURCEBERGEN CORP  
 ANADARKO PETROLEUM CORP  
 ANDERSONS INC  
 ANTERO RESOURCES CORP  
 ARC LOGISTICS PARTNERS LP  
 ASHLAND GLOBAL HOLDINGS INC  
 BERKSHIRE HATHAWAY  
 BLUEKNIGHT ENERGY PRNRS LP  
 BOSS HOLDINGS INC  
 CALAVO GROWERS INC  
 CARDINAL HEALTH INC  
 CASTLE (A M) & CO  
 CENTRAL GARDEN & PET CO  
 CHEFS' WAREHOUSE INC  
 CHENIERE ENERGY INC  
 CHENIERE ENERGY PARTNERS LP  
 CHESAPEAKE ENERGY CORP  
 CHINA JO-JO DRUGSTORES INC  
 COFFEE HOLDING CO INC  
 CONSTELLATION BRANDS -CL A  
 CORE MARK HOLDING CO INC  
 COSMOS HOLDINGS INC  
 CROSSAMERICA PARTNERS LP  
 DCP MIDSTREAM PARTNERS LP  
 DELEK LOGISTICS PARTNERS LP  
 DELTA NATURAL GAS CO INC  
 EDUCATIONAL DEVELOPMENT CORP  
 ENERGY TRANSFER EQUITY LP  
 ENERGY TRANSFER PARTNERS -LP  
 ENTERPRISE PRODS PRNRS -LP  
 EXPRESS SCRIPTS HOLDING CO  
 GENESCO INC  
 GENESIS ENERGY -LP  
 GENUINE PARTS CO  
 GLOBAL PARTNERS LP  
 GREEN PLAINS INC  
 HAWKINS INC  
 INNERWORKINGS INC  
 INNOVATIVE FOOD HOLDINGS  
 KAPSTONE PAPER & PACKAGING  
 LANDEC CORP  
 MARATHON PETROLEUM CORP  
 MARTIN MIDSTREAM PARTNERS LP  
 MCKESSON CORP  
 MOSAIC CO  
 NATIONAL FUEL GAS CO  
 NATURAL HEALTH TRENDS CORP

NEBRASKA BOOK HLDGS INC  
 NEWPARK RESOURCES  
 NGL ENERGY PARTNERS LP  
 NUSTAR ENERGY LP  
 NUSTAR GP HOLDINGS LLC  
 PACIFIC ETHANOL INC  
 PDC ENERGY INC  
 PERFUMANIA HOLDINGS INC  
 PHARMERICA CORP  
 PLAINS ALL AMER PIPELINE -LP  
 PLAINS GP HOLDINGS LP  
 POLYONE CORP  
 PREMIER INC  
 PRESTIGE BRANDS HOLDINGS  
 PVH CORP  
 QEP RESOURCES INC  
 RAVE RESTAURANT GROUP INC  
 RITE AID CORP  
 SALLY BEAUTY HOLDINGS INC  
 SCANA CORP  
 SEABOARD CORP  
 SEMGROUP CORP  
 SOUTH JERSEY INDUSTRIES INC  
 SPARTANNASH CO  
 SPECTRUM BRANDS HOLDINGS INC  
 SPIRE INC  
 SPRAGUE RESOURCES LP  
 STEELCASE INC  
 SUBURBAN PROPANE PRTNRS -LP  
 SUNOCO LP  
 SUPERVALU INC  
 SYSCO CORP  
 TRXADE GROUP INC  
 UGI CORP  
 UNITED NATURAL FOODS INC  
 UNIVERSAL CORP/VA  
 VERTEX ENERGY INC  
 WALGREENS BOOTS ALLIANCE INC  
 WESTERN REFINING LGS LP  
 WEYCO GROUP INC  
 WORLD FUEL SERVICES CORP  
 WORLD POINT TERMINALS  
 XEROX CORP

**SIC 514**

BERKSHIRE HATHAWAY  
 CALAVO GROWERS INC  
 CENTRAL GARDEN & PET CO  
 CHEFS' WAREHOUSE INC  
 COFFEE HOLDING CO INC  
 INNOVATIVE FOOD HOLDINGS  
 LANDEC CORP  
 RAVE RESTAURANT GROUP INC  
 SPARTANNASH CO  
 SPECTRUM BRANDS HOLDINGS INC  
 SUPERVALU INC  
 SYSCO CORP  
 UNITED NATURAL FOODS INC

**SIC 517**

ADAMS RESOURCES & ENERGY INC  
 ANADARKO PETROLEUM CORP  
 ANTERO RESOURCES CORP  
 ARC LOGISTICS PARTNERS LP  
 ASHLAND GLOBAL HOLDINGS INC  
 BLUEKNIGHT ENERGY PRTNRS LP  
 CHENIERE ENERGY INC  
 CHENIERE ENERGY PARTNERS LP  
 CHESAPEAKE ENERGY CORP  
 CROSSAMERICA PARTNERS LP  
 DCP MIDSTREAM PARTNERS LP  
 DELEK LOGISTICS PARTNERS LP  
 DELTA NATURAL GAS CO INC  
 ENERGY TRANSFER EQUITY LP  
 ENERGY TRANSFER PARTNERS -LP  
 ENTERPRISE PRODS PRTNRS -LP  
 GENESIS ENERGY -LP  
 GLOBAL PARTNERS LP  
 MARATHON PETROLEUM CORP  
 MARTIN MIDSTREAM PARTNERS LP  
 NATIONAL FUEL GAS CO  
 NGL ENERGY PARTNERS LP  
 NUSTAR ENERGY LP  
 NUSTAR GP HOLDINGS LLC  
 PDC ENERGY INC  
 PLAINS ALL AMER PIPELINE -LP  
 PLAINS GP HOLDINGS LP  
 QEP RESOURCES INC  
 SCANA CORP  
 SEMGROUP CORP  
 SOUTH JERSEY INDUSTRIES INC  
 SPIRE INC  
 SPRAGUE RESOURCES LP  
 SUBURBAN PROPANE PRTNRS -LP  
 SUNOCO LP  
 UGI CORP  
 VERTEX ENERGY INC  
 WESTERN REFINING LGS LP  
 WORLD FUEL SERVICES CORP  
 WORLD POINT TERMINALS

**SIC 5171**

ARC LOGISTICS PARTNERS LP  
 BLUEKNIGHT ENERGY PRTNRS LP  
 CHENIERE ENERGY INC  
 CHENIERE ENERGY PARTNERS LP  
 DCP MIDSTREAM PARTNERS LP  
 DELEK LOGISTICS PARTNERS LP  
 ENTERPRISE PRODS PRTNRS -LP  
 GLOBAL PARTNERS LP  
 MARTIN MIDSTREAM PARTNERS LP  
 NATIONAL FUEL GAS CO  
 NGL ENERGY PARTNERS LP  
 NUSTAR ENERGY LP  
 NUSTAR GP HOLDINGS LLC  
 PLAINS ALL AMER PIPELINE -LP  
 PLAINS GP HOLDINGS LP  
 QEP RESOURCES INC

SEMGROUP CORP  
 SPRAGUE RESOURCES LP  
 WORLD POINT TERMINALS

**SIC 5172**

ADAMS RESOURCES & ENERGY INC  
 ANADARKO PETROLEUM CORP  
 ANTERO RESOURCES CORP  
 ASHLAND GLOBAL HOLDINGS INC  
 CHESAPEAKE ENERGY CORP  
 CROSSAMERICA PARTNERS LP  
 DELTA NATURAL GAS CO INC  
 ENERGY TRANSFER EQUITY LP  
 ENERGY TRANSFER PARTNERS -LP  
 GENESIS ENERGY -LP  
 GLOBAL PARTNERS LP  
 MARATHON PETROLEUM CORP  
 MARTIN MIDSTREAM PARTNERS LP  
 NGL ENERGY PARTNERS LP  
 PDC ENERGY INC  
 PLAINS ALL AMER PIPELINE -LP  
 SCANA CORP  
 SOUTH JERSEY INDUSTRIES INC  
 SPIRE INC  
 SUBURBAN PROPANE PRTNRS -LP  
 SUNOCO LP  
 UGI CORP  
 VERTEX ENERGY INC  
 WESTERN REFINING LGS LP  
 WORLD FUEL SERVICES CORP

**SIC 53**

ANDERSONS INC  
 BIG LOTS INC  
 BON-TON STORES INC  
 COSTCO WHOLESALE CORP  
 DILLARDS INC -CL A  
 DOLLAR GENERAL CORP  
 DOLLAR TREE INC  
 FIVE BELOW INC  
 FREDS INC  
 KOHL'S CORP  
 MACY'S INC  
 PENNEY (J C) CO  
 PRICESMART INC  
 SEARS HOLDINGS CORP  
 TARGET CORP  
 TUESDAY MORNING CORP  
 WAL-MART STORES INC

**SIC 533**

BIG LOTS INC  
 DOLLAR GENERAL CORP  
 DOLLAR TREE INC  
 FIVE BELOW INC  
 FREDS INC  
 PRICESMART INC  
 SEARS HOLDINGS CORP  
 TARGET CORP

TUESDAY MORNING CORP  
WAL-MART STORES INC

ZUMIEZ INC

**SIC 54**

AMCON DISTRIBUTING CO  
CASEYS GENERAL STORES INC  
GNC HOLDINGS INC  
INGLES MARKETS INC -CL A  
KROGER CO  
NATURAL GROCERS VITAMIN CTGE  
ROCKY MOUNTAIN CHOC FACT INC  
SPARTANNASH CO  
SPROUTS FARMERS MARKET  
SUPERVALU INC  
TESORO CORP  
UNITED NATURAL FOODS INC  
VILLAGE SUPER MARKET -CL A  
VITAMIN SHOPPE INC  
WEIS MARKETS INC  
WHOLE FOODS MARKET INC

**SIC 55**

ADVANCE AUTO PARTS INC  
ALON USA ENERGY INC  
AMERICA'S CAR-MART INC  
ASBURY AUTOMOTIVE GROUP INC  
AUTONATION INC  
AUTOZONE INC  
CARMAX INC  
CLEAN ENERGY FUELS CORP  
CST BRANDS INC  
DELEK US HOLDINGS INC  
GROUP 1 AUTOMOTIVE INC  
LITHIA MOTORS INC -CL A  
MARINEMAX INC  
MURPHY USA INC  
O'REILLY AUTOMOTIVE INC  
PENSKE AUTOMOTIVE GROUP INC  
RUSH ENTERPRISES INC  
SONIC AUTOMOTIVE INC -CL A  
SUNOCO LP  
TITAN MACHINERY INC  
TRAVELCENTERS OF AMERICA LLC  
WEST MARINE INC  
WESTERN REFINING INC

**SIC 565**

ABERCROMBIE & FITCH -CL A  
AMERN EAGLE OUTFITTERS INC  
BUCKLE INC  
CITI TRENDS INC  
DESTINATION XL GROUP INC  
GAP INC  
NORDSTROM INC  
ROSS STORES INC  
STAGE STORES INC  
STEIN MART INC  
TJX COMPANIES INC  
URBAN OUTFITTERS INC

**SIC 566**

DECKERS OUTDOOR CORP  
DSW INC  
FINISH LINE INC -CL A  
FOOT LOCKER INC  
GENESCO INC  
MADDEN STEVEN LTD  
SHOE CARNIVAL INC  
SKECHERS U S A INC  
WEYCO GROUP INC  
WOLVERINE WORLD WIDE

**SIC 57**

AARON'S INC  
ALJ REGIONAL HOLDINGS INC  
APPLIANCE RECYCLING CTR AMER  
BED BATH & BEYOND INC  
BEST BUY CO INC  
CONN'S INC  
CONTAINER STORE GROUP  
GAMESTOP CORP  
HAVERTY FURNITURE  
HHGREGG INC  
MILLER (HERMAN) INC  
NACCO INDUSTRIES -CL A  
PCM INC  
PIER 1 IMPORTS INC/DE  
RESTORATION HARDWARE HLDNGS  
SEARS HOMETOWN & OUTLET STR  
TILE SHOP HOLDINGS INC  
TJX COMPANIES INC  
WILLIAMS-SONOMA INC

**SIC 571**

ALJ REGIONAL HOLDINGS INC  
BED BATH & BEYOND INC  
CONTAINER STORE GROUP  
HAVERTY FURNITURE  
MILLER (HERMAN) INC  
NACCO INDUSTRIES -CL A  
PIER 1 IMPORTS INC/DE  
RESTORATION HARDWARE HLDNGS  
TILE SHOP HOLDINGS INC  
TJX COMPANIES INC  
WILLIAMS-SONOMA INC

**SIC 58**

ARAMARK  
ARK RESTAURANTS CORP  
BIGLARI HOLDINGS INC  
BJ'S RESTAURANTS INC  
BLOOMIN' BRANDS INC  
BOB EVANS FARMS  
BRAVO BRIO RESTAURANT GP INC  
BRINKER INTL INC  
BUFFALO WILD WINGS INC  
CHANTICLEER HOLDINGS INC

CHEESECAKE FACTORY INC  
CHIPOTLE MEXICAN GRILL INC  
CHUY'S HOLDINGS INC  
CRACKER BARREL OLD CTRY STOR  
CRAFT BREW ALLIANCE INC  
CRIMSON WINE GROUP LTD  
DARDEN RESTAURANTS INC  
DEL FRISCOS RESTURNT GRP INC  
DENNY'S CORP  
DINEEQUITY INC  
DIVERSIFIED RESTAURANT HLDGS  
DOMINO'S PIZZA INC  
DUNKIN' BRANDS GROUP INC  
FAMOUS DAVES OF AMERICA INC  
FIDELITY NATL FINL FNF GROUP  
FIESTA RESTAURANT GROUP INC  
FLANIGANS ENTERPRISES INC  
GIGGLES N' HUGS INC  
GRANITE CITY FOOD & BREWERY  
HEALTHCARE SERVICES GROUP  
IGNITE RESTAURANT GROUP INC  
JACK IN THE BOX INC  
JAMBA INC  
KONA GRILL INC  
LUBYS INC  
MCDONALD'S CORP  
MERITAGE HOSPITALITY GROUP  
NATHAN'S FAMOUS INC  
PANERA BREAD CO  
PAPA JOHNS INTERNATIONAL INC  
POPEYES LOUISIANA KITCHEN  
POTBELLY CORP  
RAVE RESTAURANT GROUP INC  
RCI HOSPITALITY HLDGS INC  
RED ROBIN GOURMET BURGERS  
ROCKY MOUNTAIN CHOC FACT INC  
RUBY TUESDAY INC  
RUTHS HOSPITALITY GROUP INC  
SONIC CORP  
STARBUCKS CORP  
STEEL PARTNERS HOLDINGS LP  
TEXAS ROADHOUSE INC  
THE ONE GROUP HOSPITALITY  
WENDY'S CO  
YUM BRANDS INC

**SIC 59**

1-800-FLOWERS.COM  
AMAZON.COM INC  
AMERICAN POWER GROUP CORP  
AMERIGAS PARTNERS -LP  
ASCENDANT SOLUTIONS INC  
BARNES & NOBLE INC  
BIG 5 SPORTING GOODS CORP  
BLUE NILE INC  
CABELAS INC  
CAFEPRESS INC  
CHARLES & COLVARD LTD  
CHINA JO-JO DRUGSTORES INC

CRESTWOOD EQUITY PARTNERS LP  
 CVS HEALTH CORP  
 DAVITA INC  
 DICKS SPORTING GOODS INC  
 ENERGY TRANSFER PARTNERS -LP  
 EVINE LIVE INC  
 EXPRESS SCRIPTS HOLDING CO  
 EZCORP INC -CL A  
 FERRELLGAS PARTNERS -LP  
 FIRSTCASH INC  
 FLANIGANS ENTERPRISES INC  
 FOOT LOCKER INC  
 FTD COMPANIES INC  
 GAIA INC  
 HC2 HOLDINGS INC  
 HIBBETT SPORTS INC  
 HSN INC  
 IAC/INTERACTIVECORP  
 JRJR33 INC  
 KIRKLAND'S INC  
 L BRANDS INC  
 LIBERTY INTERACTV CP QVC GRP  
 LIBERTY VENTURES  
 LIFETIME BRANDS INC  
 LIQUIDITY SERVICES INC  
 LULULEMON ATHLETICA INC  
 MOVADO GROUP INC  
 NEBRASKA BOOK HLDGS INC  
 NGL ENERGY PARTNERS LP  
 NUTRISYSTEM INC  
 OFFICE DEPOT INC  
 OVERSTOCK.COM INC  
 PC CONNECTION INC  
 PCM INC  
 PERFUMANIA HOLDINGS INC  
 PETMED EXPRESS INC  
 RENEWABLE ENERGY GROUP INC  
 RITE AID CORP  
 RLJ ENTERTAINMENT INC  
 SALLY BEAUTY HOLDINGS INC  
 SPEEDWAY MOTORSPORTS INC  
 STAPLES INC  
 STAR GAS PARTNERS -LP  
 SUBURBAN PROPANE PRTNRS -LP  
 SUNLINK HEALTH SYSTEMS INC  
 TANDY LEATHER FACTORY INC  
 TIFFANY & CO  
 TUCOWS INC  
 UGI CORP  
 ULTA SALON COSMETCS & FRAG  
 UNITEDHEALTH GROUP INC  
 US AUTO PARTS NETWORK INC  
 VITAMIN SHOPPE INC  
 WALGREENS BOOTS ALLIANCE INC  
 WGL HOLDINGS INC  
 WILLIAMS-SONOMA INC  
 WIZARD WORLD INC  
 WORLD WRESTLING ENTMT INC

**SIC 591**

ASCENDANT SOLUTIONS INC  
 CHINA JO-JO DRUGSTORES INC  
 CVS HEALTH CORP  
 DAVITA INC  
 EXPRESS SCRIPTS HOLDING CO  
 PETMED EXPRESS INC  
 RITE AID CORP  
 SUNLINK HEALTH SYSTEMS INC  
 UNITEDHEALTH GROUP INC  
 WALGREENS BOOTS ALLIANCE INC

**SIC 594**

BARNES & NOBLE INC  
 BIG 5 SPORTING GOODS CORP  
 BLUE NILE INC  
 CABELAS INC  
 DICKS SPORTING GOODS INC  
 HIBBETT SPORTS INC  
 MOVADO GROUP INC  
 OFFICE DEPOT INC  
 SPEEDWAY MOTORSPORTS INC  
 STAPLES INC  
 TIFFANY & CO  
 WIZARD WORLD INC

**SIC 596**

1-800-FLOWERS.COM  
 AMAZON.COM INC  
 CABELAS INC  
 CAFEPRESS INC  
 CHARLES & COLVARD LTD  
 CHINA JO-JO DRUGSTORES INC  
 EVINE LIVE INC  
 FOOT LOCKER INC  
 FTD COMPANIES INC  
 GAIA INC  
 HSN INC  
 IAC/INTERACTIVECORP  
 JRJR33 INC  
 LIBERTY INTERACTV CP QVC GRP  
 LIBERTY VENTURES  
 LIFETIME BRANDS INC  
 LIQUIDITY SERVICES INC  
 LULULEMON ATHLETICA INC  
 NUTRISYSTEM INC  
 OFFICE DEPOT INC  
 OVERSTOCK.COM INC  
 PC CONNECTION INC  
 PCM INC  
 RLJ ENTERTAINMENT INC  
 STAPLES INC  
 US AUTO PARTS NETWORK INC  
 VITAMIN SHOPPE INC  
 WILLIAMS-SONOMA INC  
 WORLD WRESTLING ENTMT INC

**SIC 5961**

1-800-FLOWERS.COM  
 AMAZON.COM INC  
 CABELAS INC  
 CAFEPRESS INC  
 CHARLES & COLVARD LTD  
 CHINA JO-JO DRUGSTORES INC  
 EVINE LIVE INC  
 FOOT LOCKER INC  
 FTD COMPANIES INC  
 GAIA INC  
 HSN INC  
 IAC/INTERACTIVECORP  
 LIBERTY INTERACTV CP QVC GRP  
 LIBERTY VENTURES  
 LIFETIME BRANDS INC  
 LIQUIDITY SERVICES INC  
 LULULEMON ATHLETICA INC  
 NUTRISYSTEM INC  
 OFFICE DEPOT INC  
 OVERSTOCK.COM INC  
 PC CONNECTION INC  
 PCM INC  
 RLJ ENTERTAINMENT INC  
 STAPLES INC  
 US AUTO PARTS NETWORK INC  
 VITAMIN SHOPPE INC  
 WILLIAMS-SONOMA INC  
 WORLD WRESTLING ENTMT INC

**SIC 598**

AMERICAN POWER GROUP CORP  
 AMERICAS PARTNERS -LP  
 CRESTWOOD EQUITY PARTNERS LP  
 ENERGY TRANSFER PARTNERS -LP  
 FERRELLGAS PARTNERS -LP  
 HC2 HOLDINGS INC  
 NGL ENERGY PARTNERS LP  
 RENEWABLE ENERGY GROUP INC  
 STAR GAS PARTNERS -LP  
 SUBURBAN PROPANE PRTNRS -LP  
 UGI CORP  
 WGL HOLDINGS INC

**SIC 599**

1-800-FLOWERS.COM  
 FTD COMPANIES INC  
 KIRKLAND'S INC  
 L BRANDS INC  
 PERFUMANIA HOLDINGS INC  
 SALLY BEAUTY HOLDINGS INC  
 TANDY LEATHER FACTORY INC  
 TUCOWS INC  
 ULTA SALON COSMETCS & FRAG  
 WORLD WRESTLING ENTMT INC

**SIC 60**

1ST CAPITAL BANK  
 1ST CONSTITUTION BANCORP



Industry Risk Premia Company List (data through December 2016)

1ST SOURCE CORP	BOSTON PRIVATE FINL HOLDINGS	COMMUNITY TRUST BANCORP INC
ACCESS NATIONAL CORP	BRIDGE BANCORP INC	COMMUNITY WEST BANCSHARES
ACNB CORP	BROADWAY FINANCIAL CORP/DE	CONNECTONE BANCORP INC
ALERUS FINANCIAL CORP	BROOKLINE BANCORP INC	CROGHAN BANCSHARES INC
ALLEGHENY VALLEY BANCORP INC	BRYN MAWR BANK CORP	CSB BANCORP INC/OH
AMB FINANCIAL CORP	BSB BANCORP INC	CU BANCORP/CA
AMERICAN BUSINESS BANK/CA	C&F FINANCIAL CORP	CULLEN/FROST BANKERS INC
AMERICAN NATL BANKSHARES	CALIF FIRST NATIONAL BANCORP	CUSTOMERS BANCORP INC
AMERICAN RIVER BANKSHARES	CAMBRIDGE BANCORP	CVB FINANCIAL CORP
AMERICAN RIVIERA BANK	CAMDEN NATIONAL CORP	DCB FINANCIAL CORP
AMERIS BANCORP	CAPITAL BANK FINANCIAL CORP	DELANCO BANCORP INC
AMERISERV FINANCIAL INC/PA	CAPITAL CITY BK GROUP INC	DENMARK BANCSHARES INC
AMES NATIONAL CORP	CAPITAL ONE FINANCIAL CORP	DIME COMMUNITY BANCSHARES
ANCHOR BANCORP/WA	CAPITOL FEDERAL FINL INC	DIMECO INC
ARROW FINANCIAL CORP	CARDINAL FINANCIAL CORP	DISCOVER FINANCIAL SVCS INC
ASB BANCORP INC	CAROLINA BANK HOLDINGS INC	DNB FINANCIAL CORP
ASSOCIATED BANC-CORP	CAROLINA FINANCIAL CORP	EAGLE BANCORP INC/MD
ASTORIA FINANCIAL CORP	CAROLINA TRUST BANCSHARES	EAGLE BANCORP MONTANA INC
ATHENS BANCSHARES CORP	CARTER BANK & TRUST	EAGLE FINANCIAL SERVICES INC
ATLANTIC COAST FINANCIAL CP	CARVER BANCORP INC	EAST WEST BANCORP INC
AUBURN BANCORP INC	CASCADE BANCORP	EASTERN VA BANKSHARES INC
AUBURN NATIONAL BANCORP	CASS INFORMATION SYSTEMS INC	ELMIRA SVGS BANK ELMIRA/NY
AVIDBANK HOLDINGS INC	CATHAY GENERAL BANCORP	EMBASSY BANCORP INC
BAKER BOYER BANCORP	CB FINANCIAL SERVICES INC	EMCLAIRE FINANCIAL CORP
BANC OF CALIFORNIA INC	CENTERSTATE BANKS INC	EMPIRE BANCORP INC
BANCFIRST CORP/OK	CENTRAL FEDERAL CORP	ENTERPRISE BANCORP INC/MA
BANCORP INC	CENTRAL PACIFIC FINANCIAL CP	ENTERPRISE FINL SERVICES CP
BANCORP OF NEW JERSEY INC	CENTRAL VALLEY CMNTY BANCORP	ESSA BANCORP INC
BANCORPSOUTH INC	CENTRUE FINANCIAL CORP	EURONET WORLDWIDE INC
BANK FIRST NATIONAL CORP	CENTURY BANCORP INC/MA	EVANS BANCORP INC
BANK MUTUAL CORP	CHARTER FINANCIAL CORP/MD	EVERBANK FINANCIAL CORP
BANK OF AMERICA CORP	CHEMICAL FINANCIAL CORP	EVERI HOLDINGS INC
BANK OF COMMERCE HOLDINGS	CHEMUNG FINANCIAL CORP	EXCHANGE BK SANTA ROSA CALIF
BANK OF HAWAII CORP	CHESAPEAKE FINL SHARES INC	F & M BANK CORP
BANK OF MARIN BANCORP	CHOICEONE FINANCIAL SERVICES	F N B CORP/FL
BANK OF MCKENNEY	CIT GROUP INC	FARMERS & MERCHANTS BANCORP
BANK OF NEW YORK MELLON CORP	CITIGROUP INC	FARMERS & MERCHANTS BCP/OH
BANK OF THE JAMES FINANCIAL	CITIZENS & NORTHERN CORP	FARMERS CAPITAL BANK CORP
BANK OF THE OZARKS INC	CITIZENS BANCORP VA INC	FARMERS NATL BANC CORP/OH
BANK SOUTH CAROLINA CORP	CITIZENS COMMUNITY BANCORP	FAUQUIER BANKSHARES INC
BANKFINANCIAL CORP	CITIZENS FINANCIAL SVCS INC	FIDELITY D & D BANCORP INC
BANKGUAM HOLDING CO	CITIZENS FIRST CORP	FIDELITY SOUTHERN CORP
BANKUNITED INC	CITY HOLDING CO	FIFTH THIRD BANCORP
BANKWELL FINANCIAL GROUP INC	CIVISTA BANCSHARES INC	FINANCIAL INSTITUTIONS INC
BANNER CORP	CLIFTON BANCORP INC	FIRST ADVANTAGE BANCORP
BAR HARBOR BANKSHARES	CMS ENERGY CORP	FIRST BANCORP INC/ME
BAY BANCORP INC	CNB FINANCIAL CORP/PA	FIRST BANCORP INDIANA INC
BAY COMMERCIAL BANK	COBIZ FINANCIAL INC	FIRST BANCORP P R
BB&T CORP	CODORUS VALLEY BANCORP	FIRST BANCORP/NC
BBX CAPITAL CORP	COLONY BANCORP INC	FIRST BANCSHARES INC/MO
BCB BANCORP INC	COLUMBIA BANKING SYSTEM INC	FIRST BANCTRUST CORP
BEAR STATE FINANCIAL INC	COMERICA INC	FIRST BANK
BENCHMARK BANKSHARES INC	COMMERCE BANCSHARES INC	FIRST BANKERS TRUSTSHARES
BENEFICIAL BANCORP INC	COMMERCIAL BANCSHARES INC/OH	FIRST BUSEY CORP
BERKSHIRE HILLS BANCORP INC	COMMERCIAL NATL FINL CP/PA	FIRST BUSINESS FINL SRV INC
BFC FINANCIAL CORP -CL A	COMMUNITY BANCORP INC/VT	FIRST CAPITAL INC
BNC BANCORP	COMMUNITY BANK SYSTEM INC	FIRST CITIZENS BANCSH -CL A
BNCCORP INC	COMMUNITY BANKERS TRUST CORP	FIRST CMNTY BANCSHARES INC
BOFI HOLDING INC	COMMUNITY FINANCIAL CORP	FIRST CMNTY FINL PARTNERS
BOK FINANCIAL CORP	COMMUNITY SHORES BANK CORP	FIRST COMMONWLTH FINL CP/PA

Industry Risk Premia Company List (data through December 2016)

FIRST COMMUNITY CORP/SC	HERITAGE OAKS BANCORP	META FINANCIAL GROUP INC
FIRST CONNECTICUT BANCORP	HILLS BANCORPORATION	MID PENN BANCORP INC
FIRST DEFIANCE FINANCIAL CP	HILLTOP HOLDINGS INC	MIDDLEBURG FINANCIAL CORP
FIRST FED NOR MICH BANCORP	HINGHAM INSTN FOR SAVINGS	MIDDLEFIELD BANC CORP
FIRST FINANCIAL CORP/IN	HMN FINANCIAL INC	MIDSOUTH BANCORP INC
FIRST FINL BANCORP INC/OH	HOME BANCORP INC	MIDWESTONE FINANCIAL GROUP
FIRST FINL BANKSHARES INC	HOME BANCSHARES INC	MONEYGRAM INTERNATIONAL INC
FIRST GUARANTY BANCSHARES	HOME CITY FINANCIAL CORP	MSB FINANCIAL CORP
FIRST HORIZON NATIONAL CORP	HOME FEDERAL BANCORP INC/LA	MUTUALFIRST FINANCIAL INC
FIRST INTERNET BANCORP	HOME LOAN FINANCIAL CORP	MVB FINANCIAL CORP
FIRST INTERSTATE BANCSYSTEM	HOMESTREET INC	N B T BANCORP INC
FIRST KEYSTONE CORP	HOMETOWN BANKSHARES CORP	NASB FINANCIAL INC
FIRST LONG ISLAND CORP	HOMETRUST BANCSHARES INC	NATIONAL BANK HLDGS CORP
FIRST MERCHANTS CORP	HOPE BANCORP INC	NATIONAL BANKSHARES INC VA
FIRST MID ILL BANCSHARES INC	HOPFED BANCORP INC	NEW PEOPLES BANKSHARES INC
FIRST MIDWEST BANCORP INC	HORIZON BANCORP/IN	NEW YORK CMNTY BANCORP INC
FIRST NATIONAL BANK ALASKA	HUNTINGTON BANCSHARES	NICOLET BANKSHARES INC
FIRST NATIONAL CORP/VA	IBERIABANK CORP	NORTHEAST BANCORP/ME
FIRST NBC BANK HOLDING CO	IDAHO INDEPENDENT BK COEUR	NORTHEAST COMMUNITY BANCORP
FIRST NORTHN CMNTY BANCORP	IF BANCORP INC	NORTHEAST INDIANA BANCORP
FIRST REPUBLIC BANK	INDEPENDENT ALLIANCE BANKS	NORTHERN TRUST CORP
FIRST ROBINSON FINANCIAL CP	INDEPENDENT BANK CORP/MA	NORTHFIELD BANCORP INC
FIRST SAVINGS FINANCIAL GP	INDEPENDENT BANK CORP/MI	NORTHRIM BANCORP INC
FIRST SOUTH BANCORP INC/VA	INDEPENDENT BK GRP INC	NORTHWAY FINANCIAL INC
FIRST UNITED CORP	INTL BANCSHARES CORP	NORTHWEST BANCSHARES INC
FIRST US BANCSHARES INC	INVESTORS BANCORP INC	NORTHWEST IND BANCORP
FIRST WEST VIRGINIA BANCORP	IOWA FIRST BANCSHARES CORP	NORWOOD FINANCIAL CORP
FLAGSTAR BANCORP INC	JEFFERSONVILLE BANCORP	OAK RIDGE FINANCIAL SERVICES
FLUSHING FINANCIAL CORP	JOHN MARSHALL BANK	OCEANFIRST FINANCIAL CORP
FNB BANCORP CALIF	JPMORGAN CHASE & CO	OCWEN FINANCIAL CORP
FNBH BANCORP INC	KATAHDIN BANKSHARES CORP	OFG BANCORP
FNCB BANCORP INC	KEARNY FINANCIAL CORP	OHIO LEGACY CORP
FORESIGHT FINANCIAL GROUP	KENTUCKY BANCSHARES INC	OLD LINE BANCSHARES INC
FOUR OAKS FINCORP INC	KENTUCKY FIRST FEDERAL BNCRP	OLD NATIONAL BANCORP
FRANKLIN FINANCIAL SVCS CORP	KEYCORP	OLD SECOND BANCORP INC/IL
FRANKLIN FINL NETWORK INC	LAKE SHORE BANCORP INC	OPTIMUMBANK HOLDINGS INC
FREEDOM BANK OF VIRGINIA	LAKE SUNAPEE BANK GROUP	ORITANI FINANCIAL CORP
FS BANCORP INC	LAKELAND BANCORP INC	ORRSTOWN FINANCIAL SVCS INC
FSB BANCORP INC	LAKELAND FINANCIAL CORP	OTTAWA BANCORP INC
FULTON FINANCIAL CORP	LANDMARK BANCORP INC/KS	PACIFIC CITY FINANCIAL CORP
FVCBANKCORP INC	LCNB CORP	PACIFIC CONTINENTAL CORP
GEORGETOWN BANCORP INC	LEGACY TEX FINANCIAL GRP INC	PACIFIC MERCANTILE BANCORP
GERMAN AMERICAN BANCORP INC	LIBERTY BELL BANK	PACIFIC PREMIER BANCORP INC
GLACIER BANCORP INC	LITTLE BANK INC	PACWEST BANCORP
GLEN BURNIE BANCORP	LYONS BANCORP INC	PARK NATIONAL CORP
GREAT AMERICAN BANCORP INC	M & T BANK CORP	PARK STERLING CORP
GREAT SOUTHERN BANCORP	M&F BANCORP INC	PARKE BANCORP INC
GREENE COUNTY BANCORP INC	MACATAWA BANK CORP	PATHFINDER BANCORP INC
GUARANTY BANCORP	MACKINAC FINANCIAL CORP	PATRIOT NATIONAL BANCORP INC
GUARANTY FED BANCSHARES INC	MADISON COUNTY FINANCIAL INC	PAYMENT DATA SYSTEMS INC
HAMILTON BANCORP INC/MD	MAGYAR BANCORP INC	PB BANCORP INC
HANCOCK HOLDING CO	MAINSOURCE FINL GROUP INC	PEAPACK-GLADSTONE FINL CORP
HANMI FINANCIAL CORP	MALAGA FINANCIAL CORP	PENNS WOODS BANCORP INC
HARFORD BANK ABERDEEN/MD	MALVERN BANCORP INC	PEOPLES BANCORP INC/OH
HARLEYSVILLE SVGS FINL CORP	MASTERCARD INC	PEOPLES BANCORP NC INC
HAWAIIAN ELECTRIC INDS	MB FINANCIAL INC/MD	PEOPLES FINANCIAL CORP/MS
HEARTLAND BANCORP	MBT FINANCIAL CORP	PEOPLES FINANCIAL SERVICES
HEARTLAND FINANCIAL USA INC	MERCANTILE BANK CORP	PEOPLE'S UNITED FINL INC
HERITAGE COMMERCE CORP	MERCHANTS BANCSHARES INC/VT	PINNACLE BANCSHARES
HERITAGE FINANCIAL CORP	MERIDIAN BANCORP INC (MD)	PINNACLE FINL PARTNERS INC

PLUMAS BANCORP  
 PNC FINANCIAL SVCS GROUP INC  
 POAGE BANKSHARES INC  
 POPULAR INC  
 PORTER BANCORP INC  
 PREFERRED BANK LOS ANGELES  
 PREMIER FINANCIAL BANCORP  
 PRESIDIO BANK  
 PRIVATEBANCORP INC  
 PROSPERITY BANCSHARES INC  
 PROVIDENT FINANCIAL HOLDINGS  
 PROVIDENT FINANCIAL SVCS INC  
 PRUDENTIAL BANCORP INC  
 PSB HOLDINGS INC/WI  
 PUGET SOUND BANCORP INC  
 QCR HOLDINGS INC  
 QNB CORP  
 QUAIN T OAK BANCORP INC  
 REGIONS FINANCIAL CORP  
 RENASANT CORP  
 REPUBLIC BANCORP INC/KY  
 REPUBLIC FIRST BANCORP INC  
 RIVERVIEW BANCORP INC  
 ROYAL BANCSHARES/PA -CL A  
 S & T BANCORP INC  
 SALISBURY BANCORP INC  
 SANDY SPRING BANCORP INC  
 SB FINANCIAL GROUP INC  
 SEACOAST BANKING CORP/FL  
 SECURITY FEDERAL CORP  
 SELECT BANCORP INC  
 SEVERN BANCORP INC  
 SHORE BANCSHARES INC  
 SI FINANCIAL GROUP INC  
 SIERRA BANCORP/CA  
 SIGNATURE BANK/NY  
 SIMMONS FIRST NATL CP -CL A  
 SOMERSET TRUST HOLDING CO  
 SOUND FINANCIAL BANCORP INC  
 SOUTH STATE CORP  
 SOUTHEASTERN BANK FINL CORP  
 SOUTHERN BANC CO INC  
 SOUTHERN FIRST BANKSHARES  
 SOUTHERN MISSOURI BANCORP INC  
 SOUTHERN NATIONAL BANCORP VA  
 SOUTHSIDE BANCSHARES INC  
 SOUTHWEST BANCORP INC  
 SOUTHWEST GEORGIA FINL CORP  
 STANDARD FINANCIAL CORP  
 STATE BANK FINANCIAL CORP  
 STATE STREET CORP  
 STEEL PARTNERS HOLDINGS LP  
 STERLING BANCORP  
 STOCK YARDS BANCORP INC  
 STONEGATE BANK/FL  
 STURGIS BANCORP INC  
 SUFFOLK BANCORP  
 SUMMIT FINANCIAL GROUP INC  
 SUMMIT STATE BANK  
 SUN BANCORP INC/NJ

SUNSHINE FINANCIAL INC  
 SUNTRUST BANKS INC  
 SUSSEX BANCORP  
 SVB FINANCIAL GROUP  
 SYNOVUS FINANCIAL CORP  
 TCF FINANCIAL CORP  
 TERRITORIAL BANCORP INC  
 TEXAS CAPITAL BANCSHARES INC  
 TFS FINANCIAL CORP  
 TIMBERLAND BANCORP INC  
 TOMPKINS FINANCIAL CORP  
 TOWN & COUNTRY FINANCIAL CP  
 TOWNEBANK  
 TRI CITY BANKSHARES CORP  
 TRICO BANCSHARES  
 TRISTATE CAPITAL HLDGS INC  
 TRUSTCO BANK CORP/NY  
 TRUSTMARK CORP  
 TWO RIVER BANCORP  
 U S BANCORP  
 UMB FINANCIAL CORP  
 UMPQUA HOLDINGS CORP  
 UNION BANKSHARES CORP  
 UNION BANKSHARES INC  
 UNITED BANCORP INC/OH  
 UNITED BANCSHARES INC/OH  
 UNITED BANKSHARES INC/WV  
 UNITED COMMUNITY BANCORP  
 UNITED COMMUNITY BANKS INC  
 UNITED COMMUNITY FINL CORP  
 UNITED FINANCIAL BANCORP INC  
 UNITED SECURITY BANCSHARES CA  
 UNITY BANCORP INC  
 UNIVEST CORP OF PENNSYLVANIA  
 VALLEY COMMERCE BANCORP  
 VALLEY NATIONAL BANCORP  
 VILLAGE BANK AND TRUST FINL  
 VIRGINIA NATIONAL BANKSHARES  
 VISA INC  
 VSB BANCORP INC/NY  
 WASHINGTON FEDERAL INC  
 WASHINGTON TR BANCORP INC  
 WASHINGTONFIRST BANKSHARES  
 WATERSTONE FINANCIAL INC  
 WAYNE SAVINGS BANCSHARES INC  
 WEBSTER FINANCIAL CORP  
 WELLESLEY BANCORP INC  
 WELLS FARGO & CO  
 WELLS FINANCIAL CORP  
 WESBANCO INC  
 WEST BANCORPORATION INC  
 WEST END INDIANA BANCSHARES  
 WESTAMERICA BANCORPORATION  
 WESTERN ALLIANCE BANCORP  
 WESTERN NEW ENG BANCORP INC  
 WESTERN UNION CO  
 WEX INC  
 WILLIAM PENN BANCORP INC  
 WINTRUST FINANCIAL CORP  
 WOLVERINE BANCORP INC

WSFS FINANCIAL CORP  
 WVS FINANCIAL CORP  
 XENITH BANKSHARES INC  
 ZIONS BANCORPORATION

**SIC 602**

1ST CAPITAL BANK  
 1ST CONSTITUTION BANCORP  
 1ST SOURCE CORP  
 ACNB CORP  
 ALERUS FINANCIAL CORP  
 ALLEGHENY VALLEY BANCORP INC  
 AMB FINANCIAL CORP  
 AMERICAN BUSINESS BANK/CA  
 AMERICAN NATL BANKSHARES  
 AMERICAN RIVER BANKSHARES  
 AMERICAN RIVIERA BANK  
 AMERIS BANCORP  
 AMERISERV FINANCIAL INC/PA  
 AMES NATIONAL CORP  
 ARROW FINANCIAL CORP  
 ASSOCIATED BANC-CORP  
 ATHENS BANCSHARES CORP  
 AUBURN NATIONAL BANCORP  
 AVIDBANK HOLDINGS INC  
 BAKER BOYER BANCORP  
 BANCFIRST CORP/OK  
 BANCORP INC  
 BANCORP OF NEW JERSEY INC  
 BANCORPSOUTH INC  
 BANK FIRST NATIONAL CORP  
 BANK OF AMERICA CORP  
 BANK OF COMMERCE HOLDINGS  
 BANK OF HAWAII CORP  
 BANK OF MARIN BANCORP  
 BANK OF MCKENNEY  
 BANK OF NEW YORK MELLON CORP  
 BANK OF THE JAMES FINANCIAL  
 BANK OF THE OZARKS INC  
 BANK SOUTH CAROLINA CORP  
 BANKGUAM HOLDING CO  
 BANKUNITED INC  
 BANKWELL FINANCIAL GROUP INC  
 BANNER CORP  
 BAR HARBOR BANKSHARES  
 BAY COMMERCIAL BANK  
 BB&T CORP  
 BENCHMARK BANKSHARES INC  
 BERKSHIRE HILLS BANCORP INC  
 BNC BANCORP  
 BNCCORP INC  
 BOK FINANCIAL CORP  
 BOSTON PRIVATE FINL HOLDINGS  
 BRIDGE BANCORP INC  
 BRYN MAWR BANK CORP  
 C&F FINANCIAL CORP  
 CALIF FIRST NATIONAL BANCORP  
 CAMBRIDGE BANCORP  
 CAMDEN NATIONAL CORP

Industry Risk Premia Company List (data through December 2016)

CAPITAL BANK FINANCIAL CORP	EASTERN VA BANKSHARES INC	FULTON FINANCIAL CORP
CAPITAL CITY BK GROUP INC	EMBASSY BANCORP INC	FVCBANKCORP INC
CAPITAL ONE FINANCIAL CORP	EMCLAIRE FINANCIAL CORP	GERMAN AMERICAN BANCORP INC
CARDINAL FINANCIAL CORP	EMPIRE BANCORP INC	GLACIER BANCORP INC
CAROLINA BANK HOLDINGS INC	ENTERPRISE BANCORP INC/MA	GLEN BURNIE BANCORP
CAROLINA FINANCIAL CORP	ENTERPRISE FINL SERVICES CP	GREAT SOUTHERN BANCORP
CAROLINA TRUST BANCSHARES	EVANS BANCORP INC	GUARANTY BANCORP
CARTER BANK & TRUST	EXCHANGE BK SANTA ROSA CALIF	GUARANTY FED BANCSHARES INC
CASCADE BANCORP	F & M BANK CORP	HANCOCK HOLDING CO
CASS INFORMATION SYSTEMS INC	F N B CORP/FL	HANMI FINANCIAL CORP
CATHAY GENERAL BANCORP	FARMERS & MERCHANTS BANCORP	HARFORD BANK ABERDEEN/MD
CB FINANCIAL SERVICES INC	FARMERS CAPITAL BANK CORP	HEARTLAND BANCCORP
CENTERSTATE BANKS INC	FARMERS NATL BANC CORP/OH	HEARTLAND FINANCIAL USA INC
CENTRAL PACIFIC FINANCIAL CP	FAUQUIER BANKSHARES INC	HERITAGE COMMERCE CORP
CENTRAL VALLEY CMNTY BANCORP	FIDELITY D & D BANCORP INC	HERITAGE FINANCIAL CORP
CENTRUE FINANCIAL CORP	FIDELITY SOUTHERN CORP	HERITAGE OAKS BANCORP
CENTURY BANCORP INC/MA	FIFTH THIRD BANCORP	HILLS BANCORPORATION
CHEMICAL FINANCIAL CORP	FINANCIAL INSTITUTIONS INC	HILLTOP HOLDINGS INC
CHEMUNG FINANCIAL CORP	FIRST BANCORP INC/ME	HOME BANCSHARES INC
CHESAPEAKE FINL SHARES INC	FIRST BANCORP INDIANA INC	HOMETOWN BANKSHARES CORP
CHOICEONE FINANCIAL SERVICES	FIRST BANCORP P R	HOMETRUST BANCSHARES INC
CIT GROUP INC	FIRST BANCORP/NC	HOPE BANCORP INC
CITIGROUP INC	FIRST BANK	HORIZON BANCORP/IN
CITIZENS & NORTHERN CORP	FIRST BANKERS TRUSTSHARES	HUNTINGTON BANCSHARES
CITIZENS BANCORP VA INC	FIRST BUSEY CORP	IBERIABANK CORP
CITIZENS FINANCIAL SVCS INC	FIRST BUSINESS FINL SRV INC	IDAHO INDEPENDENT BK COEUR
CITIZENS FIRST CORP	FIRST CITIZENS BANCSH -CL A	INDEPENDENT ALLIANCE BANKS
CITY HOLDING CO	FIRST CMNTY BANCSHARES INC	INDEPENDENT BANK CORP/MA
CIVISTA BANCSHARES INC	FIRST CMNTY FINL PARTNERS	INDEPENDENT BANK CORP/MI
CMS ENERGY CORP	FIRST COMMONWLTH FINL CP/PA	INDEPENDENT BK GRP INC
CNB FINANCIAL CORP/PA	FIRST COMMUNITY CORP/SC	INTL BANCSHARES CORP
COBIZ FINANCIAL INC	FIRST FINANCIAL CORP/IN	IOWA FIRST BANCSHARES CORP
CODORUS VALLEY BANCORP	FIRST FINL BANCORP INC/OH	JEFFERSONVILLE BANCORP
COLONY BANCORP INC	FIRST FINL BANKSHARES INC	JOHN MARSHALL BANK
COLUMBIA BANKING SYSTEM INC	FIRST GUARANTY BANCSHARES	JPMORGAN CHASE & CO
COMERICA INC	FIRST HORIZON NATIONAL CORP	KATAHDIN BANKSHARES CORP
COMMERCE BANCSHARES INC	FIRST INTERNET BANCORP	KENTUCKY BANCSHARES INC
COMMERCIAL BANCSHARES INC/OH	FIRST INTERSTATE BANCSYSTEM	KEYCORP
COMMERCIAL NATL FINL CP/PA	FIRST KEYSTONE CORP	LAKELAND BANCORP INC
COMMUNITY BANCORP INC/VT	FIRST LONG ISLAND CORP	LAKELAND FINANCIAL CORP
COMMUNITY BANK SYSTEM INC	FIRST MERCHANTS CORP	LANDMARK BANCORP INC/KS
COMMUNITY BANKERS TRUST CORP	FIRST MID ILL BANCSHARES INC	LCNB CORP
COMMUNITY FINANCIAL CORP	FIRST MIDWEST BANCORP INC	LEGACY TEX FINANCIAL GRP INC
COMMUNITY SHORES BANK CORP	FIRST NATIONAL BANK ALASKA	LIBERTY BELL BANK
COMMUNITY TRUST BANCORP INC	FIRST NATIONAL CORP/VA	LITTLE BANK INC
COMMUNITY WEST BANCSHARES	FIRST NBC BANK HOLDING CO	LYONS BANCORP INC
CONNECTONE BANCORP INC	FIRST NORTHN CMNTY BANCORP	M & T BANK CORP
CROGHAN BANCSHARES INC	FIRST REPUBLIC BANK	M&F BANCORP INC
CSB BANCORP INC/OH	FIRST SOUTH BANCORP INC/VA	MACATAWA BANK CORP
CU BANCORP/CA	FIRST UNITED CORP	MACKINAC FINANCIAL CORP
CULLEN/FROST BANKERS INC	FIRST US BANCSHARES INC	MAINSOURCE FINL GROUP INC
CUSTOMERS BANCORP INC	FIRST WEST VIRGINIA BANCORP	MB FINANCIAL INC/MD
CVB FINANCIAL CORP	FNB BANCORP CALIF	MERCANTILE BANK CORP
DCB FINANCIAL CORP	FNBH BANCORP INC	MERCHANTS BANCSHARES INC/VT
DENMARK BANCSHARES INC	FNCB BANCORP INC	MID PENN BANCORP INC
DIMECO INC	FORESIGHT FINANCIAL GROUP	MIDDLEBURG FINANCIAL CORP
DNB FINANCIAL CORP	FOUR OAKS FINCORP INC	MIDDLEFIELD BANC CORP
EAGLE BANCORP INC/MD	FRANKLIN FINANCIAL SVCS CORP	MIDSOUTH BANCORP INC
EAGLE FINANCIAL SERVICES INC	FRANKLIN FINL NETWORK INC	MIDWESTONE FINANCIAL GROUP
EAST WEST BANCORP INC	FREEDOM BANK OF VIRGINIA	MVB FINANCIAL CORP

N B T BANCORP INC  
 NATIONAL BANK HLDGS CORP  
 NATIONAL BANKSHARES INC VA  
 NEW PEOPLES BANKSHARES INC  
 NICOLET BANKSHARES INC  
 NORTHEAST BANCORP/ME  
 NORTHERN TRUST CORP  
 NORTHRIM BANCORP INC  
 NORTHWAY FINANCIAL INC  
 NORWOOD FINANCIAL CORP  
 OAK RIDGE FINANCIAL SERVICES  
 OFG BANCORP  
 OHIO LEGACY CORP  
 OLD LINE BANCSHARES INC  
 OLD NATIONAL BANCORP  
 OLD SECOND BANCORP INC/IL  
 OPTIMUMBANK HOLDINGS INC  
 ORRSTOWN FINANCIAL SVCS INC  
 PACIFIC CITY FINANCIAL CORP  
 PACIFIC CONTINENTAL CORP  
 PACIFIC MERCANTILE BANCORP  
 PACIFIC PREMIER BANCORP INC  
 PACWEST BANCORP  
 PARK NATIONAL CORP  
 PARK STERLING CORP  
 PARKE BANCORP INC  
 PATRIOT NATIONAL BANCORP INC  
 PEAPACK-GLADSTONE FINL CORP  
 PENNS WOODS BANCORP INC  
 PEOPLES BANCORP INC/OH  
 PEOPLES BANCORP NC INC  
 PEOPLES FINANCIAL CORP/MS  
 PEOPLES FINANCIAL SERVICES  
 PINNACLE BANCSHARES  
 PINNACLE FINL PARTNERS INC  
 PLUMAS BANCORP  
 PNC FINANCIAL SVCS GROUP INC  
 POPULAR INC  
 PORTER BANCORP INC  
 PREFERRED BANK LOS ANGELES  
 PREMIER FINANCIAL BANCORP  
 PRESIDIO BANK  
 PRIVATEBANCORP INC  
 PROSPERITY BANCSHARES INC  
 PSB HOLDINGS INC/WI  
 PUGET SOUND BANCORP INC  
 QCR HOLDINGS INC  
 QNB CORP  
 REGIONS FINANCIAL CORP  
 RENASANT CORP  
 REPUBLIC BANCORP INC/KY  
 REPUBLIC FIRST BANCORP INC  
 ROYAL BANCSHARES/PA -CL A  
 S & T BANCORP INC  
 SALISBURY BANCORP INC  
 SANDY SPRING BANCORP INC  
 SB FINANCIAL GROUP INC  
 SEACOAST BANKING CORP/FL  
 SECURITY FEDERAL CORP  
 SELECT BANCORP INC

SHORE BANCSHARES INC  
 SIERRA BANCORP/CA  
 SIGNATURE BANK/NY  
 SIMMONS FIRST NATL CP -CL A  
 SOMERSET TRUST HOLDING CO  
 SOUTH STATE CORP  
 SOUTHEASTERN BANK FINL CORP  
 SOUTHERN FIRST BANKSHARES  
 SOUTHERN NATIONAL BANCORP VA  
 SOUTHSIDE BANCSHARES INC  
 SOUTHWEST BANCORP INC  
 SOUTHWEST GEORGIA FINL CORP  
 STATE BANK FINANCIAL CORP  
 STATE STREET CORP  
 STEEL PARTNERS HOLDINGS LP  
 STOCK YARDS BANCORP INC  
 STONEGATE BANK/FL  
 SUFFOLK BANCORP  
 SUMMIT FINANCIAL GROUP INC  
 SUMMIT STATE BANK  
 SUN BANCORP INC/NJ  
 SUNTRUST BANKS INC  
 SUSSEX BANCORP  
 SVB FINANCIAL GROUP  
 SYNOVUS FINANCIAL CORP  
 TCF FINANCIAL CORP  
 TEXAS CAPITAL BANCSHARES INC  
 TOMPKINS FINANCIAL CORP  
 TOWN & COUNTRY FINANCIAL CP  
 TOWNEBANK  
 TRI CITY BANKSHARES CORP  
 TRICO BANCSHARES  
 TRISTATE CAPITAL HLDGS INC  
 TRUSTMARK CORP  
 TWO RIVER BANCORP  
 U S BANCORP  
 UMB FINANCIAL CORP  
 UMPQUA HOLDINGS CORP  
 UNION BANKSHARES CORP  
 UNION BANKSHARES INC  
 UNITED BANCORP INC/OH  
 UNITED BANCSHARES INC/OH  
 UNITED BANKSHARES INC/WV  
 UNITED COMMUNITY BANKS INC  
 UNITED SECURITY BANCSHARES CA  
 UNITY BANCORP INC  
 UNIVEST CORP OF PENNSYLVANIA  
 VALLEY COMMERCE BANCORP  
 VALLEY NATIONAL BANCORP  
 VILLAGE BANK AND TRUST FINL  
 VIRGINIA NATIONAL BANKSHARES  
 VSB BANCORP INC/NY  
 WASHINGTON FEDERAL INC  
 WASHINGTON TR BANCORP INC  
 WASHINGTONFIRST BANKSHARES  
 WEBSTER FINANCIAL CORP  
 WELLESLEY BANCORP INC  
 WELLS FARGO & CO  
 WELLS FINANCIAL CORP  
 WESBANCO INC

WEST BANCORPORATION INC  
 WESTAMERICA BANCORPORATION  
 WESTERN ALLIANCE BANCORP  
 WINTRUST FINANCIAL CORP  
 XENITH BANKSHARES INC  
 ZIONS BANCORPORATION

**SIC 603**

ACCESS NATIONAL CORP  
 ANCHOR BANCORP/WA  
 ASB BANCORP INC  
 ASTORIA FINANCIAL CORP  
 ATLANTIC COAST FINANCIAL CP  
 AUBURN BANCORP INC  
 BANC OF CALIFORNIA INC  
 BANK MUTUAL CORP  
 BANKFINANCIAL CORP  
 BAY BANCORP INC  
 BBX CAPITAL CORP  
 BCB BANCORP INC  
 BEAR STATE FINANCIAL INC  
 BENEFICIAL BANCORP INC  
 BFC FINANCIAL CORP -CL A  
 BOFI HOLDING INC  
 BROADWAY FINANCIAL CORP/DE  
 BROOKLINE BANCORP INC  
 BSB BANCORP INC  
 CAPITOL FEDERAL FINL INC  
 CARVER BANCORP INC  
 CENTRAL FEDERAL CORP  
 CHARTER FINANCIAL CORP/MD  
 CITIZENS COMMUNITY BANCORP  
 CLIFTON BANCORP INC  
 DELANCO BANCORP INC  
 DIME COMMUNITY BANCSHARES  
 EAGLE BANCORP MONTANA INC  
 ELMIRA SVGS BANK ELMIRA/NY  
 ESSA BANCORP INC  
 EVERBANK FINANCIAL CORP  
 FARMERS & MERCHANTS BCP/OH  
 FIRST ADVANTAGE BANCORP  
 FIRST BANCSHARES INC/MO  
 FIRST BANCTRUST CORP  
 FIRST CAPITAL INC  
 FIRST CONNECTICUT BANCORP  
 FIRST DEFIANCE FINANCIAL CP  
 FIRST FED NOR MICH BANCORP  
 FIRST ROBINSON FINANCIAL CP  
 FIRST SAVINGS FINANCIAL GP  
 FLAGSTAR BANCORP INC  
 FLUSHING FINANCIAL CORP  
 FS BANCORP INC  
 FSB BANCORP INC  
 GEORGETOWN BANCORP INC  
 GREAT AMERICAN BANCORP INC  
 GREENE COUNTY BANCORP INC  
 HAMILTON BANCORP INC/MD  
 HARLEYSVILLE SVGS FINL CORP  
 HAWAIIAN ELECTRIC INDS

HINGHAM INSTN FOR SAVINGS  
 HMN FINANCIAL INC  
 HOME BANCORP INC  
 HOME CITY FINANCIAL CORP  
 HOME FEDERAL BANCORP INC/LA  
 HOME LOAN FINANCIAL CORP  
 HOMESTREET INC  
 HOPFED BANCORP INC  
 IF BANCORP INC  
 INVESTORS BANCORP INC  
 KEARNY FINANCIAL CORP  
 KENTUCKY FIRST FEDERAL BNCRP  
 LAKE SHORE BANCORP INC  
 LAKE SUNAPEE BANK GROUP  
 MADISON COUNTY FINANCIAL INC  
 MAGYAR BANCORP INC  
 MALAGA FINANCIAL CORP  
 MALVERN BANCORP INC  
 MBT FINANCIAL CORP  
 MERIDIAN BANCORP INC (MD)  
 META FINANCIAL GROUP INC  
 MSB FINANCIAL CORP  
 MUTUALFIRST FINANCIAL INC  
 NASB FINANCIAL INC  
 NEW YORK CMNTY BANCORP INC  
 NORTHEAST COMMUNITY BANCORP  
 NORTHEAST INDIANA BANCORP  
 NORTHFIELD BANCORP INC  
 NORTHWEST BANCSHARES INC  
 NORTHWEST IND BANCORP  
 OCEANFIRST FINANCIAL CORP  
 OCWEN FINANCIAL CORP  
 ORITANI FINANCIAL CORP  
 OTTAWA BANCORP INC  
 PATHFINDER BANCORP INC  
 PB BANCORP INC  
 PEOPLE'S UNITED FINL INC  
 POAGE BANKSHARES INC  
 PROVIDENT FINANCIAL HOLDINGS  
 PROVIDENT FINANCIAL SVCS INC  
 PRUDENTIAL BANCORP INC  
 QUAIN T OAK BANCORP INC  
 RIVERVIEW BANCORP INC  
 SEVERN BANCORP INC  
 SI FINANCIAL GROUP INC  
 SOUND FINANCIAL BANCORP INC  
 SOUTHERN BANC CO INC  
 SOUTHERN MISSOURI BANCORP INC  
 STANDARD FINANCIAL CORP  
 STERLING BANCORP  
 STURGIS BANCORP INC  
 SUNSHINE FINANCIAL INC  
 TERRITORIAL BANCORP INC  
 TFS FINANCIAL CORP  
 TIMBERLAND BANCORP INC  
 TRUSTCO BANK CORP/NY  
 UNITED COMMUNITY BANCORP  
 UNITED COMMUNITY FINL CORP  
 UNITED FINANCIAL BANCORP INC  
 WATERSTONE FINANCIAL INC

WAYNE SAVINGS BANCSHARES INC  
 WEST END INDIANA BANCSHARES  
 WESTERN NEW ENG BANCORP INC  
 WILLIAM PENN BANCORP INC  
 WOLVERINE BANCORP INC  
 WSFS FINANCIAL CORP  
 WVS FINANCIAL CORP

**SIC 6035**

ACCESS NATIONAL CORP  
 ASTORIA FINANCIAL CORP  
 ATLANTIC COAST FINANCIAL CP  
 AUBURN BANCORP INC  
 BANC OF CALIFORNIA INC  
 BANK MUTUAL CORP  
 BAY BANCORP INC  
 BBX CAPITAL CORP  
 BCB BANCORP INC  
 BEAR STATE FINANCIAL INC  
 BENEFICIAL BANCORP INC  
 BFC FINANCIAL CORP -CL A  
 BOFI HOLDING INC  
 BROADWAY FINANCIAL CORP/DE  
 BROOKLINE BANCORP INC  
 BSB BANCORP INC  
 CAPITOL FEDERAL FINL INC  
 CARVER BANCORP INC  
 CENTRAL FEDERAL CORP  
 CHARTER FINANCIAL CORP/MD  
 CITIZENS COMMUNITY BANCORP  
 CLIFTON BANCORP INC  
 DELANCO BANCORP INC  
 DIME COMMUNITY BANCSHARES  
 EAGLE BANCORP MONTANA INC  
 ELMIRA SVGS BANK ELMIRA/NY  
 EVERBANK FINANCIAL CORP  
 FARMERS & MERCHANTS BCP/OH  
 FIRST ADVANTAGE BANCORP  
 FIRST CAPITAL INC  
 FIRST DEFIANCE FINANCIAL CP  
 FIRST FED NOR MICH BANCORP  
 FIRST ROBINSON FINANCIAL CP  
 FIRST SAVINGS FINANCIAL GP  
 FLAGSTAR BANCORP INC  
 FLUSHING FINANCIAL CORP  
 GEORGETOWN BANCORP INC  
 GREAT AMERICAN BANCORP INC  
 GREENE COUNTY BANCORP INC  
 HAMILTON BANCORP INC/MD  
 HAWAIIAN ELECTRIC INDS  
 HMN FINANCIAL INC  
 HOME BANCORP INC  
 HOME CITY FINANCIAL CORP  
 HOME FEDERAL BANCORP INC/LA  
 HOPFED BANCORP INC  
 IF BANCORP INC  
 KEARNY FINANCIAL CORP  
 KENTUCKY FIRST FEDERAL BNCRP  
 LAKE SHORE BANCORP INC

LAKE SUNAPEE BANK GROUP  
 MADISON COUNTY FINANCIAL INC  
 MAGYAR BANCORP INC  
 MALAGA FINANCIAL CORP  
 MALVERN BANCORP INC  
 META FINANCIAL GROUP INC  
 MSB FINANCIAL CORP  
 MUTUALFIRST FINANCIAL INC  
 NASB FINANCIAL INC  
 NORTHEAST COMMUNITY BANCORP  
 NORTHEAST INDIANA BANCORP  
 NORTHFIELD BANCORP INC  
 NORTHWEST BANCSHARES INC  
 NORTHWEST IND BANCORP  
 OCEANFIRST FINANCIAL CORP  
 OCWEN FINANCIAL CORP  
 ORITANI FINANCIAL CORP  
 OTTAWA BANCORP INC  
 PATHFINDER BANCORP INC  
 PB BANCORP INC  
 POAGE BANKSHARES INC  
 PROVIDENT FINANCIAL HOLDINGS  
 QUAIN T OAK BANCORP INC  
 RIVERVIEW BANCORP INC  
 SEVERN BANCORP INC  
 SI FINANCIAL GROUP INC  
 SOUND FINANCIAL BANCORP INC  
 SOUTHERN BANC CO INC  
 STERLING BANCORP  
 SUNSHINE FINANCIAL INC  
 TERRITORIAL BANCORP INC  
 TFS FINANCIAL CORP  
 TRUSTCO BANK CORP/NY  
 UNITED COMMUNITY BANCORP  
 WATERSTONE FINANCIAL INC  
 WESTERN NEW ENG BANCORP INC  
 WILLIAM PENN BANCORP INC  
 WOLVERINE BANCORP INC  
 WSFS FINANCIAL CORP

**SIC 6036**

ANCHOR BANCORP/WA  
 ASB BANCORP INC  
 BANKFINANCIAL CORP  
 ESSA BANCORP INC  
 FIRST BANCSHARES INC/MO  
 FIRST BANCTRUST CORP  
 FIRST CONNECTICUT BANCORP  
 FS BANCORP INC  
 FSB BANCORP INC  
 HARLEYSVILLE SVGS FINL CORP  
 HINGHAM INSTN FOR SAVINGS  
 HOME LOAN FINANCIAL CORP  
 HOMESTREET INC  
 INVESTORS BANCORP INC  
 MBT FINANCIAL CORP  
 MERIDIAN BANCORP INC (MD)  
 NEW YORK CMNTY BANCORP INC  
 PEOPLE'S UNITED FINL INC

PROVIDENT FINANCIAL SVCS INC  
 PRUDENTIAL BANCORP INC  
 SOUTHERN MISSOURI BANCP INC  
 STANDARD FINANCIAL CORP  
 STURGIS BANCORP INC  
 TIMBERLAND BANCORP INC  
 UNITED COMMUNITY FINL CORP  
 UNITED FINANCIAL BANCORP INC  
 WAYNE SAVINGS BANCSHARES INC  
 WEST END INDIANA BANCSHARES  
 WVS FINANCIAL CORP

IMPAC MORTGAGE HOLDINGS INC  
 INTL BUSINESS MACHINES CORP  
 J.G. WENTWORTH CO  
 KAR AUCTION SERVICES INC  
 KB HOME  
 LENDINGTREE INC  
 LENNAR CORP  
 M/I HOMES INC  
 MARLIN BUSINESS SERVICES INC  
 MDC HOLDINGS INC  
 MERITAGE HOMES CORP  
 NATIONSTAR MORTGAGE HOLDINGS  
 NAVIENT CORP  
 NAVISTAR INTERNATIONAL CORP  
 NELNET INC  
 NEWSTAR FINANCIAL INC  
 NORDSTROM INC  
 NVR INC  
 ONEMAIN HOLDINGS INC  
 OPPENHEIMER HOLDINGS INC  
 PACCAR INC  
 PENNYMAC FINANCIAL SERVICES  
 PHH CORP  
 PRA GROUP INC  
 PRIMERICA INC  
 PULTEGROUP INC  
 RAYMOND JAMES FINANCIAL CORP  
 REDWOOD TRUST INC  
 REGIONAL MANAGEMENT CORP  
 SNAP-ON INC  
 SOTHEBY'S  
 STEWART INFORMATION SERVICES  
 STONEGATE MORTGAGE CORP  
 SUNDANCE STRATEGIES INC  
 TAYLOR MORRISON HOME CORP  
 TEXTRON INC  
 WALKER & DUNLOP INC  
 WALTER INVESTMENT MGMT CORP  
 WORLD ACCEPTANCE CORP/DE

SNAP-ON INC  
 SOTHEBY'S  
 WORLD ACCEPTANCE CORP/DE

**SIC 61**

AARON'S INC  
 AIR T INC  
 ALLIANCE DATA SYSTEMS CORP  
 ALTRIA GROUP INC  
 AMERICAN EXPRESS CO  
 APOLLO GLOBAL MANAGEMENT LLC  
 ARES COMMERCIAL REAL ESTATE  
 ASTA FUNDING INC  
 ATLANTICUS HOLDINGS CORP  
 BOEING CO  
 CABELAS INC  
 CALATLANTIC GROUP INC  
 CALIF FIRST NATIONAL BANCORP  
 CAPITAL ONE FINANCIAL CORP  
 CARMAX INC  
 CATERPILLAR INC  
 CATO CORP -CL A  
 CAVCO INDUSTRIES INC  
 CHINA AUTO LOGISTICS INC  
 CINCINNATI FINANCIAL CORP  
 CIT GROUP INC  
 CONN'S INC  
 CONSUMER CAPITAL GROUP INC  
 CONSUMER PORTFOLIO SVCS INC  
 CREDIT ACCEPTANCE CORP  
 D R HORTON INC  
 DEERE & CO  
 DINEEQUITY INC  
 DISCOVER FINANCIAL SVCS INC  
 EMERGENT CAPITAL INC  
 ENCORE CAPITAL GROUP INC  
 EPLUS INC  
 EZCORP INC -CL A  
 FANNIE MAE  
 FEDERAL AGRICULTURE MTG CP  
 FEDERAL HOME LOAN MORTG CP  
 FIDELITY NATL FINL FNF GROUP  
 FLEETCOR TECHNOLOGIES INC  
 FORD MOTOR CO  
 GATX CORP  
 GENERAL ELECTRIC CO  
 GENERAL MOTORS CO  
 HARLEY-DAVIDSON INC  
 HFF INC  
 HILLTOP HOLDINGS INC  
 HRG GROUP INC

**SIC 614**

AMERICAN EXPRESS CO  
 ATLANTICUS HOLDINGS CORP  
 CABELAS INC  
 CAPITAL ONE FINANCIAL CORP  
 CARMAX INC  
 CATO CORP -CL A  
 CONN'S INC  
 CONSUMER CAPITAL GROUP INC  
 CREDIT ACCEPTANCE CORP  
 DISCOVER FINANCIAL SVCS INC  
 EZCORP INC -CL A  
 GENERAL MOTORS CO  
 NAVIENT CORP  
 NELNET INC  
 NORDSTROM INC  
 ONEMAIN HOLDINGS INC  
 RAYMOND JAMES FINANCIAL CORP  
 REGIONAL MANAGEMENT CORP

**SIC 615**

AARON'S INC  
 AIR T INC  
 ALLIANCE DATA SYSTEMS CORP  
 ALTRIA GROUP INC  
 ASTA FUNDING INC  
 BOEING CO  
 CALIF FIRST NATIONAL BANCORP  
 CATERPILLAR INC  
 CHINA AUTO LOGISTICS INC  
 CINCINNATI FINANCIAL CORP  
 CONSUMER PORTFOLIO SVCS INC  
 DEERE & CO  
 DINEEQUITY INC  
 EMERGENT CAPITAL INC  
 ENCORE CAPITAL GROUP INC  
 FLEETCOR TECHNOLOGIES INC  
 FORD MOTOR CO  
 GENERAL ELECTRIC CO  
 HARLEY-DAVIDSON INC  
 HRG GROUP INC  
 INTL BUSINESS MACHINES CORP  
 J.G. WENTWORTH CO  
 KAR AUCTION SERVICES INC  
 NAVISTAR INTERNATIONAL CORP  
 NEWSTAR FINANCIAL INC  
 PACCAR INC  
 PRA GROUP INC  
 SUNDANCE STRATEGIES INC  
 TEXTRON INC

**SIC 6153**

AARON'S INC  
 ALLIANCE DATA SYSTEMS CORP  
 ASTA FUNDING INC  
 CHINA AUTO LOGISTICS INC  
 CINCINNATI FINANCIAL CORP  
 DEERE & CO  
 ENCORE CAPITAL GROUP INC  
 FLEETCOR TECHNOLOGIES INC  
 FORD MOTOR CO  
 HARLEY-DAVIDSON INC  
 HRG GROUP INC  
 J.G. WENTWORTH CO  
 KAR AUCTION SERVICES INC  
 NAVISTAR INTERNATIONAL CORP  
 PACCAR INC  
 PRA GROUP INC  
 SUNDANCE STRATEGIES INC

**SIC 6159**

AARON'S INC  
 AIR T INC  
 ALTRIA GROUP INC  
 BOEING CO

Industry Risk Premia Company List (data through December 2016)

CALIF FIRST NATIONAL BANCORP  
 CATERPILLAR INC  
 CONSUMER PORTFOLIO SVCS INC  
 DINEEQUITY INC  
 EMERGENT CAPITAL INC  
 GENERAL ELECTRIC CO  
 INTL BUSINESS MACHINES CORP  
 NEWSTAR FINANCIAL INC  
 TEXTRON INC

OPPENHEIMER HOLDINGS INC  
 PENNYMAC FINANCIAL SERVICES  
 PHH CORP  
 PULTEGROUP INC  
 REDWOOD TRUST INC  
 STEWART INFORMATION SERVICES  
 STONEGATE MORTGAGE CORP  
 TAYLOR MORRISON HOME CORP  
 WALKER & DUNLOP INC

LEUCADIA NATIONAL CORP  
 LPL FINANCIAL HOLDINGS INC  
 MANNING & NAPIER INC  
 MARKETAXESS HOLDINGS INC  
 MBIA INC  
 MORGAN STANLEY  
 MSCI INC  
 NASDAQ INC  
 NATIONAL HOLDINGS CORP  
 OAKTREE CAPITAL GROUP LLC  
 OCH-ZIFF CAPITAL MGMT LLC  
 OPPENHEIMER HOLDINGS INC  
 OTC MARKETS GROUP INC  
 PENNYMAC FINANCIAL SERVICES  
 PIPER JAFFRAY COS INC  
 PRICE (T. ROWE) GROUP  
 PRIMERICA INC  
 PRINCIPAL FINANCIAL GRP INC  
 PRUDENTIAL FINANCIAL INC  
 PZENA INVESTMENT MANAGEMENT  
 RAYMOND JAMES FINANCIAL CORP  
 S&P GLOBAL INC  
 SCHWAB (CHARLES) CORP  
 SEI INVESTMENTS CO  
 SILVERCREST ASSET MGT  
 STIFEL FINANCIAL CORP  
 TD AMERITRADE HOLDING CORP  
 TETON ADVISORS INC  
 U S GLOBAL INVESTORS INC  
 VIRTUS INVESTMENT PTNRS INC  
 VOYA FINANCIAL INC  
 WADDELL&REED FINL INC -CL A  
 WESTWOOD HOLDINGS GROUP INC  
 WILLDAN GROUP INC  
 WISDOMTREE INVESTMENTS INC  
 WRIGHT INVESTORS SERVICE

**SIC 616**

APOLLO GLOBAL MANAGEMENT LLC  
 ARES COMMERCIAL REAL ESTATE  
 CALATLANTIC GROUP INC  
 CAVCO INDUSTRIES INC  
 CIT GROUP INC  
 D R HORTON INC  
 FIDELITY NATL FINL FNF GROUP  
 HFF INC  
 IMPAC MORTGAGE HOLDINGS INC  
 J.G. WENTWORTH CO  
 KB HOME  
 LENDINGTREE INC  
 LENNAR CORP  
 M/I HOMES INC  
 MDC HOLDINGS INC  
 MERITAGE HOMES CORP  
 NATIONSTAR MORTGAGE HOLDINGS  
 NVR INC  
 ONEMAIN HOLDINGS INC  
 OPPENHEIMER HOLDINGS INC  
 PENNYMAC FINANCIAL SERVICES  
 PHH CORP  
 PULTEGROUP INC  
 REDWOOD TRUST INC  
 STEWART INFORMATION SERVICES  
 STONEGATE MORTGAGE CORP  
 TAYLOR MORRISON HOME CORP  
 WALKER & DUNLOP INC  
 WALTER INVESTMENT MGMT CORP

**SIC 62**

AFFILIATED MANAGERS GRP INC  
 AMERIPRISE FINANCIAL INC  
 APOLLO GLOBAL MANAGEMENT LLC  
 ARCHER-DANIELS-MIDLAND CO  
 ARTISAN PARTNERS ASSET MGMT  
 B. RILEY FINANCIAL INC  
 BERKSHIRE HATHAWAY  
 BGC PARTNERS INC  
 BLACKROCK INC  
 BLACKSTONE GROUP LP  
 CALAMOS ASSET MANAGEMENT INC  
 CARLYLE GROUP LP  
 CBOE HOLDINGS INC  
 CITIGROUP INC  
 CME GROUP INC  
 COHEN & STEERS INC  
 COWEN GROUP INC  
 DIAMOND HILL INVESTMENT GRP  
 E TRADE FINANCIAL CORP  
 EATON VANCE CORP  
 ELLINGTON FINANCIAL LLC  
 ENVSTNET INC  
 EVERCORE PARTNERS INC  
 FBR & CO  
 FEDERATED INVESTORS INC  
 FINANCIAL ENGINES INC  
 FORTRESS INVESTMENT GRP LLC  
 FRANKLIN RESOURCES INC  
 FTI CONSULTING INC  
 FXCM INC  
 GAIN CAPITAL HOLDINGS INC  
 GAMCO INVESTORS INC  
 GOLDMAN SACHS GROUP INC  
 GREENHILL & CO INC  
 HARTFORD FINANCIAL SERVICES  
 HENNESSY ADVISORS INC  
 ICAHN ENTERPRISES LP  
 INTERACTIVE BROKERS GROUP  
 INTERCONTINENTAL EXCHANGE  
 INTL FCSTONE INC  
 INVESTMENT TECHNOLOGY GP INC  
 JANUS CAPITAL GROUP INC  
 JMP GROUP LLC  
 JONES LANG LASALLE INC  
 KCG HOLDINGS INC  
 KKR & CO LP  
 LADENBURG THALMANN FINL SERV  
 LEGG MASON INC

**SIC 621**

AMERIPRISE FINANCIAL INC  
 B. RILEY FINANCIAL INC  
 BGC PARTNERS INC  
 BLACKSTONE GROUP LP  
 CITIGROUP INC  
 E TRADE FINANCIAL CORP  
 FBR & CO  
 FTI CONSULTING INC  
 FXCM INC  
 GOLDMAN SACHS GROUP INC  
 INTERACTIVE BROKERS GROUP  
 INTL FCSTONE INC  
 INVESTMENT TECHNOLOGY GP INC  
 JMP GROUP LLC  
 KCG HOLDINGS INC  
 KKR & CO LP  
 LADENBURG THALMANN FINL SERV  
 LEUCADIA NATIONAL CORP  
 LPL FINANCIAL HOLDINGS INC  
 MARKETAXESS HOLDINGS INC  
 MORGAN STANLEY

**SIC 6162**

APOLLO GLOBAL MANAGEMENT LLC  
 ARES COMMERCIAL REAL ESTATE  
 CALATLANTIC GROUP INC  
 CAVCO INDUSTRIES INC  
 CIT GROUP INC  
 D R HORTON INC  
 FIDELITY NATL FINL FNF GROUP  
 IMPAC MORTGAGE HOLDINGS INC  
 J.G. WENTWORTH CO  
 KB HOME  
 LENNAR CORP  
 M/I HOMES INC  
 MDC HOLDINGS INC  
 MERITAGE HOMES CORP  
 NATIONSTAR MORTGAGE HOLDINGS  
 NVR INC  
 ONEMAIN HOLDINGS INC



Industry Risk Premia Company List (data through December 2016)

NATIONAL HOLDINGS CORP  
 OPPENHEIMER HOLDINGS INC  
 PIPER JAFFRAY COS INC  
 PRIMERICA INC  
 RAYMOND JAMES FINANCIAL CORP  
 STIFEL FINANCIAL CORP  
 TD AMERITRADE HOLDING CORP  
 VOYA FINANCIAL INC  
 WADDELL&REED FINL INC -CL A

SILVERCREST ASSET MGT  
 STIFEL FINANCIAL CORP  
 TETON ADVISORS INC  
 U S GLOBAL INVESTORS INC  
 VIRTUS INVESTMENT PTNRS INC  
 WESTWOOD HOLDINGS GROUP INC  
 WILLDAN GROUP INC  
 WISDOMTREE INVESTMENTS INC  
 WRIGHT INVESTORS SERVICE

TETON ADVISORS INC  
 U S GLOBAL INVESTORS INC  
 VIRTUS INVESTMENT PTNRS INC  
 WESTWOOD HOLDINGS GROUP INC  
 WISDOMTREE INVESTMENTS INC  
 WRIGHT INVESTORS SERVICE

**SIC 628**

AFFILIATED MANAGERS GRP INC  
 APOLLO GLOBAL MANAGEMENT LLC  
 ARTISAN PARTNERS ASSET MGMT  
 BERKSHIRE HATHAWAY  
 BLACKROCK INC  
 BLACKSTONE GROUP LP  
 CALAMOS ASSET MANAGEMENT INC  
 CARLYLE GROUP LP  
 COHEN & STEERS INC  
 COWEN GROUP INC  
 DIAMOND HILL INVESTMENT GRP  
 E TRADE FINANCIAL CORP  
 EATON VANCE CORP  
 ELLINGTON FINANCIAL LLC  
 ENVESTNET INC  
 EVERCORE PARTNERS INC  
 FEDERATED INVESTORS INC  
 FINANCIAL ENGINES INC  
 FORTRESS INVESTMENT GRP LLC  
 FRANKLIN RESOURCES INC  
 GAMCO INVESTORS INC  
 GOLDMAN SACHS GROUP INC  
 GREENHILL & CO INC  
 HARTFORD FINANCIAL SERVICES  
 HENNESSY ADVISORS INC  
 ICAHN ENTERPRISES LP  
 JANUS CAPITAL GROUP INC  
 JONES LANG LASALLE INC  
 KKR & CO LP  
 LEGG MASON INC  
 LEUCADIA NATIONAL CORP  
 MANNING & NAPIER INC  
 MBIA INC  
 MORGAN STANLEY  
 MSCI INC  
 OAKTREE CAPITAL GROUP LLC  
 OCH-ZIFF CAPITAL MGMT LLC  
 OTC MARKETS GROUP INC  
 PENNYMAC FINANCIAL SERVICES  
 PIPER JAFFRAY COS INC  
 PRICE (T. ROWE) GROUP  
 PRINCIPAL FINANCIAL GRP INC  
 PRUDENTIAL FINANCIAL INC  
 PZENA INVESTMENT MANAGEMENT  
 RAYMOND JAMES FINANCIAL CORP  
 S&P GLOBAL INC  
 SCHWAB (CHARLES) CORP  
 SEI INVESTMENTS CO

**SIC 6282**

AFFILIATED MANAGERS GRP INC  
 APOLLO GLOBAL MANAGEMENT LLC  
 ARTISAN PARTNERS ASSET MGMT  
 BERKSHIRE HATHAWAY  
 BLACKROCK INC  
 BLACKSTONE GROUP LP  
 CALAMOS ASSET MANAGEMENT INC  
 CARLYLE GROUP LP  
 COHEN & STEERS INC  
 COWEN GROUP INC  
 DIAMOND HILL INVESTMENT GRP  
 E TRADE FINANCIAL CORP  
 EATON VANCE CORP  
 ELLINGTON FINANCIAL LLC  
 ENVESTNET INC  
 EVERCORE PARTNERS INC  
 FEDERATED INVESTORS INC  
 FINANCIAL ENGINES INC  
 FORTRESS INVESTMENT GRP LLC  
 FRANKLIN RESOURCES INC  
 GAMCO INVESTORS INC  
 GOLDMAN SACHS GROUP INC  
 GREENHILL & CO INC  
 HARTFORD FINANCIAL SERVICES  
 HENNESSY ADVISORS INC  
 ICAHN ENTERPRISES LP  
 JANUS CAPITAL GROUP INC  
 JONES LANG LASALLE INC  
 KKR & CO LP  
 LEGG MASON INC  
 LEUCADIA NATIONAL CORP  
 MANNING & NAPIER INC  
 MBIA INC  
 MORGAN STANLEY  
 MSCI INC  
 OAKTREE CAPITAL GROUP LLC  
 OCH-ZIFF CAPITAL MGMT LLC  
 PENNYMAC FINANCIAL SERVICES  
 PIPER JAFFRAY COS INC  
 PRICE (T. ROWE) GROUP  
 PRINCIPAL FINANCIAL GRP INC  
 PRUDENTIAL FINANCIAL INC  
 PZENA INVESTMENT MANAGEMENT  
 RAYMOND JAMES FINANCIAL CORP  
 S&P GLOBAL INC  
 SCHWAB (CHARLES) CORP  
 SEI INVESTMENTS CO  
 SILVERCREST ASSET MGT

**SIC 63**

AETNA INC  
 AFLAC INC  
 ALLEGHANY CORP  
 ALLSTATE CORP  
 AMERCO  
 AMERICAN EQTY INVT LIFE HLDG  
 AMERICAN FINANCIAL GROUP INC  
 AMERICAN INTERNATIONAL GROUP  
 AMERICAN NATIONAL INSURANCE  
 AMERIPRISE FINANCIAL INC  
 AMERISAFE INC  
 AMTRUST FINANCIAL SERVICES  
 ANTHEM INC  
 ASSURANT INC  
 ATLANTIC AMERICAN CORP  
 BALDWIN & LYONS -CL B  
 BERKLEY (W R) CORP  
 BERKSHIRE HATHAWAY  
 BIGLARI HOLDINGS INC  
 CBIZ INC  
 CENTENE CORP  
 CIGNA CORP  
 CINCINNATI FINANCIAL CORP  
 CITIZENS INC  
 CNA FINANCIAL CORP  
 CNO FINANCIAL GROUP INC  
 DAVITA INC  
 DONEGAL GROUP INC  
 DUKE ENERGY CORP  
 EMC INSURANCE GROUP INC  
 EMPLOYERS HOLDINGS INC  
 EXTRA SPACE STORAGE INC  
 FBL FINANCIAL GROUP INC-CL A  
 FEDERATED NATIONAL HLDG CO  
 FIDELITY & GUARANTY LIFE  
 FIDELITY NATL FINL FNF GROUP  
 FIRST ACCEPTANCE CORP  
 FIRST AMERICAN FINANCIAL CP  
 GENWORTH FINANCIAL INC  
 HALLMARK FINANCIAL SERVICES  
 HANOVER INSURANCE GROUP INC  
 HARTFORD FINANCIAL SERVICES  
 HC2 HOLDINGS INC  
 HCI GROUP INC  
 HILLTOP HOLDINGS INC  
 HORACE MANN EDUCATORS CORP  
 HUMANA INC  
 INDEPENDENCE HOLDING CO  
 INFINITY PROPERTY & CAS CORP  
 INVESTORS HERITAGE CAP CORP  
 INVESTORS TITLE CO

KANSAS CITY LIFE INS CO  
 KEMPER CORP/DE  
 KINGSTONE COS INC  
 LINCOLN NATIONAL CORP  
 LOEWS CORP  
 MARKEL CORP  
 MBIA INC  
 MDC HOLDINGS INC  
 MERCURY GENERAL CORP  
 METLIFE INC  
 MGIC INVESTMENT CORP/WI  
 MOLINA HEALTHCARE INC  
 NATIONAL WESTERN LIFE GROUP  
 NAVIGATORS GROUP INC  
 NMI HOLDINGS INC  
 OLD REPUBLIC INTL CORP  
 PRIMERICA INC  
 PRINCIPAL FINANCIAL GRP INC  
 PROASSURANCE CORP  
 PROGRESSIVE CORP-OHIO  
 PRUDENTIAL FINANCIAL INC  
 PUBLIC STORAGE  
 RADIAN GROUP INC  
 REINSURANCE GROUP AMER INC  
 RLI CORP  
 RUSH ENTERPRISES INC  
 SAFETY INSURANCE GROUP INC  
 SELECTIVE INS GROUP INC  
 STATE AUTO FINANCIAL CORP  
 STEWART INFORMATION SERVICES  
 TORCHMARK CORP  
 TRAVELERS COS INC  
 UNITED FIRE GROUP INC  
 UNITED INSURANCE HOLDINGS CO  
 UNITEDHEALTH GROUP INC  
 UNIVERSAL AMERICAN CORP  
 UNIVERSAL INSURANCE HLDGS  
 UNUM GROUP  
 UTG INC  
 VOYA FINANCIAL INC  
 WELLCARE HEALTH PLANS INC  
 WESTMORELAND COAL CO  
 WMIH CORP

FIDELITY & GUARANTY LIFE  
 GENWORTH FINANCIAL INC  
 HARTFORD FINANCIAL SERVICES  
 HORACE MANN EDUCATORS CORP  
 INDEPENDENCE HOLDING CO  
 INVESTORS HERITAGE CAP CORP  
 KANSAS CITY LIFE INS CO  
 KEMPER CORP/DE  
 LINCOLN NATIONAL CORP  
 LOEWS CORP  
 MARKEL CORP  
 METLIFE INC  
 NATIONAL WESTERN LIFE GROUP  
 PRIMERICA INC  
 PRINCIPAL FINANCIAL GRP INC  
 PRUDENTIAL FINANCIAL INC  
 REINSURANCE GROUP AMER INC  
 TORCHMARK CORP  
 UNITED FIRE GROUP INC  
 UNUM GROUP  
 UTG INC  
 VOYA FINANCIAL INC

**SIC 633**

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ALLEGHANY CORP  
 ALLSTATE CORP  
 AMERCO  
 AMERICAN FINANCIAL GROUP INC  
 AMERICAN INTERNATIONAL GROUP  
 AMERICAN NATIONAL INSURANCE  
 AMERISAFE INC  
 AMTRUST FINANCIAL SERVICES  
 ATLANTIC AMERICAN CORP  
 BALDWIN & LYONS -CL B  
 BERKLEY (W R) CORP  
 BIGLARI HOLDINGS INC  
 CINCINNATI FINANCIAL CORP  
 CNA FINANCIAL CORP  
 DONEGAL GROUP INC  
 DUKE ENERGY CORP  
 EMC INSURANCE GROUP INC  
 EMPLOYERS HOLDINGS INC  
 EXTRA SPACE STORAGE INC  
 FEDERATED NATIONAL HLDG CO  
 FIRST ACCEPTANCE CORP  
 FIRST AMERICAN FINANCIAL CP  
 HALLMARK FINANCIAL SERVICES  
 HANOVER INSURANCE GROUP INC  
 HARTFORD FINANCIAL SERVICES  
 HCI GROUP INC  
 HILLTOP HOLDINGS INC  
 HORACE MANN EDUCATORS CORP  
 INFINITY PROPERTY & CAS CORP  
 KEMPER CORP/DE  
 KINGSTONE COS INC  
 LOEWS CORP  
 MARKEL CORP  
 MDC HOLDINGS INC  
 MERCURY GENERAL CORP  
 NAVIGATORS GROUP INC  
 OLD REPUBLIC INTL CORP  
 PROASSURANCE CORP  
 PROGRESSIVE CORP-OHIO  
 PUBLIC STORAGE  
 RLI CORP  
 RUSH ENTERPRISES INC  
 SAFETY INSURANCE GROUP INC  
 SELECTIVE INS GROUP INC  
 STATE AUTO FINANCIAL CORP  
 TRAVELERS COS INC  
 UNITED FIRE GROUP INC  
 UNITED INSURANCE HOLDINGS CO  
 UNIVERSAL INSURANCE HLDGS  
 WESTMORELAND COAL CO

**SIC 632**

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AETNA INC  
 AFLAC INC  
 AMERICAN INTERNATIONAL GROUP  
 AMERICAN NATIONAL INSURANCE  
 ANTHEM INC  
 ASSURANT INC  
 ATLANTIC AMERICAN CORP  
 BERKSHIRE HATHAWAY  
 CENTENE CORP  
 CIGNA CORP  
 CNO FINANCIAL GROUP INC  
 DAVITA INC  
 HC2 HOLDINGS INC  
 HUMANA INC  
 INDEPENDENCE HOLDING CO  
 MOLINA HEALTHCARE INC  
 NAVIGATORS GROUP INC  
 TORCHMARK CORP  
 UNITEDHEALTH GROUP INC  
 UNIVERSAL AMERICAN CORP  
 UNUM GROUP  
 WELLCARE HEALTH PLANS INC

**SIC 6324**

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AETNA INC  
 ANTHEM INC  
 ASSURANT INC  
 CENTENE CORP  
 CIGNA CORP  
 DAVITA INC  
 HUMANA INC  
 MOLINA HEALTHCARE INC  
 UNITEDHEALTH GROUP INC  
 WELLCARE HEALTH PLANS INC

**SIC 635**

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AMERICAN INTERNATIONAL GROUP  
 ASSURANT INC  
 CBIZ INC  
 GENWORTH FINANCIAL INC  
 MBIA INC  
 MGIC INVESTMENT CORP/WI

**SIC 631**

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AETNA INC  
 ALLSTATE CORP  
 AMERCO  
 AMERICAN EQTY INVT LIFE HLDG  
 AMERICAN FINANCIAL GROUP INC  
 AMERICAN INTERNATIONAL GROUP  
 AMERICAN NATIONAL INSURANCE  
 AMERIPRISE FINANCIAL INC  
 CIGNA CORP  
 CINCINNATI FINANCIAL CORP  
 CITIZENS INC  
 CNA FINANCIAL CORP  
 CNO FINANCIAL GROUP INC  
 FBL FINANCIAL GROUP INC-CL A

NMI HOLDINGS INC  
 RADIANT GROUP INC  
 RLI CORP  
 STATE AUTO FINANCIAL CORP  
 TRAVELERS COS INC  
 VOYA FINANCIAL INC  
 WMIH CORP

ILG INC  
 IMPAC MORTGAGE HOLDINGS INC  
 INTERGROUP CORP  
 JONES LANG LASALLE INC  
 KENNEDY-WILSON HOLDINGS INC  
 LIMONEIRA CO  
 MARCUS & MILLICHAP INC  
 MAUI LAND & PINEAPPLE CO  
 NATIONAL AMERN UNIV HLDG INC  
 NATIONSTAR MORTGAGE HOLDINGS  
 NEW ENGLAND REALTY ASSC -LP  
 OCH-ZIFF CAPITAL MGMT LLC  
 PICO HOLDINGS INC  
 PROGREEN US INC  
 PRUDENTIAL FINANCIAL INC  
 RADIANT GROUP INC  
 RE/MAX HOLDINGS INC  
 READING INTL INC -CL A  
 REALOGY HOLDINGS CORP  
 RED LION HOTELS CORP  
 SANTA FE FINANCIAL CORP  
 SERVICE CORP INTERNATIONAL  
 SHERWIN-WILLIAMS CO  
 SJW GROUP  
 ST JOE CO  
 STONEMOR PARTNERS LP  
 STRATUS PROPERTIES INC  
 TEJON RANCH CO  
 TRIBUNE MEDIA CO  
 TRINITY PLACE HOLDINGS INC  
 TRIO-TECH INTERNATIONAL  
 UCP INC  
 VAIL RESORTS INC  
 VALHI INC  
 VECTOR GROUP LTD  
 VESTIN REALTY MORTGAGE II  
 WCI COMMUNITIES INC  
 WESTROCK CO  
 WYNDHAM WORLDWIDE CORP

OCH-ZIFF CAPITAL MGMT LLC  
 READING INTL INC -CL A  
 RED LION HOTELS CORP  
 SANTA FE FINANCIAL CORP  
 SHERWIN-WILLIAMS CO  
 SJW GROUP  
 ST JOE CO  
 STRATUS PROPERTIES INC  
 TEJON RANCH CO  
 TRIBUNE MEDIA CO  
 TRINITY PLACE HOLDINGS INC  
 VECTOR GROUP LTD  
 VESTIN REALTY MORTGAGE II

**SIC 64**

ARTHUR J GALLAGHER & CO  
 BROWN & BROWN INC  
 CHINA UNITED INSURANCE SVC  
 CORVEL CORP  
 CRAWFORD & CO  
 EHEALTH INC  
 ERIE INDEMNITY CO -CL A  
 HEALTH INSURANCE INNOVATIONS  
 HMS HOLDINGS CORP  
 HRG GROUP INC  
 INTERSECTIONS INC  
 LADENBURG THALMANN FINL SERV  
 LANDSTAR SYSTEM INC  
 MARSH & MCLENNAN COS  
 PROGRESSIVE CORP-OHIO  
 TENET HEALTHCARE CORP  
 VERISK ANALYTICS INC  
 WAGeworks INC

**SIC 65**

AARON'S INC  
 AEROJET ROCKETDYNE HOLDINGS  
 ALEXANDER & BALDWIN INC  
 ALICO INC  
 ALTISOURCE ASSET MGMT CORP  
 AMREP CORP  
 BARNWELL INDUSTRIES  
 BGC PARTNERS INC  
 BLUE RIDGE REAL ESTATE CO  
 CAPITAL PROPERTIES INC  
 CBRE GROUP INC  
 CENTERPOINT ENERGY INC  
 CHINA HGS REAL ESTATE INC  
 CKX LANDS INC  
 COMSTOCK HOLDING COS INC  
 CONNECTICUT WATER SVC INC  
 CONSOLIDATED TOMOKA LAND CO  
 DELTIC TIMBER CORP  
 DINEEQUITY INC  
 FIDELITY NATL FINL FNF GROUP  
 FIRST ACCEPTANCE CORP  
 FIRST CHOICE HEALTHCARE SLT  
 FOREST CITY REALTY TRUST INC  
 FORESTAR GROUP INC  
 FRP HOLDINGS INC  
 GRIFFIN INDUSTRIAL REALTY  
 HELMERICH & PAYNE  
 HOMEFED CORP  
 HOWARD HUGHES CORP  
 ICAHN ENTERPRISES LP

**SIC 651**

AARON'S INC  
 ALEXANDER & BALDWIN INC  
 ALICO INC  
 CAPITAL PROPERTIES INC  
 CKX LANDS INC  
 CONSOLIDATED TOMOKA LAND CO  
 DINEEQUITY INC  
 FIRST ACCEPTANCE CORP  
 FIRST CHOICE HEALTHCARE SLT  
 FRP HOLDINGS INC  
 GRIFFIN INDUSTRIAL REALTY  
 HELMERICH & PAYNE  
 INTERGROUP CORP  
 KENNEDY-WILSON HOLDINGS INC  
 LIMONEIRA CO  
 MAUI LAND & PINEAPPLE CO  
 NATIONAL AMERN UNIV HLDG INC  
 NEW ENGLAND REALTY ASSC -LP

**SIC 6512**

AARON'S INC  
 ALEXANDER & BALDWIN INC  
 DINEEQUITY INC  
 FIRST ACCEPTANCE CORP  
 FIRST CHOICE HEALTHCARE SLT  
 FRP HOLDINGS INC  
 GRIFFIN INDUSTRIAL REALTY  
 HELMERICH & PAYNE  
 READING INTL INC -CL A  
 RED LION HOTELS CORP  
 SHERWIN-WILLIAMS CO  
 ST JOE CO  
 STRATUS PROPERTIES INC  
 TRIBUNE MEDIA CO  
 TRINITY PLACE HOLDINGS INC  
 VECTOR GROUP LTD  
 VESTIN REALTY MORTGAGE II

**SIC 653**

ALTISOURCE ASSET MGMT CORP  
 BGC PARTNERS INC  
 BLUE RIDGE REAL ESTATE CO  
 COMSTOCK HOLDING COS INC  
 CONNECTICUT WATER SVC INC  
 ILG INC  
 IMPAC MORTGAGE HOLDINGS INC  
 JONES LANG LASALLE INC  
 KENNEDY-WILSON HOLDINGS INC  
 MARCUS & MILLICHAP INC  
 PRUDENTIAL FINANCIAL INC  
 RADIANT GROUP INC  
 RE/MAX HOLDINGS INC  
 REALOGY HOLDINGS CORP  
 STONEMOR PARTNERS LP  
 VESTIN REALTY MORTGAGE II  
 WCI COMMUNITIES INC  
 WYNDHAM WORLDWIDE CORP

**SIC 6531**

ALTISOURCE ASSET MGMT CORP  
 BGC PARTNERS INC  
 BLUE RIDGE REAL ESTATE CO  
 COMSTOCK HOLDING COS INC  
 CONNECTICUT WATER SVC INC

IMPAC MORTGAGE HOLDINGS INC  
 JONES LANG LASALLE INC  
 KENNEDY-WILSON HOLDINGS INC  
 MARCUS & MILLICHAP INC  
 PRUDENTIAL FINANCIAL INC  
 RADIAN GROUP INC  
 RE/MAX HOLDINGS INC  
 REALOGY HOLDINGS CORP  
 STONEMOR PARTNERS LP  
 VESTIN REALTY MORTGAGE II  
 WCI COMMUNITIES INC  
 WYNDHAM WORLDWIDE CORP

UCP INC  
 VAIL RESORTS INC  
 VALHI INC  
 WESTROCK CO

CHERRY HILL MTG INVST  
 CHESAPEAKE LODGING TRUST  
 CHIMERA INVESTMENT CORP  
 CHOICE HOTELS INTL INC  
 CHURCHILL DOWNS INC  
 CITIGROUP INC  
 CKX LANDS INC  
 COACH INC  
 COLONY CAPITAL INC  
 COLUMBIA PROPERTY TRUST INC  
 CONDOR HOSPITALITY TR INC  
 CONOCOPHILLIPS  
 CORECIVIC INC  
 CORENERGY INFRASTRUCTURE TR  
 CORESITE REALTY CORP  
 CORP OFFICE PPTYS TR INC  
 COUSINS PROPERTIES INC  
 CROSS TIMBERS ROYALTY TRUST  
 CROWN CASTLE INTL CORP  
 CUBESMART  
 CYRUSONE INC  
 CYS INVESTMENTS INC  
 DCT INDUSTRIAL TRUST INC  
 DDR CORP  
 DIAMONDROCK HOSPITALITY CO  
 DIGITAL REALTY TRUST INC  
 DINEEQUITY INC  
 DISNEY (WALT) CO  
 DOCUMENT SECURITY SYS INC  
 DOLBY LABORATORIES INC  
 DOMINO'S PIZZA INC  
 DORCHESTER MINERALS -LP  
 DOUGLAS EMMETT INC  
 DRIVE SHACK INC  
 DST SYSTEMS INC  
 DTS INC  
 DUKE REALTY CORP  
 DUPONT FABROS TECHNOLOGY INC  
 DYNEX CAPITAL INC  
 E DIGITAL CORP  
 EASTGROUP PROPERTIES  
 EASTMAN CHEMICAL CO  
 EDUCATION REALTY TRUST INC  
 ELLINGTON RESIDENTIAL MTG  
 ELLIS PERRY INTL INC  
 EMPIRE STATE REALTY OP LP  
 EMPIRE STATE REALTY TR INC  
 ENDEAVOR IP INC  
 ENERGY RECOVERY INC  
 EPR PROPERTIES  
 EQUINIX INC  
 EQUITY COMMONWEALTH  
 EQUITY LIFESTYLE PROPERTIES  
 EQUITY ONE INC  
 EQUITY RESIDENTIAL  
 EQUUS TOTAL RETURN INC  
 ESSEX PROPERTY TRUST  
 EVERSOURCE ENERGY  
 EXTRA SPACE STORAGE INC  
 FEDERAL REALTY INVESTMENT TR

**SIC 67**

AARON'S INC  
 ACACIA RESEARCH CORP  
 ACADIA REALTY TRUST  
 AFTERMASTER INC  
 AG MORTGAGE INVESTMENT TRUST  
 AGNC INVESTMENT CORP  
 AGREE REALTY CORP  
 ALEXANDER'S INC  
 ALEXANDRIA R E EQUITIES INC  
 ALLIANCEBERNSTEIN HOLDING LP  
 ALTISSOURCE RESIDENTIAL CORP  
 AMERICA FIRST MULTIFAMILY-LP  
 AMERICAN ASSETS TRUST INC  
 AMERICAN CAMPUS COMMUNITIES  
 AMERICAN CAPITAL LTD  
 AMERICAN FINANCIAL GROUP INC  
 AMERICAN HOMES 4 RENT  
 AMERICAN INTERNATIONAL GROUP  
 AMERICAN TOWER CORP  
 ANNALY CAPITAL MANAGEMENT  
 ANWORTH MTG ASSET CORP  
 APARTMENT INVST & MGMT CO  
 APOLLO COMMERCIAL RE FIN INC  
 APOLLO INVESTMENT CORP  
 ARBOR REALTY TRUST INC  
 ARES CAPITAL CORP  
 ARES COMMERCIAL REAL ESTATE  
 ARLINGTON ASSET INVESTMENT  
 ARMADA HOFFLER PROPERTIES  
 ARMOUR RESIDENTIAL REIT INC  
 ASHFORD HOSPITALITY PRME INC  
 ASHFORD HOSPITALITY TRUST  
 AVALONBAY COMMUNITIES INC  
 AVISTA CORP  
 BIMINI CAPITAL MANAGEMENT  
 BLACKROCK CAPITAL INVT CORP  
 BLACKSTONE MORTGAGE TR INC  
 BOSTON PROPERTIES INC  
 BRANDYWINE REALTY TRUST  
 BRIXMOR PROPERTY GROUP INC  
 BROOKFLD DTLA OFFICE TR INV  
 BRT REALTY TRUST  
 CAMDEN PROPERTY TRUST  
 CAPITAL ONE FINANCIAL CORP  
 CAPITAL SOUTHWEST CORP  
 CAPITALA FINANCE CORP  
 CAPSTEAD MORTGAGE CORP  
 CATCHMARK TIMBER TRUST  
 CBL & ASSOCIATES PPTYS INC  
 CEDAR REALTY TRUST INC  
 CEVA INC  
 CHATHAM LODGING TRUST  
 CHEROKEE INC/DE

**SIC 655**

AEROJET ROCKETDYNE HOLDINGS  
 ALEXANDER & BALDWIN INC  
 AMREP CORP  
 BARNWELL INDUSTRIES  
 CBRE GROUP INC  
 CHINA HGS REAL ESTATE INC  
 DELTIC TIMBER CORP  
 FOREST CITY REALTY TRUST INC  
 FORESTAR GROUP INC  
 FRP HOLDINGS INC  
 HOMEFED CORP  
 HOWARD HUGHES CORP  
 ICAHN ENTERPRISES LP  
 LIMONEIRA CO  
 MAUI LAND & PINEAPPLE CO  
 PICO HOLDINGS INC  
 PROGREEN US INC  
 SERVICE CORP INTERNATIONAL  
 ST JOE CO  
 STRATUS PROPERTIES INC  
 UCP INC  
 VAIL RESORTS INC  
 VALHI INC  
 WESTROCK CO

**SIC 6552**

AEROJET ROCKETDYNE HOLDINGS  
 ALEXANDER & BALDWIN INC  
 AMREP CORP  
 BARNWELL INDUSTRIES  
 CBRE GROUP INC  
 CHINA HGS REAL ESTATE INC  
 DELTIC TIMBER CORP  
 FOREST CITY REALTY TRUST INC  
 FORESTAR GROUP INC  
 FRP HOLDINGS INC  
 HOMEFED CORP  
 HOWARD HUGHES CORP  
 ICAHN ENTERPRISES LP  
 LIMONEIRA CO  
 MAUI LAND & PINEAPPLE CO  
 PICO HOLDINGS INC  
 PROGREEN US INC  
 ST JOE CO  
 STRATUS PROPERTIES INC

Industry Risk Premia Company List (data through December 2016)

FELCOR LODGING TRUST INC	KILROY REALTY CORP	PENNYMAC MORTGAGE INVEST TR
FIDUS INVESTMENT CORP	KIMCO REALTY CORP	PEREGRINE PHARMACEUTICALS INC
FIFTH STREET FINANCE CORP	KITE REALTY GROUP TRUST	PERMIAN BASIN ROYALTY TRUST
FIFTH STREET SR FLTG RATE CP	KKR & CO LP	PHYSICIANS REALTY TR
FIRST INDL REALTY TRUST INC	LAMAR ADVERTISING CO -CL A	PICO HOLDINGS INC
FIRST POTOMAC REALTY TRUST	LASALLE HOTEL PROPERTIES	PIEDMONT OFFICE REALTY TRUST
FIRST REAL ESTATE INV TR NJ	LEUCADIA NATIONAL CORP	POPEYES LOUISIANA KITCHEN
FIRSTHAND TECHNOLOGY VALU FD	LEXINGTON REALTY TRUST	POST PROPERTIES INC
FIVE OAKS INVESTMENT CORP	LIBERTY PROPERTY TRUST	POTLATCH CORP
FOREST CITY REALTY TRUST INC	LIFE STORAGE INC	PREFERRED APARTMENT CMNTYS
FORESTAR GROUP INC	LTC PROPERTIES INC	PRESIDENTIAL RLTY NEW -CL B
FRANKLIN STREET PROPERTIES	LUBYS INC	PROLOGIS INC
FRP HOLDINGS INC	MACERICH CO	PROSPECT CAPITAL CORP
GAMING & LEISURE PPTYS	MACK-CALI REALTY CORP	PS BUSINESS PARKS
GARRISON CAPITAL INC	MADDEN STEVEN LTD	PUBLIC SERVICE ENTRP GRP INC
GENERAL GROWTH PPTYS INC	MAIN STREET CAPITAL CORP	PUBLIC STORAGE
GEO GROUP INC	MANHATTAN BRIDGE CAPITAL INC	QTS REALTY TRUST INC
GETTY REALTY CORP	MARATHON PATENT GROUP INC	QUALCOMM INC
GLADSTONE CAPITAL CORP	MARINE PETROLEUM TRUST	RAIT FINANCIAL TRUST
GLADSTONE COMMERCIAL CORP	MARRIOTT INTL INC	RALPH LAUREN CORP
GLADSTONE INVESTMENT CORP/DE	MEDALLION FINANCIAL CORP	RAMBUS INC
GLADSTONE LAND CORP	MEDICAL PROPERTIES TRUST	RAMCO-GERSHENSON PROPERTIES
GLOBAL HEALTHCARE REIT	MEDLEY CAPITAL CORP	RAND CAPITAL CORP
GNC HOLDINGS INC	MESA ROYALTY TRUST	RAYMOND JAMES FINANCIAL CORP
GOLUB CAPITAL BDC INC	MESABI TRUST	RAYONIER INC
GOVERNMENT PPTYS INCOME TR	MFA FINANCIAL INC	REALOGY HOLDINGS CORP
GRAMERCY PROPERTY TRUST	MICROCHIP TECHNOLOGY INC	REALTY INCOME CORP
GSV CAPITAL CORP	MID-AMERICA APT CMNTYS INC	RED LION HOTELS CORP
GUESS INC	MMA CAPITAL MGMT LLC	REDWOOD TRUST INC
HANNON ARMSTRONG SUST INFR	MONMOUTH RE INVESTMENT CP	REGENCY CENTERS CORP
HARRIS & HARRIS GROUP	MONROE CAPITAL CORP	RESOURCE CAPITAL CORP
HARVEST CAPITAL CREDIT CORP	MTGE INVESTMENT CORP	RETAIL OPPORTUNITY INVTS CP
HAWAIIAN ELECTRIC INDS	MVC CAPITAL INC	RETAIL PPTYS OF AMERICA INC
HCP INC	NATIONAL HEALTH INVESTORS	REXFORD INDUS REALTY
HEALTHCARE REALTY TRUST INC	NATIONAL RETAIL PROPERTIES	RLJ ENTERTAINMENT INC
HEALTHCARE TRUST OF AMERICA	NATURAL RESOURCE PARTNERS LP	RLJ LODGING TRUST
HERCULES CAPITAL INC	NAUTILUS INC	ROCKY MOUNTAIN CHOC FACT INC
HERITAGE GLOBAL INC	NAVIENT CORP	ROYAL GOLD INC
HERSHA HOSPITALITY TRUST	NETWORK-1 TECHNOLOGIES INC	RPX CORP
HIGHWOODS PROPERTIES INC	NEW MOUNTAIN FINANCE CORP	RUTHS HOSPITALITY GROUP INC
HMG COURTLAND PROPERTIES	NEW RESIDENTIAL INV CP	RYMAN HOSPITALITY PPTYS INC
HORIZON TECHNOLOGY FINANCE	NEW YORK MORTGAGE TRUST INC	SABINE ROYALTY TRUST
HOSPITALITY PROPERTIES TRUST	NEWTEK BUSINESS SERVICES CP	SABRA HEALTH CARE REIT INC
HOST HOTELS & RESORTS INC	NOBLE ROMANS INC	SARATOGA INVESTMENT CORP
HP INC	NOCOPI TECHNOLOGIES INC	SAUL CENTERS INC
HUDSON PACIFIC PPTYS INC	NORTH EUROPEAN OIL RTY TR	SELECT INCOME REIT
HUGOTON ROYALTY TRUST	NORTHSTAR REALTY FINANCE CP	SELECTIVE INS GROUP INC
ICONIX BRAND GROUP INC	NVIDIA CORP	SENIOR HOUSING PPTYS TRUST
IDACORP INC	OFS CAPITAL CORP	SEQUENTIAL BRANDS GROUP INC
IMAGE SENSING SYSTEMS INC	OHA INVESTMENT CORP	SILVER BAY REALTY TRUST CORP
INDEPENDENCE REALTY TRUST	OMEGA HEALTHCARE INVS INC	SIMON PROPERTY GROUP INC
INNSUITES HOSPITALITY TR	ONE LIBERTY PROPERTIES INC	SL GREEN REALTY CORP
INTERDIGITAL INC	ORCHID ISLAND CAPITAL INC	SOLAR CAPITAL LTD
INVESCO MORTGAGE CAPITAL INC	OXFORD LANE CAPITAL CORP	SOLAR SENIOR CAPITAL LTD
INVESTORS REAL ESTATE TRUST	PANERA BREAD CO	SOTHEBY'S
IRON MOUNTAIN INC	PAPA JOHNS INTERNATIONAL INC	SOTHERLY HOTELS INC
ISTAR INC	PEBBLEBROOK HOTEL TRUST	SPECTRA ENERGY CORP
KAYNE ANDERSON ENERGY DEV CO	PENNANTPARK FLOATING RT CAP	SPIRIT REALTY CAPITAL INC
KCAP FINANCIAL INC	PENNANTPARK INVESTMENT CORP	STAG INDUSTRIAL INC
KCG HOLDINGS INC	PENNSYLVANIA RE INVS TRUST	STARWOOD PROPERTY TRUST INC

STELLUS CAPITAL INVESTMENT  
 STONECASTLE FINANCIAL CORP  
 SUMMIT HOTEL PROPERTIES INC  
 SUN COMMUNITIES INC  
 SUNSTONE HOTEL INVESTORS INC  
 SWK HOLDINGS CORP  
 TANGER FACTORY OUTLET CTRS  
 TAUBMAN CENTERS INC  
 TC PIPELINES LP  
 TCP CAPITAL CORP  
 TEJON RANCH CO  
 TERRENO REALTY CORP  
 TEXAS PACIFIC LAND TRUST  
 THL CREDIT INC  
 TICC CAPITAL CORP  
 TIDELANDS ROYALTY TRUST B  
 TIVO CORP  
 TORCHMARK CORP  
 TRIANGLE CAPITAL CORP  
 TWO HARBORS INVESTMENT CORP  
 U S GLOBAL INVESTORS INC  
 UDR INC  
 UMH PROPERTIES INC  
 UNIVERSAL HEALTH RLTY INCOME  
 URSTADT BIDDLE PROPERTIES  
 VENTAS INC  
 VEREIT INC  
 VESTIN REALTY MORTGAGE II  
 VORNADO REALTY TRUST  
 W P CAREY INC  
 WALKER INNOVATION INC  
 WASHINGTON REIT  
 WEINGARTEN REALTY INVST  
 WELLTOWER INC  
 WESTERN ASSET MTG CAPITAL CP  
 WEYERHAEUSER CO  
 WHEELER REAL ESTATE INVST TR  
 WHITEHORSE FINANCE INC  
 WHITESTONE REIT  
 WINMARK CORP  
 WORLD WRESTLING ENTMT INC  
 XCEL BRANDS INC

AMERICAN FINANCIAL GROUP INC  
 AMERICAN HOMES 4 RENT  
 AMERICAN INTERNATIONAL GROUP  
 AMERICAN TOWER CORP  
 ANNALY CAPITAL MANAGEMENT  
 ANWORTH MTG ASSET CORP  
 APARTMENT INVST & MGMT CO  
 APOLLO COMMERCIAL RE FIN INC  
 APOLLO INVESTMENT CORP  
 ARBOR REALTY TRUST INC  
 ARES CAPITAL CORP  
 ARES COMMERCIAL REAL ESTATE  
 ARLINGTON ASSET INVESTMENT  
 ARMADA HOFFLER PROPERTIES  
 ARMOUR RESIDENTIAL REIT INC  
 ASHFORD HOSPITALITY PRME INC  
 ASHFORD HOSPITALITY TRUST  
 AVALONBAY COMMUNITIES INC  
 AVISTA CORP  
 BIMINI CAPITAL MANAGEMENT  
 BLACKROCK CAPITAL INVST CORP  
 BLACKSTONE MORTGAGE TR INC  
 BOSTON PROPERTIES INC  
 BRANDYWINE REALTY TRUST  
 BRIXMOR PROPERTY GROUP INC  
 BROOKFLD DTLA OFFICE TR INV  
 BRT REALTY TRUST  
 CAMDEN PROPERTY TRUST  
 CAPITAL ONE FINANCIAL CORP  
 CAPITAL SOUTHWEST CORP  
 CAPITALA FINANCE CORP  
 CAPSTEAD MORTGAGE CORP  
 CATCHMARK TIMBER TRUST  
 CBL & ASSOCIATES PPTYS INC  
 CEDAR REALTY TRUST INC  
 CEVA INC  
 CHATHAM LODGING TRUST  
 CHEROKEE INC/DE  
 CHERRY HILL MTG INVST  
 CHESAPEAKE LODGING TRUST  
 CHIMERA INVESTMENT CORP  
 CHOICE HOTELS INTL INC  
 CHURCHILL DOWNS INC  
 CITIGROUP INC  
 CKX LANDS INC  
 COACH INC  
 COLONY CAPITAL INC  
 COLUMBIA PROPERTY TRUST INC  
 CONDOR HOSPITALITY TR INC  
 CONOCOPHILLIPS  
 CORECIVIC INC  
 COREENERGY INFRASTRUCTURE TR  
 CORESITE REALTY CORP  
 CORP OFFICE PPTYS TR INC  
 COUSINS PROPERTIES INC  
 CROSS TIMBERS ROYALTY TRUST  
 CROWN CASTLE INTL CORP  
 CUBESMART  
 CYRUSONE INC  
 CYS INVESTMENTS INC

DCT INDUSTRIAL TRUST INC  
 DDR CORP  
 DIAMONDROCK HOSPITALITY CO  
 DIGITAL REALTY TRUST INC  
 DINEEQUITY INC  
 DISNEY (WALT) CO  
 DOCUMENT SECURITY SYS INC  
 DOLBY LABORATORIES INC  
 DOMINO'S PIZZA INC  
 DORCHESTER MINERALS -LP  
 DOUGLAS EMMETT INC  
 DRIVE SHACK INC  
 DST SYSTEMS INC  
 DTS INC  
 DUKE REALTY CORP  
 DUPONT FABROS TECHNOLOGY INC  
 DYNEX CAPITAL INC  
 E DIGITAL CORP  
 EASTGROUP PROPERTIES  
 EASTMAN CHEMICAL CO  
 EDUCATION REALTY TRUST INC  
 ELLINGTON RESIDENTIAL MTG  
 ELLIS PERRY INTL INC  
 EMPIRE STATE REALTY OP LP  
 EMPIRE STATE REALTY TR INC  
 ENDEAVOR IP INC  
 ENERGY RECOVERY INC  
 EPR PROPERTIES  
 EQUINIX INC  
 EQUITY COMMONWEALTH  
 EQUITY LIFESTYLE PROPERTIES  
 EQUITY ONE INC  
 EQUITY RESIDENTIAL  
 EQUUS TOTAL RETURN INC  
 ESSEX PROPERTY TRUST  
 EVERSOURCE ENERGY  
 EXTRA SPACE STORAGE INC  
 FEDERAL REALTY INVESTMENT TR  
 FELCOR LODGING TRUST INC  
 FIDUS INVESTMENT CORP  
 FIFTH STREET FINANCE CORP  
 FIFTH STREET SR FLTG RATE CP  
 FIRST INDL REALTY TRUST INC  
 FIRST POTOMAC REALTY TRUST  
 FIRST REAL ESTATE INV TR NJ  
 FIRSTHAND TECHNOLOGY VALU FD  
 FIVE OAKS INVESTMENT CORP  
 FOREST CITY REALTY TRUST INC  
 FORESTAR GROUP INC  
 FRANKLIN STREET PROPERTIES  
 FRP HOLDINGS INC  
 GAMING & LEISURE PPTYS  
 GARRISON CAPITAL INC  
 GENERAL GROWTH PPTYS INC  
 GEO GROUP INC  
 GETTY REALTY CORP  
 GLADSTONE CAPITAL CORP  
 GLADSTONE COMMERCIAL CORP  
 GLADSTONE INVESTMENT CORP/DE  
 GLADSTONE LAND CORP

**SIC 679**

AARON'S INC  
 ACACIA RESEARCH CORP  
 ACADIA REALTY TRUST  
 AFTERMASTER INC  
 AG MORTGAGE INVESTMENT TRUST  
 AGNC INVESTMENT CORP  
 AGREE REALTY CORP  
 ALEXANDER'S INC  
 ALEXANDRIA R E EQUITIES INC  
 ALLIANCEBERNSTEIN HOLDING LP  
 ALTISOURCE RESIDENTIAL CORP  
 AMERICA FIRST MULTIFAMILY-LP  
 AMERICAN ASSETS TRUST INC  
 AMERICAN CAMPUS COMMUNITIES  
 AMERICAN CAPITAL LTD

Industry Risk Premia Company List (data through December 2016)

GLOBAL HEALTHCARE REIT	MESA ROYALTY TRUST	RAYONIER INC
GNC HOLDINGS INC	MESABI TRUST	REALOGY HOLDINGS CORP
GOLUB CAPITAL BDC INC	MFA FINANCIAL INC	REALTY INCOME CORP
GOVERNMENT PPTYS INCOME TR	MICROCHIP TECHNOLOGY INC	RED LION HOTELS CORP
GRAMERCY PROPERTY TRUST	MID-AMERICA APT CMNTYS INC	REDWOOD TRUST INC
GSV CAPITAL CORP	MMA CAPITAL MGMT LLC	REGENCY CENTERS CORP
GUESS INC	MONMOUTH RE INVESTMENT CP	RESOURCE CAPITAL CORP
HANNON ARMSTRONG SUST INFR	MONROE CAPITAL CORP	RETAIL OPPORTUNITY INVTS CP
HARRIS & HARRIS GROUP	MTGE INVESTMENT CORP	RETAIL PPTYS OF AMERICA INC
HARVEST CAPITAL CREDIT CORP	MVC CAPITAL INC	REXFORD INDUS REALTY
HAWAIIAN ELECTRIC INDS	NATIONAL HEALTH INVESTORS	RLJ ENTERTAINMENT INC
HCP INC	NATIONAL RETAIL PROPERTIES	RLJ LODGING TRUST
HEALTHCARE REALTY TRUST INC	NATURAL RESOURCE PARTNERS LP	ROCKY MOUNTAIN CHOC FACT INC
HEALTHCARE TRUST OF AMERICA	NAUTILUS INC	ROYAL GOLD INC
HERCULES CAPITAL INC	NAVIENT CORP	RPX CORP
HERITAGE GLOBAL INC	NETWORK-1 TECHNOLOGIES INC	RUTHS HOSPITALITY GROUP INC
HERSHA HOSPITALITY TRUST	NEW MOUNTAIN FINANCE CORP	RYMAN HOSPITALITY PPTYS INC
HIGHWOODS PROPERTIES INC	NEW RESIDENTIAL INV CP	SABINE ROYALTY TRUST
HMG COURTLAND PROPERTIES	NEW YORK MORTGAGE TRUST INC	SABRA HEALTH CARE REIT INC
HORIZON TECHNOLOGY FINANCE	NEWTEK BUSINESS SERVICES CP	SARATOGA INVESTMENT CORP
HOSPITALITY PROPERTIES TRUST	NOBLE ROMANS INC	SAUL CENTERS INC
HOST HOTELS & RESORTS INC	NOCOPI TECHNOLOGIES INC	SELECT INCOME REIT
HP INC	NORTH EUROPEAN OIL RTY TR	SELECTIVE INS GROUP INC
HUDSON PACIFIC PPTYS INC	NORTHSTAR REALTY FINANCE CP	SENIOR HOUSING PPTYS TRUST
HUGOTON ROYALTY TRUST	NVIDIA CORP	SEQUENTIAL BRANDS GROUP INC
ICONIX BRAND GROUP INC	OFS CAPITAL CORP	SILVER BAY REALTY TRUST CORP
IDACORP INC	OHA INVESTMENT CORP	SIMON PROPERTY GROUP INC
IMAGE SENSING SYSTEMS INC	OMEGA HEALTHCARE INVS INC	SL GREEN REALTY CORP
INDEPENDENCE REALTY TRUST	ONE LIBERTY PROPERTIES INC	SOLAR CAPITAL LTD
INNSUITES HOSPITALITY TR	ORCHID ISLAND CAPITAL INC	SOLAR SENIOR CAPITAL LTD
INTERDIGITAL INC	PANERA BREAD CO	SOTHEBY'S
INVESCO MORTGAGE CAPITAL INC	PAPA JOHNS INTERNATIONAL INC	SOTHERLY HOTELS INC
INVESTORS REAL ESTATE TRUST	PEBBLEBROOK HOTEL TRUST	SPECTRA ENERGY CORP
IRON MOUNTAIN INC	PENNANTPARK FLOATING RT CAP	SPIRIT REALTY CAPITAL INC
ISTAR INC	PENNANTPARK INVESTMENT CORP	STAG INDUSTRIAL INC
KAYNE ANDERSON ENERGY DEV CO	PENNSYLVANIA RE INVS TRUST	STARWOOD PROPERTY TRUST INC
KCAP FINANCIAL INC	PENNYMAC MORTGAGE INVEST TR	STELLUS CAPITAL INVESTMENT
KCG HOLDINGS INC	PEREGRINE PHARMACEUTICALS INC	STONECASTLE FINANCIAL CORP
KILROY REALTY CORP	PERMIAN BASIN ROYALTY TRUST	SUMMIT HOTEL PROPERTIES INC
KIMCO REALTY CORP	PHYSICIANS REALTY TR	SUN COMMUNITIES INC
KITE REALTY GROUP TRUST	PICO HOLDINGS INC	SUNSTONE HOTEL INVESTORS INC
LAMAR ADVERTISING CO -CL A	PIEDMONT OFFICE REALTY TRUST	SWK HOLDINGS CORP
LASALLE HOTEL PROPERTIES	POPEYES LOUISIANA KITCHEN	TANGER FACTORY OUTLET CTRS
LEUCADIA NATIONAL CORP	POST PROPERTIES INC	TAUBMAN CENTERS INC
LEXINGTON REALTY TRUST	POTLATCH CORP	TC PIPELINES LP
LIBERTY PROPERTY TRUST	PREFERRED APARTMENT CMNTYS	TCP CAPITAL CORP
LIFE STORAGE INC	PRESIDENTIAL RLTY NEW -CL B	TEJON RANCH CO
LTC PROPERTIES INC	PROLOGIS INC	TERRENO REALTY CORP
LUBYS INC	PROSPECT CAPITAL CORP	TEXAS PACIFIC LAND TRUST
MACERICH CO	PS BUSINESS PARKS	THL CREDIT INC
MACK-CALI REALTY CORP	PUBLIC SERVICE ENTRP GRP INC	TICC CAPITAL CORP
MADDEN STEVEN LTD	PUBLIC STORAGE	TIDELANDS ROYALTY TRUST B
MAIN STREET CAPITAL CORP	QTS REALTY TRUST INC	TIVO CORP
MANHATTAN BRIDGE CAPITAL INC	QUALCOMM INC	TORCHMARK CORP
MARATHON PATENT GROUP INC	RAIT FINANCIAL TRUST	TRIANGLE CAPITAL CORP
MARINE PETROLEUM TRUST	RALPH LAUREN CORP	TWO HARBORS INVESTMENT CORP
MARRIOTT INTL INC	RAMBUS INC	U S GLOBAL INVESTORS INC
MEDALLION FINANCIAL CORP	RAMCO-GERSHENSON PROPERTIES	UDR INC
MEDICAL PROPERTIES TRUST	RAND CAPITAL CORP	UMH PROPERTIES INC
MEDLEY CAPITAL CORP	RAYMOND JAMES FINANCIAL CORP	UNIVERSAL HEALTH RLTY INCOME

URSTADT BIDDLE PROPERTIES  
 VENTAS INC  
 VEREIT INC  
 VESTIN REALTY MORTGAGE II  
 VORNADO REALTY TRUST  
 W P CAREY INC  
 WALKER INNOVATION INC  
 WASHINGTON REIT  
 WEINGARTEN REALTY INVST  
 WELLTOWER INC  
 WESTERN ASSET MTG CAPITAL CP  
 WEYERHAEUSER CO  
 WHEELER REAL ESTATE INVT TR  
 WHITEHORSE FINANCE INC  
 WHITESTONE REIT  
 WINMARK CORP  
 WORLD WRESTLING ENTMT INC  
 XCEL BRANDS INC

INTERDIGITAL INC  
 LUBY'S INC  
 MADDEN STEVEN LTD  
 MARATHON PATENT GROUP INC  
 MARRIOTT INTL INC  
 MICROCHIP TECHNOLOGY INC  
 NAUTILUS INC  
 NETWORK-1 TECHNOLOGIES INC  
 NOBLE ROMANS INC  
 NOCOPI TECHNOLOGIES INC  
 NVIDIA CORP  
 PANERA BREAD CO  
 PAPA JOHNS INTERNATIONAL INC  
 PEREGRINE PHARMACEUTICALS INC  
 POPEYES LOUISIANA KITCHEN  
 QUALCOMM INC  
 RALPH LAUREN CORP  
 RAMBUS INC  
 REALOGY HOLDINGS CORP  
 RED LION HOTELS CORP  
 RLJ ENTERTAINMENT INC  
 ROCKY MOUNTAIN CHOC FACT INC  
 RPX CORP  
 RUTHS HOSPITALITY GROUP INC  
 SEQUENTIAL BRANDS GROUP INC  
 SOTHEBY'S  
 TIVO CORP  
 WALKER INNOVATION INC  
 WINMARK CORP  
 WORLD WRESTLING ENTMT INC  
 XCEL BRANDS INC

BRIXMOR PROPERTY GROUP INC  
 BROOKFLD DTLA OFFICE TR INV  
 BRT REALTY TRUST  
 CAMDEN PROPERTY TRUST  
 CAPSTEAD MORTGAGE CORP  
 CATCHMARK TIMBER TRUST  
 CBL & ASSOCIATES PPTYS INC  
 CEDAR REALTY TRUST INC  
 CHATHAM LODGING TRUST  
 CHERRY HILL MTG INVST  
 CHESAPEAKE LODGING TRUST  
 CHIMERA INVESTMENT CORP  
 COLONY CAPITAL INC  
 COLUMBIA PROPERTY TRUST INC  
 CONDOR HOSPITALITY TR INC  
 CORECIVIC INC  
 COREENERGY INFRASTRUCTURE TR  
 CORESITE REALTY CORP  
 CORP OFFICE PPTYS TR INC  
 COUSINS PROPERTIES INC  
 CROWN CASTLE INTL CORP  
 CUBESMART  
 CYRUSONE INC  
 CYS INVESTMENTS INC  
 DCT INDUSTRIAL TRUST INC  
 DDR CORP  
 DIAMONDROCK HOSPITALITY CO  
 DIGITAL REALTY TRUST INC  
 DOUGLAS EMMETT INC  
 DRIVE SHACK INC  
 DUKE REALTY CORP  
 DUPONT FABROS TECHNOLOGY INC  
 DYNEX CAPITAL INC  
 EASTGROUP PROPERTIES  
 EDUCATION REALTY TRUST INC  
 ELLINGTON RESIDENTIAL MTG  
 EMPIRE STATE REALTY OP LP  
 EMPIRE STATE REALTY TR INC  
 EPR PROPERTIES  
 EQUINIX INC  
 EQUITY COMMONWEALTH  
 EQUITY LIFESTYLE PROPERTIES  
 EQUITY ONE INC  
 EQUITY RESIDENTIAL  
 ESSEX PROPERTY TRUST  
 EXTRA SPACE STORAGE INC  
 FEDERAL REALTY INVESTMENT TR  
 FELCOR LODGING TRUST INC  
 FIRST INDL REALTY TRUST INC  
 FIRST POTOMAC REALTY TRUST  
 FIRST REAL ESTATE INV TR NJ  
 FIVE OAKS INVESTMENT CORP  
 FOREST CITY REALTY TRUST INC  
 FRANKLIN STREET PROPERTIES  
 GAMING & LEISURE PPTYS  
 GENERAL GROWTH PPTYS INC  
 GEO GROUP INC  
 GETTY REALTY CORP  
 GLADSTONE COMMERCIAL CORP  
 GLADSTONE LAND CORP

**SIC 6792**

CKX LANDS INC  
 CROSS TIMBERS ROYALTY TRUST  
 DORCHESTER MINERALS -LP  
 FORESTAR GROUP INC  
 HUGOTON ROYALTY TRUST  
 MARINE PETROLEUM TRUST  
 MESA ROYALTY TRUST  
 NATURAL RESOURCE PARTNERS LP  
 NORTH EUROPEAN OIL RTY TR  
 PERMIAN BASIN ROYALTY TRUST  
 SABINE ROYALTY TRUST  
 TEJON RANCH CO  
 TEXAS PACIFIC LAND TRUST  
 TIDELANDS ROYALTY TRUST B

**SIC 6798**

ACADIA REALTY TRUST  
 AG MORTGAGE INVESTMENT TRUST  
 AGNC INVESTMENT CORP  
 AGREE REALTY CORP  
 ALEXANDER'S INC  
 ALEXANDRIA R E EQUITIES INC  
 ALTISOURCE RESIDENTIAL CORP  
 AMERICAN ASSETS TRUST INC  
 AMERICAN CAMPUS COMMUNITIES  
 AMERICAN HOMES 4 RENT  
 AMERICAN TOWER CORP  
 ANNALY CAPITAL MANAGEMENT  
 ANWORTH MTG ASSET CORP  
 APARTMENT INVST & MGMT CO  
 APOLLO COMMERCIAL RE FIN INC  
 ARBOR REALTY TRUST INC  
 ARES COMMERCIAL REAL ESTATE  
 ARMADA HOFFLER PROPERTIES  
 ARMOUR RESIDENTIAL REIT INC  
 ASHFORD HOSPITALITY PRME INC  
 ASHFORD HOSPITALITY TRUST  
 AVALONBAY COMMUNITIES INC  
 BIMINI CAPITAL MANAGEMENT  
 BLACKSTONE MORTGAGE TR INC  
 BOSTON PROPERTIES INC  
 BRANDYWINE REALTY TRUST

**SIC 6794**

AARON'S INC  
 ACACIA RESEARCH CORP  
 AFTERMASTER INC  
 CEVA INC  
 CHEROKEE INC/DE  
 CHOICE HOTELS INTL INC  
 COACH INC  
 CONOCOPHILLIPS  
 DINEEQITY INC  
 DISNEY (WALT) CO  
 DOCUMENT SECURITY SYS INC  
 DOLBY LABORATORIES INC  
 DOMINO'S PIZZA INC  
 DTS INC  
 E DIGITAL CORP  
 ELLIS PERRY INTL INC  
 ENDEAVOR IP INC  
 ENERGY RECOVERY INC  
 GNC HOLDINGS INC  
 GUESS INC  
 HP INC  
 ICONIX BRAND GROUP INC  
 IMAGE SENSING SYSTEMS INC



GLOBAL HEALTHCARE REIT  
 GOVERNMENT PPTYS INCOME TR  
 GRAMERCY PROPERTY TRUST  
 HANNON ARMSTRONG SUST INFR  
 HCP INC  
 HEALTHCARE REALTY TRUST INC  
 HEALTHCARE TRUST OF AMERICA  
 HERSHA HOSPITALITY TRUST  
 HIGHWOODS PROPERTIES INC  
 HMG COURTLAND PROPERTIES  
 HOSPITALITY PROPERTIES TRUST  
 HOST HOTELS & RESORTS INC  
 HUDSON PACIFIC PPTYS INC  
 INDEPENDENCE REALTY TRUST  
 INNSUITES HOSPITALITY TR  
 INVESCO MORTGAGE CAPITAL INC  
 INVESTORS REAL ESTATE TRUST  
 IRON MOUNTAIN INC  
 ISTAR INC  
 KILROY REALTY CORP  
 KIMCO REALTY CORP  
 KITE REALTY GROUP TRUST  
 LAMAR ADVERTISING CO -CL A  
 LASALLE HOTEL PROPERTIES  
 LEXINGTON REALTY TRUST  
 LIBERTY PROPERTY TRUST  
 LIFE STORAGE INC  
 LTC PROPERTIES INC  
 MACERICH CO  
 MACK-CALI REALTY CORP  
 MANHATTAN BRIDGE CAPITAL INC  
 MEDICAL PROPERTIES TRUST  
 MFA FINANCIAL INC  
 MID-AMERICA APT CMNTYS INC  
 MONMOUTH RE INVESTMENT CP  
 MTGE INVESTMENT CORP  
 NATIONAL HEALTH INVESTORS  
 NATIONAL RETAIL PROPERTIES  
 NEW RESIDENTIAL INV CP  
 NEW YORK MORTGAGE TRUST INC  
 NORTHSTAR REALTY FINANCE CP  
 OMEGA HEALTHCARE INVS INC  
 ONE LIBERTY PROPERTIES INC  
 ORCHID ISLAND CAPITAL INC  
 PEBBLEBROOK HOTEL TRUST  
 PENNSYLVANIA RE INVS TRUST  
 PENNYMAC MORTGAGE INVEST TR  
 PHYSICIANS REALTY TR  
 PIEDMONT OFFICE REALTY TRUST  
 POST PROPERTIES INC  
 POTLATCH CORP  
 PREFERRED APARTMENT CMNTYS  
 PRESIDENTIAL RLTY NEW -CL B  
 PROLOGIS INC  
 PS BUSINESS PARKS  
 PUBLIC STORAGE  
 QTS REALTY TRUST INC  
 RAIT FINANCIAL TRUST  
 RAMCO-GERSHENSON PROPERTIES  
 RAYONIER INC

REALTY INCOME CORP  
 REDWOOD TRUST INC  
 REGENCY CENTERS CORP  
 RESOURCE CAPITAL CORP  
 RETAIL OPPORTUNITY INVTs CP  
 RETAIL PPTYS OF AMERICA INC  
 REXFORD INDUS REALTY  
 RLJ LODGING TRUST  
 RYMAN HOSPITALITY PPTYS INC  
 SABRA HEALTH CARE REIT INC  
 SAUL CENTERS INC  
 SELECT INCOME REIT  
 SENIOR HOUSING PPTYS TRUST  
 SILVER BAY REALTY TRUST CORP  
 SIMON PROPERTY GROUP INC  
 SL GREEN REALTY CORP  
 SOTHERLY HOTELS INC  
 SPIRIT REALTY CAPITAL INC  
 STAG INDUSTRIAL INC  
 STARWOOD PROPERTY TRUST INC  
 SUMMIT HOTEL PROPERTIES INC  
 SUN COMMUNITIES INC  
 SUNSTONE HOTEL INVESTORS INC  
 TANGER FACTORY OUTLET CTRS  
 TAUBMAN CENTERS INC  
 TERRENO REALTY CORP  
 TWO HARBORS INVESTMENT CORP  
 UDR INC  
 UMH PROPERTIES INC  
 UNIVERSAL HEALTH RLTY INCOME  
 URSTADT BIDDLE PROPERTIES  
 VENTAS INC  
 VEREIT INC  
 VORNADO REALTY TRUST  
 W P CAREY INC  
 WASHINGTON REIT  
 WEINGARTEN REALTY INVST  
 WELLTOWER INC  
 WESTERN ASSET MTG CAPITAL CP  
 WEYERHAEUSER CO  
 WHEELER REAL ESTATE INVT TR  
 WHITESTONE REIT

**SIC 6799**

ALLIANCEBERNSTEIN HOLDING LP  
 AMERICA FIRST MULTIFAMILY-LP  
 AMERICAN FINANCIAL GROUP INC  
 AMERICAN INTERNATIONAL GROUP  
 ARLINGTON ASSET INVESTMENT  
 AVISTA CORP  
 CAPITAL ONE FINANCIAL CORP  
 CHURCHILL DOWNS INC  
 CITIGROUP INC  
 DST SYSTEMS INC  
 EASTMAN CHEMICAL CO  
 EVERSOURCE ENERGY  
 HAWAIIAN ELECTRIC INDS  
 HERITAGE GLOBAL INC  
 IDACORP INC

KAYNE ANDERSON ENERGY DEV CO  
 KCG HOLDINGS INC  
 LEUCADIA NATIONAL CORP  
 MMA CAPITAL MGMT LLC  
 NAVIENT CORP  
 PICO HOLDINGS INC  
 PUBLIC SERVICE ENTRP GRP INC  
 RAYMOND JAMES FINANCIAL CORP  
 SELECTIVE INS GROUP INC  
 SPECTRA ENERGY CORP  
 STONECASTLE FINANCIAL CORP  
 SWK HOLDINGS CORP  
 TC PIPELINES LP  
 TORCHMARK CORP  
 U S GLOBAL INVESTORS INC  
 VESTIN REALTY MORTGAGE II

**SIC 70**

ASIA TRAVEL CORP  
 CHOICE HOTELS INTL INC  
 CLEAN HARBORS INC  
 EXTENDED STAY AMERICA INC  
 HILTON WORLDWIDE HOLDINGS  
 HYATT HOTELS CORP  
 INTERGROUP CORP  
 LOEWS CORP  
 MARCUS CORP  
 MARRIOTT INTL INC  
 MARRIOTT VACATIONS WORLDWIDE  
 MAUI LAND & PINEAPPLE CO  
 MORGANS HOTEL GROUP CO  
 RED LION HOTELS CORP  
 SANTA FE FINANCIAL CORP  
 ST JOE CO  
 STRATUS PROPERTIES INC  
 TRANS WORLD CORP/NV  
 TROPICANA ENTERTAINMENT INC  
 VAIL RESORTS INC  
 VIAD CORP  
 WYNDHAM WORLDWIDE CORP

**SIC 701**

ASIA TRAVEL CORP  
 CHOICE HOTELS INTL INC  
 EXTENDED STAY AMERICA INC  
 HILTON WORLDWIDE HOLDINGS  
 HYATT HOTELS CORP  
 INTERGROUP CORP  
 LOEWS CORP  
 MARCUS CORP  
 MARRIOTT INTL INC  
 MARRIOTT VACATIONS WORLDWIDE  
 MAUI LAND & PINEAPPLE CO  
 MORGANS HOTEL GROUP CO  
 RED LION HOTELS CORP  
 SANTA FE FINANCIAL CORP  
 ST JOE CO  
 STRATUS PROPERTIES INC  
 TRANS WORLD CORP/NV

Industry Risk Premia Company List (data through December 2016)

TROPICANA ENTERTAINMENT INC  
 VAIL RESORTS INC  
 VIAD CORP  
 WYNDHAM WORLDWIDE CORP

BARRACUDA NETWORKS INC  
 BARRETT BUSINESS SVCS INC  
 BAZAARVOICE INC  
 BELDEN INC  
 BENEFITFOCUS INC  
 BLACK BOX CORP  
 BLACKBAUD INC  
 BLACKHAWK NETWORK HLDGS INC  
 BLUE CALYPSO INC  
 BOOZ ALLEN HAMILTON HLDG CP  
 BOTTOMLINE TECHNOLOGIES INC  
 BRIDGELINE DIGITAL INC  
 BRIGHTCOVE INC  
 BRINKS CO  
 BROADRIDGE FINANCIAL SOLUTNS  
 BROADSOFT INC  
 BROADVISION INC  
 BROCADE COMMUNICATIONS SYS

COSTAR GROUP INC  
 COVISINT CORP  
 CREXENDO INC  
 CROSS COUNTRY HEALTHCARE INC  
 CSG SYSTEMS INTL INC  
 CSP INC  
 CURTISS-WRIGHT CORP  
 DAILY JOURNAL CORP  
 DATALINK CORP  
 DATAWATCH CORP  
 DESTINY MEDIA TECHNOLOGIES  
 DETERMINE INC  
 DHI GROUP INC  
 DIGITAL TURBINE INC  
 DISCOVERY COMMUNICATIONS INC  
 DOCUMENT SECURITY SYS INC  
 DOMINO'S PIZZA INC  
 DRONE AVIATION HOLDING CORP

**SIC 72**

ARAMARK  
 BLOCK H & R INC  
 CARRIAGE SERVICES INC  
 G&K SERVICES INC -CL A  
 LIBERTY TAX INC  
 NATIONAL HOLDINGS CORP  
 REGIS CORP/MN  
 SERVICE CORP INTERNATIONAL  
 STONEMOR PARTNERS LP  
 WEIGHT WATCHERS INTL INC

**SIC 73**

1-800-FLOWERS.COM  
 AARON'S INC  
 ABM INDUSTRIES INC  
 ACCELERIZE INC  
 ACI WORLDWIDE INC  
 ACORN ENERGY INC  
 ACTIVISION BLIZZARD INC  
 ACTUA CORP  
 ACXIOM CORP  
 ADOBE SYSTEMS INC  
 AGILYSYS INC  
 AIR LEASE CORP  
 AIR TRANSPORT SERVICES GROUP  
 AKAMAI TECHNOLOGIES INC  
 ALJ REGIONAL HOLDINGS INC  
 ALLIANCE DATA SYSTEMS CORP  
 ALLSCRIPTS HEALTHCARE SOLTNS  
 ALPHABET INC  
 AMAZON.COM INC  
 AMERICAN EXPRESS CO  
 AMERICAN SOFTWARE -CL A  
 AMN HEALTHCARE SERVICES INC  
 AMREP CORP  
 ANGIE'S LIST INC  
 ANSYS INC  
 ARC DOCUMENT SOLUTIONS INC  
 ARI NETWORK SERVICES INC  
 ASCENT CAPITAL GROUP INC  
 ASPEN TECHNOLOGY INC  
 ASURE SOFTWARE INC  
 AT&T INC  
 ATHENAHEALTH INC  
 ATLAS AIR WORLDWIDE HLDG INC  
 AUTOBYTEL INC  
 AUTODESK INC  
 AUTOMATIC DATA PROCESSING  
 AUTOZONE INC  
 AUXILIO INC  
 B. RILEY FINANCIAL INC  
 BALLANTYNE STRONG INC  
 BANKRATE INC

CA INC  
 CACI INTL INC -CL A  
 CADENCE DESIGN SYSTEMS INC  
 CAESARS ENTERTAINMENT CORP  
 CAI INTERNATIONAL INC  
 CALIF FIRST NATIONAL BANCORP  
 CALLIDUS SOFTWARE INC  
 CAMBIUM LEARNING GROUP INC  
 CARBONITE INC  
 CARTESIAN INC  
 CASS INFORMATION SYSTEMS INC  
 CDI CORP  
 CDW CORP  
 CERNER CORP  
 CHANNELADVISOR CORP  
 CHEGG INC  
 CHINA AUTO LOGISTICS INC  
 CHINA XINGBANG IND GROUP INC  
 CHOICE HOTELS INTL INC  
 CHURCHILL DOWNS INC  
 CIBER INC  
 CICERO INC  
 CIENA CORP  
 CINEDIGM CORP  
 CITRIX SYSTEMS INC  
 CLEAR CHANNEL OUTDOOR HLDGS  
 CLEARTRONIC INC  
 COGNIZANT TECH SOLUTIONS  
 COLLECTORS UNIVERSE INC  
 COMMAND CENTER INC  
 COMMAND SECURITY CORP  
 COMMUNICATIONS SYSTEMS INC  
 COMMVAULT SYSTEMS INC  
 COMPUTER PROGRAMS & SYSTEMS  
 COMPUTER SCIENCES CORP  
 COMPUTER SERVICES INC  
 COMPUTER TASK GROUP INC  
 CONCURRENT COMPUTER CP  
 CONVERGYS CORP  
 COPSUNC INC  
 CORELOGIC INC  
 CORNERSTONE ONDEMAND INC

DST SYSTEMS INC  
 DUN & BRADSTREET CORP  
 EARTHLINK HOLDINGS CORP  
 EBAY INC  
 EBIX INC  
 ECOLAB INC  
 EDGEWATER TECHNOLOGY INC  
 EGAIN CORP  
 ELECTRONIC ARTS INC  
 ELECTRONICS FOR IMAGING INC  
 ELLIE MAE INC  
 EMMIS COMMUNICATIONS CP-CL A  
 ENDURANCE INTL GRP HLDGS INC  
 ENERNOC INC  
 ENTRAVISION COMMUNICATIONS  
 ENVESTNET INC  
 EPAM SYSTEMS INC  
 EQUIFAX INC  
 ERICKSON INC  
 EVERTEC INC  
 EW SCRIPPS -CL A  
 EXA CORP  
 EXLSERVICE HOLDINGS INC  
 EXPEDIA INC  
 F5 NETWORKS INC  
 FACEBOOK INC  
 FACTSET RESEARCH SYSTEMS INC  
 FAIR ISAAC CORP  
 FALCONSTOR SOFTWARE INC  
 FEDEX CORP  
 FIDELITY NATIONAL INFO SVCS  
 FIDELITY NATL FINL FNF GROUP  
 FIREEYE INC  
 FISERV INC  
 FLEXSHOPPER INC  
 FORRESTER RESEARCH INC  
 FTI CONSULTING INC  
 GAIA INC  
 GARTNER INC  
 GEE GROUP INC  
 GENERAL FINANCE CORP/DE  
 GIGAMON INC

Industry Risk Premia Company List (data through December 2016)

GLOBAL ARENA HOLDINGS INC	KELLY SERVICES INC -CL A	NEXSTAR BROADCASTING GROUP
GLOBAL PAYMENTS INC	KEYW HOLDING CORP	NIC INC
GLOBALSCAPE INC	KFORCE INC	NORTHROP GRUMMAN CORP
GLOWPOINT INC	KORN/FERRY INTERNATIONAL	NOVATION COS INC
GLU MOBILE INC	KRATOS DEFENSE & SECURITY	NUANCE COMMUNICATIONS INC
GRAHAM HOLDINGS CO	LATTICE INC	OMINTO INC
GRANDPARENTS.COM INC	LEAF GROUP LTD	OMNICELL INC
GREEN DOT CORP	LEIDOS HOLDINGS INC	OMNICOM GROUP
GROUPON INC	LIFELOCK INC	ON ASSIGNMENT INC
GSE SYSTEMS INC	LIMELIGHT NETWORKS INC	ONE HORIZON GROUP INC
GUIDANCE SOFTWARE INC	LINKEDIN CORP	ONSTREAM MEDIA CORP
GUIDEWIRE SOFTWARE INC	LIONBRIDGE TECHNOLOGIES INC	ONVIA INC
H&E EQUIPMENT SERVICES INC	LITHIA MOTORS INC -CL A	OPTIMIZERX CORP
HARMAN INTERNATIONAL INDS	LIVEPERSON INC	ORACLE CORP
HARRIS CORP	LOCKHEED MARTIN CORP	OVERSTOCK.COM INC
HARTE HANKS INC	LOGMEIN INC	PAR TECHNOLOGY CORP
HAWAIIAN TELCOM HOLDCO INC	MAJESCO ENTERTAINMENT CO	PAREXEL INTERNATIONAL CORP
HC2 HOLDINGS INC	MAM SOFTWARE GROUP INC	PARK CITY GROUP INC
HEALTHCARE SERVICES GROUP	MANHATTAN ASSOCIATES INC	PARKER DRILLING CO
HEALTHSTREAM INC	MANPOWERGROUP	PASSUR AEROSPACE INC
HEIDRICK & STRUGGLES INTL	MANTECH INTL CORP	PAYBOX CORP
HELIOS AND MATHESON ANALYTIC	MARCHEX INC	PEGASYSTEMS INC
HENRY (JACK) & ASSOCIATES	MARIN SOFTWARE INC	PERFICIENT INC
HERTZ GLOBAL HOLDINGS INC	MASTECH DIGITAL INC	PERFORMANT FINANCIAL CORP
HOPTO INC	MCGRATH RENTCORP	PFSWEB INC
HUDSON GLOBAL INC	MCKESSON CORP	PHARMA-BIO SERV INC
IAC/INTERACTIVECORP	MEDIA GENERAL INC	PITNEY BOWES INC
IDT CORP	MEDIDATA SOLUTIONS INC	PLANET PAYMENT INC
IHEARTMEDIA INC	MEETME INC	PREMIER INC
IMAGEWARE SYSTEMS INC	MENTOR GRAPHICS CORP	PRGX GLOBAL INC
IMMERSION CORP	MERCADOLIBRE INC	PRICELINE GROUP INC
IMPERVA INC	MGT CAPITAL INVESTMENTS INC	PROFESSIONAL DIVERSITY NETWK
INFINITE GROUP INC	MICROSOFT CORP	PROGRESS SOFTWARE CORP
INFORMATION SERVICES GROUP	MICROSTRATEGY INC	PROOFPOINT INC
INNODATA INC	MITCHAM INDUSTRIES INC	PROS HOLDINGS INC
INSIGNIA SYSTEMS INC	MKS INSTRUMENTS INC	PROVIDENCE SERVICE CORP
INSPERITY INC	MMRGLOBAL INC	PTC INC
INSYNERGY PRODUCTS INC	MOBILE MINI INC	QAD INC
INTEL CORP	MOBIQUITY TECHNOLOGIES INC	QUALITY SYSTEMS INC
INTERACTIVE INTELLIGENCE GRP	MOBIVITY HOLDINGS CORP	QUALYS INC
INTERCLOUD SYSTEMS INC	MODEL N INC	QUINSTREET INC
INTERNAP CORP	MODUSLINK GLOBAL SOLUTIONS	RADIO ONE INC
INTERPUBLIC GROUP OF COS	MONEYONMOBILE INC	RADISYS CORP
INTERSECTIONS INC	MONOTYPE IMAGING HOLDINGS	RAYTHEON CO
INTL BUSINESS MACHINES CORP	MOODY'S CORP	RCI HOSPITALITY HLDGS INC
INTL FCSTONE INC	MORNINGSTAR INC	RCM TECHNOLOGIES INC
INTRALINKS HOLDINGS INC	MOTOROLA SOLUTIONS INC	REALNETWORKS INC
INTUIT INC	NASDAQ INC	REALPAGE INC
INUVO INC	NATIONAL CINEMEDIA INC	RED HAT INC
INVESTVIEW INC	NATIONAL INSTRUMENTS CORP	REIS INC
ION GEOPHYSICAL CORP	NATIONAL RESEARCH CORP	REMARK MEDIA INC
IPASS INC	NCI INC	RENEWABLE ENERGY GROUP INC
ISIGN SOLUTIONS INC	NCR CORP	RENNOVA HEALTH INC
ISSUER DIRECT CORP	NELNET INC	RENT-A-CENTER INC
ITEX CORP	NET 1 UEPS TECHNOLOGIES INC	RESEARCH SOLUTIONS INC
IZEA INC	NET ELEMENT INC	RETAILMENOT INC
J2 GLOBAL INC	NETSCOUT SYSTEMS INC	RIGNET INC
JETPAY CORP	NETSOL TECHNOLOGIES INC	RINGCENTRAL INC
JIVE SOFTWARE INC	NEWPARK RESOURCES	ROBERT HALF INTL INC
KAR AUCTION SERVICES INC	NEWS CORP	ROCKET FUEL INC

ROCKWELL COLLINS INC  
 ROLLINS INC  
 ROOT9B TECHNOLOGIES INC  
 ROSETTA STONE INC  
 RPC INC  
 S&P GLOBAL INC  
 SAJAN INC  
 SALEM MEDIA GROUP INC  
 SALESFORCE.COM INC  
 SCHEIN (HENRY) INC  
 SCIENCE APPLICATIONS INTL CP  
 SEACHANGE INTERNATIONAL INC  
 SELECT MEDICAL HOLDINGS CORP  
 SERVICENOW INC  
 SERVICESOURCE INTL INC  
 SHUTTERSTOCK INC  
 SILVERSUN TECHNOLOGIES INC  
 SMITH MICRO SOFTWARE INC  
 SOCIAL REALITY INC  
 SOFTECH INC  
 SOHU.COM INC  
 SONUS NETWORKS INC  
 SOTHEBY'S  
 SPAR GROUP INC  
 SPINDLE INC  
 SPLUNK INC  
 SPS COMMERCE INC  
 SS&C TECHNOLOGIES HLDGS INC  
 STAFFING 360 SOLUTIONS INC  
 STAMPS.COM INC  
 STATE AUTO FINANCIAL CORP  
 STREAMLINE HEALTH SOLUTIONS  
 SUPERIOR ENERGY SERVICES INC  
 SUPPORT.COM INC  
 SYKES ENTERPRISES INC  
 SYMANTEC CORP  
 SYNCHRONOSS TECHNOLOGIES  
 SYNEX CORP  
 SYNOPSIS INC  
 SYNTEL INC  
 SYSOREX GLOBAL  
 SYSTEMAX INC  
 TABLEAU SOFTWARE INC  
 TAKE-TWO INTERACTIVE SFTWR  
 TEAM HEALTH HOLDINGS INC  
 TECHTARGET INC  
 TEGNA INC  
 TELEDYNE TECHNOLOGIES INC  
 TELETECH HOLDINGS INC  
 TERADATA CORP  
 THESTREET INC  
 TIVO CORP  
 TOTAL SYSTEM SERVICES INC  
 TRACK GROUP INC  
 TRANS-LUX CORP  
 TRAVELZOO INC  
 TREMOR VIDEO INC  
 TRIBUNE MEDIA CO  
 TRINITY INDUSTRIES  
 TRIPADVISOR INC

TRUEBLUE INC  
 TRXADE GROUP INC  
 TSR INC  
 TSS INC  
 TUCOWS INC  
 TWITTER INC  
 TYLER TECHNOLOGIES INC  
 ULTIMATE SOFTWARE GROUP INC  
 UNDER ARMOUR INC  
 UNIFI INC  
 UNISYS CORP  
 UNITED RENTALS INC  
 UNITEDHEALTH GROUP INC  
 UNIVERSAL HEALTH SVCS INC  
 US AUTO PARTS NETWORK INC  
 USELL.COM INC  
 VANTIV INC  
 VECTREN CORP  
 VEEVA SYSTEMS INC  
 VERINT SYSTEMS INC  
 VERISIGN INC  
 VIAD CORP  
 VIRNETX HOLDING CORP  
 VIRTRA INC  
 VIRTUSA CORP  
 VMWARE INC -CL A  
 VOLT INFO SCIENCES INC  
 VSE CORP  
 WEB.COM GROUP INC  
 WEBMD HEALTH CORP  
 WEST CORP  
 WHERE FOOD COMES FROM INC  
 WIDEPOINT CORP  
 WILLIS LEASE FINANCE CORP  
 WIZARD WORLD INC  
 WORKDAY INC  
 XCELMOBILITY INC  
 XEROX CORP  
 XO GROUP INC  
 YAHOO INC  
 YAPPN CORP  
 YELP INC  
 YUME INC  
 ZEBRA TECHNOLOGIES CP -CL A  
 ZILLOW GROUP INC  
 ZIX CORP  
 ZYNGA INC

**SIC 731**

BLUE CALYPSO INC  
 CLEAR CHANNEL OUTDOOR HLDGS  
 IHEARTMEDIA INC  
 INSIGNIA SYSTEMS INC  
 INSYNERGY PRODUCTS INC  
 INTERPUBLIC GROUP OF COS  
 INUVO INC  
 NATIONAL CINEMEDIA INC  
 OMNICOM GROUP  
 SOCIAL REALITY INC

TREMOR VIDEO INC  
 YUME INC

**SIC 735**

AARON'S INC  
 AIR LEASE CORP  
 AIR TRANSPORT SERVICES GROUP  
 ATLAS AIR WORLDWIDE HLDG INC  
 CAI INTERNATIONAL INC  
 ERICKSON INC  
 FLEXSHOPPER INC  
 GENERAL FINANCE CORP/DE  
 H&E EQUIPMENT SERVICES INC  
 HERTZ GLOBAL HOLDINGS INC  
 MCGRATH RENTCORP  
 MITCHAM INDUSTRIES INC  
 MOBILE MINI INC  
 NEWPARK RESOURCES  
 PARKER DRILLING CO  
 RENT-A-CENTER INC  
 RPC INC  
 SUPERIOR ENERGY SERVICES INC  
 TRANS-LUX CORP  
 TRINITY INDUSTRIES  
 UNITED RENTALS INC  
 WILLIS LEASE FINANCE CORP

**SIC 7359**

AARON'S INC  
 AIR LEASE CORP  
 AIR TRANSPORT SERVICES GROUP  
 ATLAS AIR WORLDWIDE HLDG INC  
 CAI INTERNATIONAL INC  
 ERICKSON INC  
 FLEXSHOPPER INC  
 GENERAL FINANCE CORP/DE  
 MCGRATH RENTCORP  
 MITCHAM INDUSTRIES INC  
 MOBILE MINI INC  
 NEWPARK RESOURCES  
 PARKER DRILLING CO  
 RENT-A-CENTER INC  
 RPC INC  
 SUPERIOR ENERGY SERVICES INC  
 TRANS-LUX CORP  
 TRINITY INDUSTRIES  
 WILLIS LEASE FINANCE CORP

**SIC 736**

AMN HEALTHCARE SERVICES INC  
 BARRETT BUSINESS SVCS INC  
 CDI CORP  
 COMMAND CENTER INC  
 CROSS COUNTRY HEALTHCARE INC  
 DHI GROUP INC  
 GEE GROUP INC  
 HEIDRICK & STRUGGLES INTL  
 HUDSON GLOBAL INC  
 INSPIRITY INC

KELLY SERVICES INC -CL A  
 KFORCE INC  
 KORN/FERRY INTERNATIONAL  
 MANPOWERGROUP  
 MASTECH DIGITAL INC  
 ON ASSIGNMENT INC  
 PROFESSIONAL DIVERSITY NETWK  
 PROVIDENCE SERVICE CORP  
 RCM TECHNOLOGIES INC  
 ROBERT HALF INTL INC  
 STAFFING 360 SOLUTIONS INC  
 TEAM HEALTH HOLDINGS INC  
 TRUEBLUE INC  
 VOLT INFO SCIENCES INC

ALJ REGIONAL HOLDINGS INC  
 ALLIANCE DATA SYSTEMS CORP  
 ALLSCRIPTS HEALTHCARE SOLTNS  
 ALPHABET INC  
 AMAZON.COM INC  
 AMERICAN SOFTWARE -CL A  
 ANGIE'S LIST INC  
 ANSYS INC  
 ARI NETWORK SERVICES INC  
 ASPEN TECHNOLOGY INC  
 ASURE SOFTWARE INC  
 AT&T INC  
 ATHENAHEALTH INC  
 AUTOBYTEL INC  
 AUTODESK INC

COMPUTER PROGRAMS & SYSTEMS  
 COMPUTER SCIENCES CORP  
 COMPUTER SERVICES INC  
 COMPUTER TASK GROUP INC  
 CONCURRENT COMPUTER CP  
 COPSINC INC  
 CORELOGIC INC  
 CORNERSTONE ONDEMAND INC  
 COSTAR GROUP INC  
 COVISINT CORP  
 CREXENDO INC  
 CSG SYSTEMS INTL INC  
 CSP INC  
 CURTISS-WRIGHT CORP  
 DAILY JOURNAL CORP

**SIC 7361**

AMN HEALTHCARE SERVICES INC  
 CDI CORP  
 CROSS COUNTRY HEALTHCARE INC  
 DHI GROUP INC  
 GEE GROUP INC  
 HEIDRICK & STRUGGLES INTL  
 HUDSON GLOBAL INC  
 KORN/FERRY INTERNATIONAL  
 MANPOWERGROUP  
 MASTECH DIGITAL INC  
 PROFESSIONAL DIVERSITY NETWK  
 RCM TECHNOLOGIES INC  
 ROBERT HALF INTL INC  
 TEAM HEALTH HOLDINGS INC  
 TRUEBLUE INC

AUTOMATIC DATA PROCESSING  
 AUTOZONE INC  
 AUXILIO INC  
 BALLANTYNE STRONG INC  
 BANKRATE INC  
 BARRACUDA NETWORKS INC  
 BAZAARVOICE INC  
 BELDEN INC  
 BENEFITFOCUS INC  
 BLACK BOX CORP  
 BLACKBAUD INC  
 BLACKHAWK NETWORK HLDGS INC  
 BOOZ ALLEN HAMILTON HLDG CP  
 BOTTOMLINE TECHNOLOGIES INC  
 BRIDGELINE DIGITAL INC  
 BRIGHTCOVE INC  
 BROADRIDGE FINANCIAL SOLUTNS

DATALINK CORP  
 DATAWATCH CORP  
 DESTINY MEDIA TECHNOLOGIES  
 DETERMINE INC  
 DIGITAL TURBINE INC  
 DISCOVERY COMMUNICATIONS INC  
 DOCUMENT SECURITY SYS INC  
 DRONE AVIATION HOLDING CORP  
 DST SYSTEMS INC  
 EARTHLINK HOLDINGS CORP  
 EBAY INC  
 EBIX INC  
 EDGEWATER TECHNOLOGY INC  
 EGAIN CORP  
 ELECTRONIC ARTS INC  
 ELECTRONICS FOR IMAGING INC  
 ELLIE MAE INC

**SIC 7363**

BARRETT BUSINESS SVCS INC  
 CDI CORP  
 COMMAND CENTER INC  
 CROSS COUNTRY HEALTHCARE INC  
 INSPERITY INC  
 KELLY SERVICES INC -CL A  
 KFORCE INC  
 MANPOWERGROUP  
 ON ASSIGNMENT INC  
 PROVIDENCE SERVICE CORP  
 RCM TECHNOLOGIES INC  
 ROBERT HALF INTL INC  
 STAFFING 360 SOLUTIONS INC  
 TRUEBLUE INC  
 VOLT INFO SCIENCES INC

BROADSOFT INC  
 BROADVISION INC  
 BROCADE COMMUNICATIONS SYS  
 CA INC  
 CACI INTL INC -CL A  
 CADENCE DESIGN SYSTEMS INC  
 CAESARS ENTERTAINMENT CORP  
 CALIF FIRST NATIONAL BANCORP  
 CALLIDUS SOFTWARE INC  
 CAMBIUM LEARNING GROUP INC  
 CARBONITE INC  
 CARTESIAN INC  
 CDW CORP  
 CERNER CORP  
 CHANNELADVISOR CORP  
 CHEGG INC  
 CHINA AUTO LOGISTICS INC  
 CHINA XINGBANG IND GROUP INC

ENDURANCE INTL GRP HLDGS INC  
 ENERNOC INC  
 ENTRAVISION COMMUNICATIONS  
 ENVESTNET INC  
 EPAM SYSTEMS INC  
 EQUIFAX INC  
 EVERTEC INC  
 EXA CORP  
 EXLSERVICE HOLDINGS INC  
 EXPEDIA INC  
 F5 NETWORKS INC  
 FACEBOOK INC  
 FACTSET RESEARCH SYSTEMS INC  
 FAIR ISAAC CORP  
 FALCONSTOR SOFTWARE INC  
 FEDEX CORP

**SIC 737**

ACCELERIZE INC  
 ACI WORLDWIDE INC  
 ACORN ENERGY INC  
 ACTIVISION BLIZZARD INC  
 ACTUA CORP  
 ACXIOM CORP  
 ADOBE SYSTEMS INC  
 AGILYSYS INC  
 AKAMAI TECHNOLOGIES INC

CHOICE HOTELS INTL INC  
 CHURCHILL DOWNS INC  
 CIBER INC  
 CICERO INC  
 CIENA CORP  
 CITRIX SYSTEMS INC  
 CLEARTRONIC INC  
 COGNIZANT TECH SOLUTIONS  
 COMMUNICATIONS SYSTEMS INC  
 COMMVAULT SYSTEMS INC

FIDELITY NATIONAL INFO SVCS  
 FIDELITY NATL FINL FNF GROUP  
 FIREEYE INC  
 FISERV INC  
 FORRESTER RESEARCH INC  
 FTI CONSULTING INC  
 GAIA INC  
 GIGAMON INC  
 GLOBAL ARENA HOLDINGS INC  
 GLOBAL PAYMENTS INC  
 GLOBALSCAPE INC

Industry Risk Premia Company List (data through December 2016)

GLOWPOINT INC	MARIN SOFTWARE INC	PROS HOLDINGS INC
GLU MOBILE INC	MCKESSON CORP	PTC INC
GRAHAM HOLDINGS CO	MEDIA GENERAL INC	QAD INC
GRANDPARENTS.COM INC	MEDIDATA SOLUTIONS INC	QUALITY SYSTEMS INC
GROUPON INC	MEETME INC	QUALYS INC
GSE SYSTEMS INC	MENTOR GRAPHICS CORP	QUINSTREET INC
GUIDANCE SOFTWARE INC	MERCADOLIBRE INC	RADIO ONE INC
GUIDEWIRE SOFTWARE INC	MGT CAPITAL INVESTMENTS INC	RADISYS CORP
HARMAN INTERNATIONAL INDS	MICROSOFT CORP	RAYTHEON CO
HARRIS CORP	MICROSTRATEGY INC	REALNETWORKS INC
HARTE HANKS INC	MKS INSTRUMENTS INC	REALPAGE INC
HAWAIIAN TELCOM HOLDCO INC	MMRGLOBAL INC	RED HAT INC
HC2 HOLDINGS INC	MOBIQUITY TECHNOLOGIES INC	REIS INC
HEALTHSTREAM INC	MOBILITY HOLDINGS CORP	REMARK MEDIA INC
HELIOS AND MATHESON ANALYTIC	MODEL N INC	RENNOVA HEALTH INC
HENRY (JACK) & ASSOCIATES	MODUSLINK GLOBAL SOLUTIONS	RETAILMENOT INC
HOPTO INC	MONEYONMOBILE INC	RIGNET INC
IAC/INTERACTIVECORP	MONOTYPE IMAGING HOLDINGS	RINGCENTRAL INC
IDT CORP	MORNINGSTAR INC	ROCKET FUEL INC
IMAGEWARE SYSTEMS INC	MOTOROLA SOLUTIONS INC	ROCKWELL COLLINS INC
IMMERSION CORP	NASDAQ INC	ROOT9B TECHNOLOGIES INC
IMPERVA INC	NATIONAL INSTRUMENTS CORP	ROSETTA STONE INC
INFINITE GROUP INC	NCI INC	S&P GLOBAL INC
INFORMATION SERVICES GROUP	NCR CORP	SAJAN INC
INNODATA INC	NELNET INC	SALEM MEDIA GROUP INC
INTEL CORP	NET 1 UEPS TECHNOLOGIES INC	SALESFORCE.COM INC
INTERACTIVE INTELLIGENCE GRP	NET ELEMENT INC	SCHEIN (HENRY) INC
INTERCLOUD SYSTEMS INC	NETSCOUT SYSTEMS INC	SCIENCE APPLICATIONS INTL CP
INTERNAP CORP	NETSOL TECHNOLOGIES INC	SEACHANGE INTERNATIONAL INC
INTERSECTIONS INC	NEWS CORP	SERVICENOW INC
INTL BUSINESS MACHINES CORP	NEXSTAR BROADCASTING GROUP	SERVICESTOURCE INTL INC
INTRALINKS HOLDINGS INC	NIC INC	SHUTTERSTOCK INC
INTUIT INC	NORTHROP GRUMMAN CORP	SILVERSUN TECHNOLOGIES INC
INUVO INC	NOVATION COS INC	SMITH MICRO SOFTWARE INC
INVESTVIEW INC	NUANCE COMMUNICATIONS INC	SOFTECH INC
ION GEOPHYSICAL CORP	OMINTO INC	SOHU.COM INC
IPASS INC	OMNICELL INC	SONUS NETWORKS INC
ISIGN SOLUTIONS INC	ONE HORIZON GROUP INC	SPINDLE INC
ISSUER DIRECT CORP	ONSTREAM MEDIA CORP	SPLUNK INC
IZEA INC	ONVIA INC	SPS COMMERCE INC
J2 GLOBAL INC	OPTIMIZERX CORP	SS&C TECHNOLOGIES HLDGS INC
JETPAY CORP	ORACLE CORP	STAMPS.COM INC
JIVE SOFTWARE INC	OVERSTOCK.COM INC	STATE AUTO FINANCIAL CORP
KEYW HOLDING CORP	PAR TECHNOLOGY CORP	STREAMLINE HEALTH SOLUTIONS
KRATOS DEFENSE & SECURITY	PARIXEL INTERNATIONAL CORP	SUPPORT.COM INC
LATTICE INC	PARK CITY GROUP INC	SYKES ENTERPRISES INC
LEAF GROUP LTD	PASSUR AEROSPACE INC	SYMANTEC CORP
LEIDOS HOLDINGS INC	PAYBOX CORP	SYNCHRONOSS TECHNOLOGIES
LIFELock INC	PEGASYSYSTEMS INC	SYNNEX CORP
LIMELIGHT NETWORKS INC	PERFICIENT INC	SYNOPSIS INC
LINKEDIN CORP	PFSWEB INC	SYNTEL INC
LIONBRIDGE TECHNOLOGIES INC	PHARMA-BIO SERV INC	SYSOREX GLOBAL
LIVEPERSON INC	PITNEY BOWES INC	SYSTEMAX INC
LOCKHEED MARTIN CORP	PLANET PAYMENT INC	TABLEAU SOFTWARE INC
LOGMEIN INC	PREMIER INC	TAKE-TWO INTERACTIVE SFTWR
MAJESCO ENTERTAINMENT CO	PRGX GLOBAL INC	TECHTARGET INC
MAM SOFTWARE GROUP INC	PRICELINE GROUP INC	TEGNA INC
MANHATTAN ASSOCIATES INC	PROFESSIONAL DIVERSITY NETWK	TELEDYNE TECHNOLOGIES INC
MANTECH INTL CORP	PROGRESS SOFTWARE CORP	TERADATA CORP
MARCHEX INC	PROOFPOINT INC	THESTREET INC

TIVO CORP  
 TRAVELZOO INC  
 TRIBUNE MEDIA CO  
 TRIPADVISOR INC  
 TRXADE GROUP INC  
 TSR INC  
 TSS INC  
 TUCOWS INC  
 TWITTER INC  
 TYLER TECHNOLOGIES INC  
 ULTIMATE SOFTWARE GROUP INC  
 UNDER ARMOUR INC  
 UNISYS CORP  
 UNITEDHEALTH GROUP INC  
 UNIVERSAL HEALTH SVCS INC  
 US AUTO PARTS NETWORK INC  
 USELL.COM INC  
 VANTIV INC  
 VECTREN CORP  
 VEEVA SYSTEMS INC  
 VERINT SYSTEMS INC  
 VERISIGN INC  
 VIRNETX HOLDING CORP  
 VIRTRA INC  
 VIRTUSA CORP  
 VMWARE INC -CL A  
 VOLT INFO SCIENCES INC  
 VSE CORP  
 WEB.COM GROUP INC  
 WEBMD HEALTH CORP  
 WHERE FOOD COMES FROM INC  
 WIDEPOINT CORP  
 WORKDAY INC  
 XCELMOBILITY INC  
 XEROX CORP  
 XO GROUP INC  
 YAHOO INC  
 YAPPN CORP  
 YELP INC  
 ZEBRA TECHNOLOGIES CP -CL A  
 ZILLOW GROUP INC  
 ZIX CORP  
 ZYNGA INC

CADENCE DESIGN SYSTEMS INC  
 CALLIDUS SOFTWARE INC  
 CARTESIAN INC  
 CHANNELADVISOR CORP  
 CHURCHILL DOWNS INC  
 CIENA CORP  
 CITRIX SYSTEMS INC  
 COMMVault SYSTEMS INC  
 COPSYN INC  
 DAILY JOURNAL CORP  
 DATAWATCH CORP  
 DESTINY MEDIA TECHNOLOGIES  
 DIGITAL TURBINE INC  
 DRONE AVIATION HOLDING CORP  
 EBIX INC  
 ELECTRONIC ARTS INC  
 ELECTRONICS FOR IMAGING INC  
 ELLIE MAE INC  
 EPAM SYSTEMS INC  
 EVERTEC INC  
 EXA CORP  
 GLOBALSCAPE INC  
 GLU MOBILE INC  
 GSE SYSTEMS INC  
 GUIDANCE SOFTWARE INC  
 GUIDEWIRE SOFTWARE INC  
 HARMAN INTERNATIONAL INDS  
 HARTE HANKS INC  
 HC2 HOLDINGS INC  
 HEALTHSTREAM INC  
 HOPTO INC  
 IDT CORP  
 IMMERSION CORP  
 IMPERVA INC  
 INNODATA INC  
 INTEL CORP  
 INTERACTIVE INTELLIGENCE GRP  
 INTERSECTIONS INC  
 INTL BUSINESS MACHINES CORP  
 INTUIT INC  
 ION GEOPHYSICAL CORP  
 ISIGN SOLUTIONS INC  
 JIVE SOFTWARE INC  
 KEYW HOLDING CORP  
 LIONBRIDGE TECHNOLOGIES INC  
 MAJESCO ENTERTAINMENT CO  
 MARIN SOFTWARE INC  
 MCKESSON CORP  
 MGT CAPITAL INVESTMENTS INC  
 MICROSOFT CORP  
 MICROSTRATEGY INC  
 MKS INSTRUMENTS INC  
 MOBIVITY HOLDINGS CORP  
 MODEL N INC  
 MONOTYPE IMAGING HOLDINGS  
 NATIONAL INSTRUMENTS CORP  
 NETSOL TECHNOLOGIES INC  
 NIC INC  
 NUANCE COMMUNICATIONS INC  
 ONE HORIZON GROUP INC

ORACLE CORP  
 PARK CITY GROUP INC  
 PASSUR AEROSPACE INC  
 PEGASYS INC  
 PITNEY BOWES INC  
 PREMIER INC  
 PROGRESS SOFTWARE CORP  
 PROOFPOINT INC  
 PROS HOLDINGS INC  
 PTC INC  
 QUALYS INC  
 RADISYS CORP  
 RAYTHEON CO  
 REALNETWORKS INC  
 REALPAGE INC  
 RED HAT INC  
 RENNOVA HEALTH INC  
 RINGCENTRAL INC  
 ROCKET FUEL INC  
 ROSETTA STONE INC  
 SALESFORCE.COM INC  
 SCHEIN (HENRY) INC  
 SEACHANGE INTERNATIONAL INC  
 SERVICENOW INC  
 SMITH MICRO SOFTWARE INC  
 SOFTECH INC  
 SPINDLE INC  
 SPLUNK INC  
 SS&C TECHNOLOGIES HLDGS INC  
 STATE AUTO FINANCIAL CORP  
 SUPPORT.COM INC  
 SYMANTEC CORP  
 SYNOPSIS INC  
 SYSOREX GLOBAL  
 SYSTEMAX INC  
 TABLEAU SOFTWARE INC  
 TAKE-TWO INTERACTIVE SFTWR  
 TRIBUNE MEDIA CO  
 TYLER TECHNOLOGIES INC  
 ULTIMATE SOFTWARE GROUP INC  
 UNDER ARMOUR INC  
 UNITEDHEALTH GROUP INC  
 VIRNETX HOLDING CORP  
 VIRTRA INC  
 WORKDAY INC  
 XCELMOBILITY INC  
 ZYNGA INC

**SIC 7372**

ACCELERIZE INC  
 ACORN ENERGY INC  
 ACTIVISION BLIZZARD INC  
 ADOBE SYSTEMS INC  
 ALLSCRIPTS HEALTHCARE SOLTNS  
 AMERICAN SOFTWARE -CL A  
 ANSYS INC  
 ASPEN TECHNOLOGY INC  
 AUTODESK INC  
 AUTOZONE INC  
 BELDEN INC  
 BRIGHTCOVE INC  
 BROADSOFT INC  
 CA INC

**SIC 7373**

BALLANTYNE STRONG INC  
 BROADRIDGE FINANCIAL SOLUTNS  
 BROADVISION INC  
 CACI INTL INC -CL A  
 CERNER CORP  
 CLEARTRONIC INC  
 COMMUNICATIONS SYSTEMS INC  
 COMPUTER PROGRAMS & SYSTEMS  
 CSP INC  
 CURTISS-WRIGHT CORP

DATALINK CORP  
DOCUMENT SECURITY SYS INC  
ENERNOC INC  
F5 NETWORKS INC  
FAIR ISAAC CORP  
FALCONSTOR SOFTWARE INC  
FIREEYE INC  
GIGAMON INC  
HARRIS CORP  
HENRY (JACK) & ASSOCIATES  
IMAGEWARE SYSTEMS INC  
INFINITE GROUP INC  
KRATOS DEFENSE & SECURITY  
LATTICE INC  
LEIDOS HOLDINGS INC  
MANHATTAN ASSOCIATES INC  
MANTECH INTL CORP  
MEDIDATA SOLUTIONS INC  
MENTOR GRAPHICS CORP  
MOTOROLA SOLUTIONS INC  
NASDAQ INC  
NCI INC  
NETSCOUT SYSTEMS INC  
NORTHROP GRUMMAN CORP  
OMNICELL INC  
ORACLE CORP  
QUALITY SYSTEMS INC  
ROCKWELL COLLINS INC  
SCIENCE APPLICATIONS INTL CP  
SILVERSUN TECHNOLOGIES INC  
SONUS NETWORKS INC  
STREAMLINE HEALTH SOLUTIONS  
TELEDYNE TECHNOLOGIES INC  
TERADATA CORP  
TIVO CORP  
TYLER TECHNOLOGIES INC  
UNISYS CORP  
VERINT SYSTEMS INC  
VMWARE INC -CL A  
ZEBRA TECHNOLOGIES CP -CL A

GLOBAL PAYMENTS INC  
HARRIS CORP  
INFORMATION SERVICES GROUP  
INNODATA INC  
INTERCLOUD SYSTEMS INC  
INTERNAP CORP  
ISSUER DIRECT CORP  
JETPAY CORP  
LIFELOCK INC  
MODUSLINK GLOBAL SOLUTIONS  
MONEYONMOBILE INC  
NASDAQ INC  
NELNET INC  
NET 1 UEPS TECHNOLOGIES INC  
NET ELEMENT INC  
PAYBOX CORP  
PFSWEB INC  
PLANET PAYMENT INC  
PRGX GLOBAL INC  
SYKES ENTERPRISES INC  
SYNNEX CORP  
SYNTEL INC  
VANTIV INC  
XEROX CORP

EMMIS COMMUNICATIONS CP-CL A  
ENDURANCE INTL GRP HLDGS INC  
ENTRAVISION COMMUNICATIONS  
ENVESTNET INC  
EXPEDIA INC  
FACEBOOK INC  
FACTSET RESEARCH SYSTEMS INC  
GAIA INC  
GLOWPOINT INC  
GRAHAM HOLDINGS CO  
GRANDPARENTS.COM INC  
GROUPON INC  
GUIDANCE SOFTWARE INC  
HAWAIIAN TELCOM HOLDCO INC  
HEALTHSTREAM INC  
IAC/INTERACTIVECORP  
INTERCLOUD SYSTEMS INC  
INTERNAP CORP  
INUVO INC  
INVESTVIEW INC  
IPASS INC  
IZEA INC  
J2 GLOBAL INC  
LEAF GROUP LTD  
LIMELIGHT NETWORKS INC  
LINKEDIN CORP  
LIVEPERSON INC  
LOGMEIN INC  
MAM SOFTWARE GROUP INC  
MARCHEX INC  
MEDIA GENERAL INC  
MEETME INC  
MERCADOLIBRE INC  
MMRGLOBAL INC  
MODUSLINK GLOBAL SOLUTIONS  
MORNINGSTAR INC  
NELNET INC  
NEWS CORP  
NEXSTAR BROADCASTING GROUP  
NIC INC  
NOVATION COS INC  
OMINTO INC  
ONSTREAM MEDIA CORP  
ONVIA INC  
OPTIMIZERX CORP  
ORACLE CORP  
OVERSTOCK.COM INC  
PAREXEL INTERNATIONAL CORP  
PRICELINE GROUP INC  
PROFESSIONAL DIVERSITY NETWK  
PROGRESS SOFTWARE CORP  
PTC INC  
QAD INC  
QUINSTREET INC  
RADIO ONE INC  
REIS INC  
REMARK MEDIA INC  
RENOVA HEALTH INC  
RETAILMENOT INC  
S&P GLOBAL INC

**SIC 7375**

ACI WORLDWIDE INC  
ACTUA CORP  
AKAMAI TECHNOLOGIES INC  
ALLSCRIPTS HEALTHCARE SOLTNS  
ALPHABET INC  
AMAZON.COM INC  
ANGIE'S LIST INC  
ARI NETWORK SERVICES INC  
ASURE SOFTWARE INC  
ATHENAHEALTH INC  
AUTOBYTEL INC  
BANKRATE INC  
BARRACUDA NETWORKS INC  
BAZAARVOICE INC  
BENEFITFOCUS INC  
BLACKBAUD INC  
BOTTOMLINE TECHNOLOGIES INC  
CAESARS ENTERTAINMENT CORP  
CAMBIUM LEARNING GROUP INC  
CARBONITE INC  
CHEGG INC  
CHINA AUTO LOGISTICS INC  
CHINA XINGBANG IND GROUP INC  
CHOICE HOTELS INTL INC  
CORNERSTONE ONDEMAND INC  
COSTAR GROUP INC  
COVISINT CORP  
CREXENDO INC  
DETERMINE INC  
DISCOVERY COMMUNICATIONS INC  
EARTHLINK HOLDINGS CORP  
EBAY INC  
EGAIN CORP

**SIC 7374**

ACXIOM CORP  
ALJ REGIONAL HOLDINGS INC  
ALLIANCE DATA SYSTEMS CORP  
AUTOMATIC DATA PROCESSING  
AUXILIO INC  
BLACKHAWK NETWORK HLDGS INC  
CDW CORP  
COMPUTER SERVICES INC  
CORELOGIC INC  
CSG SYSTEMS INTL INC  
DST SYSTEMS INC  
EQUIFAX INC  
EVERTEC INC  
EXLSERVICE HOLDINGS INC  
FIDELITY NATIONAL INFO SVCS  
FIDELITY NATL FINL FNF GROUP  
FISERV INC



SAJAN INC  
 SALEM MEDIA GROUP INC  
 SERVICESOURCE INTL INC  
 SHUTTERSTOCK INC  
 SOHU.COM INC  
 SPS COMMERCE INC  
 STAMPS.COM INC  
 SYNCHRONOSS TECHNOLOGIES  
 SYSOREX GLOBAL  
 TECHTARGET INC  
 TEGNA INC  
 TERADATA CORP  
 THESTREET INC  
 TRAVELZOO INC  
 TRIPADVISOR INC  
 TRXADE GROUP INC  
 TUCOWS INC  
 TWITTER INC  
 UNIVERSAL HEALTH SVCS INC  
 US AUTO PARTS NETWORK INC  
 USELL.COM INC  
 VEEVA SYSTEMS INC  
 VERISIGN INC  
 WEB.COM GROUP INC  
 WEBMD HEALTH CORP  
 WHERE FOOD COMES FROM INC  
 XO GROUP INC  
 YAHOO INC  
 YAPPN CORP  
 YELP INC  
 ZILLOW GROUP INC

PTC INC  
 RIGNET INC  
 ROOT9B TECHNOLOGIES INC  
 SERVICESOURCE INTL INC  
 SYNTEL INC  
 SYSOREX GLOBAL  
 TSS INC  
 VECTREN CORP  
 VIRTUSA CORP  
 VOLT INFO SCIENCES INC  
 VSE CORP  
 WIDEPOINT CORP  
 ZIX CORP

MONRO MUFFLER BRAKE INC  
 RYDER SYSTEM INC  
 SP PLUS CORP  
 WERNER ENTERPRISES INC

**SIC 7379**

AGILYSYS INC  
 AMERICAN SOFTWARE -CL A  
 ASPEN TECHNOLOGY INC  
 AT&T INC  
 BLACK BOX CORP  
 BOOZ ALLEN HAMILTON HLDG CP  
 CA INC  
 CIBER INC  
 COGNIZANT TECH SOLUTIONS  
 COMPUTER SCIENCES CORP  
 COMPUTER TASK GROUP INC  
 EDGEWATER TECHNOLOGY INC  
 FORRESTER RESEARCH INC  
 FTI CONSULTING INC  
 GLOBAL ARENA HOLDINGS INC  
 GSE SYSTEMS INC  
 GUIDANCE SOFTWARE INC  
 HELIOS AND MATHESON ANALYTIC  
 INTERCLOUD SYSTEMS INC  
 INTL BUSINESS MACHINES CORP  
 KEYW HOLDING CORP  
 LOCKHEED MARTIN CORP  
 NCR CORP  
 ORACLE CORP  
 PERFICIENT INC  
 PHARMA-BIO SERV INC

**SIC 738**

1-800-FLOWERS.COM  
 AMERICAN EXPRESS CO  
 AMREP CORP  
 ARC DOCUMENT SOLUTIONS INC  
 ASCENT CAPITAL GROUP INC  
 B. RILEY FINANCIAL INC  
 BRINKS CO  
 CASS INFORMATION SYSTEMS INC  
 CINEDIGM CORP  
 COLLECTORS UNIVERSE INC  
 COMMAND SECURITY CORP  
 CONVERGYS CORP  
 DOMINO'S PIZZA INC  
 EW SCRIPPS -CL A  
 GARTNER INC  
 GREEN DOT CORP  
 INTL FCSTONE INC  
 ITEX CORP  
 KAR AUCTION SERVICES INC  
 LITHIA MOTORS INC -CL A  
 MARCHEX INC  
 NATIONAL RESEARCH CORP  
 PITNEY BOWES INC  
 RCI HOSPITALITY HLDGS INC  
 RENEWABLE ENERGY GROUP INC  
 RESEARCH SOLUTIONS INC  
 SELECT MEDICAL HOLDINGS CORP  
 SOTHEBY'S  
 SPAR GROUP INC  
 TELETECH HOLDINGS INC  
 TOTAL SYSTEM SERVICES INC  
 TRACK GROUP INC  
 UNIFI INC  
 VIAD CORP  
 WEST CORP  
 WIZARD WORLD INC

**SIC 75**

AMERCO  
 ARCBEST CORP  
 AVIS BUDGET GROUP INC  
 CAR CHARGING GROUP INC  
 CELADON GROUP INC  
 HERTZ GLOBAL HOLDINGS INC

**SIC 78**

AMC ENTERTAINMENT HOLDINGS  
 ASTROTECH CORP  
 CARMIKE CINEMAS INC  
 CINEDIGM CORP  
 CINEMARK HOLDINGS INC  
 COMCAST CORP  
 DISNEY (WALT) CO  
 GLOBAL EAGLE ENTERTAINMENT  
 MARCUS CORP  
 NETFLIX INC  
 READING INTL INC -CL A  
 REGAL ENTERTAINMENT GROUP  
 RLJ ENTERTAINMENT INC  
 STARZ  
 TIME WARNER INC  
 TWENTY-FIRST CENTURY FOX INC  
 VIACOM INC  
 WORLD WRESTLING ENTMT INC

**SIC 79**

ALL AMERICAN SPORTPARK INC  
 AVALON HOLDINGS CORP  
 BOWL AMERICA INC -CL A  
 BOYD GAMING CORP  
 CAESARS ENTERTAINMENT CORP  
 CEDAR FAIR -LP  
 CHURCHILL DOWNS INC  
 CLUBCORP HOLDINGS INC  
 COMCAST CORP  
 CONSOLIDATED TOMOKA LAND CO  
 DISNEY (WALT) CO  
 DOVER MOTORSPORTS INC  
 EMPIRE RESORTS INC  
 FULL HOUSE RESORTS INC  
 ICAHN ENTERPRISES LP  
 INTL SPEEDWAY CORP -CL A  
 ISLE OF CAPRI CASINOS INC  
 LAS VEGAS SANDS CORP  
 LIBERTY MEDIA SIRIUSXM GROUP  
 LIVE NATION ENTERTAINMENT  
 MGM RESORTS INTERNATIONAL  
 MONARCH CASINO & RESORT INC  
 NEVADA GOLD & CASINOS INC  
 PARKS AMERICA INC  
 PENN NATIONAL GAMING INC  
 PINNACLE ENTERTAINMENT INC  
 RADIO ONE INC  
 RED LION HOTELS CORP  
 RYMAN HOSPITALITY PPTYS INC  
 SCIENTIFIC GAMES CORP  
 SEAWORLD ENTERTAINMENT INC  
 SIX FLAGS ENTERTAINMENT CORP  
 SPEEDWAY MOTORSPORTS INC

STRATUS PROPERTIES INC  
TEJON RANCH CO  
TIX CORP  
TOWN SPORTS INTL HOLDINGS  
TRANS WORLD CORP/NV  
VAIL RESORTS INC  
WILHELMINA INTERNATIONAL INC  
WORLD WRESTLING ENTMT INC  
WYNN RESORTS LTD

VAIL RESORTS INC  
WYNN RESORTS LTD

RADNET INC  
RENNOVA HEALTH INC  
SELECT MEDICAL HOLDINGS CORP  
SPINE INJURY SOLUTIONS INC  
SUNLINK HEALTH SYSTEMS INC  
SURGICAL CARE AFFILIATES INC  
SYNUTRA INTERNATIONAL INC  
TENET HEALTHCARE CORP  
TRANSGENOMIC INC  
U S PHYSICAL THERAPY INC  
UNIVERSAL HEALTH SVCS INC

**SIC 799**

ALL AMERICAN SPORTPARK INC  
AVALON HOLDINGS CORP  
BOYD GAMING CORP  
CAESARS ENTERTAINMENT CORP  
CEDAR FAIR -LP  
CHURCHILL DOWNS INC  
CLUBCORP HOLDINGS INC  
COMCAST CORP  
CONSOLIDATED TOMOKA LAND CO  
DISNEY (WALT) CO  
EMPIRE RESORTS INC  
FULL HOUSE RESORTS INC  
ICAHN ENTERPRISES LP  
ISLE OF CAPRI CASINOS INC  
LAS VEGAS SANDS CORP  
MGM RESORTS INTERNATIONAL  
MONARCH CASINO & RESORT INC  
NEVADA GOLD & CASINOS INC  
PARKS AMERICA INC  
PENN NATIONAL GAMING INC  
PINNACLE ENTERTAINMENT INC  
RED LION HOTELS CORP  
RYMAN HOSPITALITY PPTYS INC  
SCIENTIFIC GAMES CORP  
SEAWORLD ENTERTAINMENT INC  
SIX FLAGS ENTERTAINMENT CORP  
TEJON RANCH CO  
TIX CORP  
TOWN SPORTS INTL HOLDINGS  
TRANS WORLD CORP/NV  
VAIL RESORTS INC  
WYNN RESORTS LTD

**SIC 80**

ACADIA HEALTHCARE CO INC  
ADCARE HEALTH SYSTEMS INC  
ADDUS HOMECARE CORP  
AGILENT TECHNOLOGIES INC  
ALLIANCE HEALTHCARE SVCS INC  
ALMOST FAMILY INC  
AMEDISYS INC  
AMERICAN CARESOURCE HLDGS  
AMERICAN SHARED HSPTL SERV  
APOLLO MEDICAL HOLDINGS INC  
BIOCORRX INC  
BIOSCRIP INC  
BIOTELEMETRY INC  
BIRNER DENTAL MGMT SVCS INC  
BROOKDALE SENIOR LIVING INC  
CANCER GENETICS INC  
CATASYS INC  
CHEMED CORP  
COMBIMATRIX CORP  
COMMUNITY HEALTH SYSTEMS INC  
CORP OFFICE PPTYS TR INC  
CRYOLIFE INC  
DAVITA INC  
DIGIRAD CORP  
DIVERSICARE HEALTHCARE SVCS  
DLH HOLDINGS CORP  
ENSIGN GROUP INC  
ENVISION HEALTHCARE CORP  
ENVISION HEALTHCARE HLDGS  
ENZO BIOCHEM INC  
FIRST CHOICE HEALTHCARE SLT  
FIVE STAR QUALITY CARE INC  
FONAR CORP  
GREENESTONE HEALTHCARE CORP  
HCA HOLDINGS INC  
HEALTHSOUTH CORP  
HEALTHWAYS INC  
HOOPER HOLMES INC  
INFUSYSTEM HOLDINGS INC  
INTERPACE DIAGNOSTICS GP INC  
KINDRED HEALTHCARE INC  
LABORATORY CP OF AMER HLDGS  
LANDAUER INC  
LHC GROUP INC  
LIFEPOINT HEALTH INC  
MEDNAX INC  
MOLINA HEALTHCARE INC  
MYND ANALYTICS INC  
NATIONAL HEALTHCARE CORP  
NEOGENOMICS INC  
NXSTAGE MEDICAL INC  
OPKO HEALTH INC  
PROVIDENCE SERVICE CORP  
PSYCHEMEDICS CORP  
QUEST DIAGNOSTICS INC

**SIC 807**

AGILENT TECHNOLOGIES INC  
ALLIANCE HEALTHCARE SVCS INC  
CANCER GENETICS INC  
COMBIMATRIX CORP  
DIGIRAD CORP  
ENZO BIOCHEM INC  
FIRST CHOICE HEALTHCARE SLT  
FONAR CORP  
INTERPACE DIAGNOSTICS GP INC  
LABORATORY CP OF AMER HLDGS  
LANDAUER INC  
NEOGENOMICS INC  
OPKO HEALTH INC  
PSYCHEMEDICS CORP  
QUEST DIAGNOSTICS INC  
RADNET INC  
RENNOVA HEALTH INC  
SYNUTRA INTERNATIONAL INC  
TRANSGENOMIC INC

**SIC 808**

ADDUS HOMECARE CORP  
ALMOST FAMILY INC  
AMEDISYS INC  
BIOSCRIP INC  
CHEMED CORP  
ENSIGN GROUP INC  
HEALTHSOUTH CORP  
KINDRED HEALTHCARE INC  
LHC GROUP INC  
PROVIDENCE SERVICE CORP

**SIC 7999**

ALL AMERICAN SPORTPARK INC  
CAESARS ENTERTAINMENT CORP  
CHURCHILL DOWNS INC  
EMPIRE RESORTS INC  
FULL HOUSE RESORTS INC  
ICAHN ENTERPRISES LP  
ISLE OF CAPRI CASINOS INC  
MGM RESORTS INTERNATIONAL  
NEVADA GOLD & CASINOS INC  
PINNACLE ENTERTAINMENT INC  
RED LION HOTELS CORP  
SCIENTIFIC GAMES CORP  
TIX CORP  
TRANS WORLD CORP/NV

**SIC 809**

ALMOST FAMILY INC  
AMERICAN CARESOURCE HLDGS  
AMERICAN SHARED HSPTL SERV  
APOLLO MEDICAL HOLDINGS INC  
BIOCORRX INC  
BIOTELEMETRY INC  
CRYOLIFE INC  
DAVITA INC  
DLH HOLDINGS CORP  
ENVISION HEALTHCARE HLDGS  
HEALTHWAYS INC  
HOOPER HOLMES INC  
INFUSYSTEM HOLDINGS INC

MOLINA HEALTHCARE INC  
 MYND ANALYTICS INC  
 NXSTAGE MEDICAL INC  
 SELECT MEDICAL HOLDINGS CORP  
 SPINE INJURY SOLUTIONS INC  
 SURGICAL CARE AFFILIATES INC

**SIC 82**

AMERICAN PUBLIC EDUCATION  
 APOLLO EDUCATION GROUP INC  
 ASPEN GROUP INC  
 BERKSHIRE HATHAWAY  
 BRIDGEPOINT EDUCATION INC  
 CAPELLA EDUCATION CO  
 CAREER EDUCATION CORP  
 CUBIC CORP  
 DEVRY EDUCATION GROUP INC  
 FRANKLIN COVEY CO  
 GP STRATEGIES CORP  
 GRAHAM HOLDINGS CO  
 GRAND CANYON EDUCATION INC  
 ITT EDUCATIONAL SERVICES INC  
 K12 INC  
 KORN/FERRY INTERNATIONAL  
 LEARNING TREE INTL INC  
 LINCOLN EDUCATIONAL SERVICES  
 NATIONAL AMERN UNIV HLDG INC  
 STRAYER EDUCATION INC  
 UNIVERSAL TECHNICAL INST

**SIC 822**

AMERICAN PUBLIC EDUCATION  
 APOLLO EDUCATION GROUP INC  
 ASPEN GROUP INC  
 BRIDGEPOINT EDUCATION INC  
 CAPELLA EDUCATION CO  
 CAREER EDUCATION CORP  
 DEVRY EDUCATION GROUP INC  
 GRAHAM HOLDINGS CO  
 GRAND CANYON EDUCATION INC  
 ITT EDUCATIONAL SERVICES INC  
 LINCOLN EDUCATIONAL SERVICES  
 NATIONAL AMERN UNIV HLDG INC  
 STRAYER EDUCATION INC  
 UNIVERSAL TECHNICAL INST

**SIC 8221**

AMERICAN PUBLIC EDUCATION  
 APOLLO EDUCATION GROUP INC  
 ASPEN GROUP INC  
 BRIDGEPOINT EDUCATION INC  
 CAPELLA EDUCATION CO  
 DEVRY EDUCATION GROUP INC  
 GRAHAM HOLDINGS CO  
 GRAND CANYON EDUCATION INC  
 NATIONAL AMERN UNIV HLDG INC  
 STRAYER EDUCATION INC

**SIC 87**

A. H. BELO CORP  
 ADVISORY BOARD CO  
 AECOM INC  
 AEGION CORP  
 AF OCEAN INVESTMENT MGMT CO  
 ALBANY MOLECULAR RESH INC  
 AMERISOURCEBERGEN CORP  
 APOLLO EDUCATION GROUP INC  
 ARGAN INC  
 AUTOMATIC DATA PROCESSING  
 BIOANALYTICAL SYSTEMS INC  
 BIOTELEMETRY INC  
 BRIGHT HORIZONS FAMILY SOLTN  
 BROOKS AUTOMATION INC  
 BUTLER NATIONAL CORP  
 CARTESIAN INC  
 CBIZ INC  
 CDI CORP  
 CEB INC  
 CHARLES RIVER LABS INTL INC  
 CHINA GREEN AGRICULTURE INC  
 CHINA XUEFENG ENVIRON ENGR  
 CHROMADEX CORP  
 COGINT INC  
 CROSS COUNTRY HEALTHCARE INC  
 EMCOR GROUP INC  
 ENGLITY HOLDINGS INC  
 ENGLOBAL CORP  
 EXACT SCIENCES CORP  
 EXLSERVICE HOLDINGS INC  
 EXPONENT INC  
 FLUOR CORP  
 FORRESTER RESEARCH INC  
 FTI CONSULTING INC  
 GARTNER INC  
 GEO GROUP INC  
 GP STRATEGIES CORP  
 HACKETT GROUP INC  
 HC2 HOLDINGS INC  
 HEALTHSTREAM INC  
 HEIDRICK & STRUGGLES INTL  
 HILL INTERNATIONAL INC  
 HUNTINGTON INGALLS IND INC  
 HURON CONSULTING GROUP INC  
 ICF INTERNATIONAL INC  
 JETPAY CORP  
 KBR INC  
 KELLY SERVICES INC -CL A  
 LABORATORY CP OF AMER HLDGS  
 LANDAUER INC  
 LAYNE CHRISTENSEN CO  
 LIGHTBRIDGE CORP  
 LIME ENERGY CO  
 LUNA INNOVATIONS INC  
 MAGELLAN HEALTH INC  
 MATTERSIGHT CORP  
 MAXIMUS INC  
 METABOLIX INC

MISTRAS GROUP INC  
 NAVIGANT CONSULTING INC  
 NV5 GLOBAL INC  
 OCEANEERING INTERNATIONAL  
 PAREXEL INTERNATIONAL CORP  
 PAYCHEX INC  
 PHARMA-BIO SERV INC  
 PITNEY BOWES INC  
 PRESSURE BIOSCIENCES INC  
 PRGX GLOBAL INC  
 QUEST DIAGNOSTICS INC  
 QUINTILES IMS HOLDINGS INC  
 RAMBUS INC  
 RECEIVABLE ACQUISITION &MGMT  
 RESEARCH FRONTIERS INC  
 RESOURCES CONNECTION INC  
 ROBERT HALF INTL INC  
 ROOT9B TECHNOLOGIES INC  
 SBA COMMUNICATIONS CORP  
 SENOMYX INC  
 SIGMA LABS INC  
 SURMODICS INC  
 SYNTHESIS ENERGY SYSTEMS INC  
 TEAM INC  
 TETRA TECH INC  
 TRANSCAT INC  
 TRC COS INC  
 TRIO-TECH INTERNATIONAL  
 TSS INC  
 VCA INC  
 VSE CORP  
 WILLDAN GROUP INC  
 WILLIAMS COS INC

**SIC 871**

AECOM INC  
 AEGION CORP  
 ARGAN INC  
 CDI CORP  
 CHINA XUEFENG ENVIRON ENGR  
 EMCOR GROUP INC  
 ENGLITY HOLDINGS INC  
 ENGLOBAL CORP  
 FLUOR CORP  
 GEO GROUP INC  
 HC2 HOLDINGS INC  
 HUNTINGTON INGALLS IND INC  
 KBR INC  
 LAYNE CHRISTENSEN CO  
 LIME ENERGY CO  
 MISTRAS GROUP INC  
 NV5 GLOBAL INC  
 OCEANEERING INTERNATIONAL  
 RECEIVABLE ACQUISITION &MGMT  
 ROOT9B TECHNOLOGIES INC  
 SBA COMMUNICATIONS CORP  
 SYNTHESIS ENERGY SYSTEMS INC  
 TETRA TECH INC  
 TRC COS INC

VSE CORP  
 WILLDAN GROUP INC  
 WILLIAMS COS INC

MAGELLAN HEALTH INC  
 MATTERSIGHT CORP  
 MAXIMUS INC  
 NAVIGANT CONSULTING INC  
 NV5 GLOBAL INC  
 PAREXEL INTERNATIONAL CORP  
 PHARMA-BIO SERV INC  
 PITNEY BOWES INC  
 ROOT9B TECHNOLOGIES INC  
 TSS INC  
 WILLDAN GROUP INC

**SIC 873**

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ALBANY MOLECULAR RESH INC  
 BIOANALYTICAL SYSTEMS INC  
 BIOTELEMETRY INC  
 BRIGHT HORIZONS FAMILY SOLTN  
 BROOKS AUTOMATION INC  
 CHARLES RIVER LABS INTL INC  
 CHINA GREEN AGRICULTURE INC  
 EXACT SCIENCES CORP  
 EXLSERVICE HOLDINGS INC  
 FORRESTER RESEARCH INC  
 GARTNER INC  
 HEALTHSTREAM INC  
 LABORATORY CP OF AMER HLDGS  
 LANDAUER INC  
 LUNA INNOVATIONS INC  
 METABOLIX INC  
 PAREXEL INTERNATIONAL CORP  
 PHARMA-BIO SERV INC  
 PRESSURE BIOSCIENCES INC  
 QUEST DIAGNOSTICS INC  
 QUINTILES IMS HOLDINGS INC  
 RAMBUS INC  
 RESEARCH FRONTIERS INC  
 SENOMYX INC  
 SIGMA LABS INC  
 SURMODICS INC  
 TEAM INC  
 TRANSCAT INC  
 TRIO-TECH INTERNATIONAL  
 VCA INC

**SIC 8742**

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A. H. BELO CORP  
 ADVISORY BOARD CO  
 AF OCEAN INVESTMENT MGMT CO  
 APOLLO EDUCATION GROUP INC  
 CARTESIAN INC  
 CEB INC  
 COGINT INC  
 CROSS COUNTRY HEALTHCARE INC  
 EXPONENT INC  
 FTI CONSULTING INC  
 GARTNER INC  
 GP STRATEGIES CORP  
 HACKETT GROUP INC  
 HEIDRICK & STRUGGLES INTL  
 HILL INTERNATIONAL INC  
 HURON CONSULTING GROUP INC  
 ICF INTERNATIONAL INC  
 MATTERSIGHT CORP  
 MAXIMUS INC  
 NAVIGANT CONSULTING INC  
 PAREXEL INTERNATIONAL CORP  
 PHARMA-BIO SERV INC  
 PITNEY BOWES INC  
 ROOT9B TECHNOLOGIES INC

**SIC 874**

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A. H. BELO CORP  
 ADVISORY BOARD CO  
 AECOM INC  
 AF OCEAN INVESTMENT MGMT CO  
 AMERISOURCEBERGEN CORP  
 APOLLO EDUCATION GROUP INC  
 BUTLER NATIONAL CORP  
 CARTESIAN INC  
 CEB INC  
 CHROMADEX CORP  
 COGINT INC  
 CROSS COUNTRY HEALTHCARE INC  
 EXPONENT INC  
 FTI CONSULTING INC  
 GARTNER INC  
 GP STRATEGIES CORP  
 HACKETT GROUP INC  
 HEIDRICK & STRUGGLES INTL  
 HILL INTERNATIONAL INC  
 HURON CONSULTING GROUP INC  
 ICF INTERNATIONAL INC  
 LIGHTBRIDGE CORP