

PERFORMANCE HISTORY

NYSTRS

From 02-28-2013 to 12-31-2016

Time Period		Percent Return			Cumulative TWR		
		Per Period			Basis = 100		
		Account	S&P 600 TR Index	Russell 2000 w/ Div	Account	S&P 600 TR Index	Russell 2000 w/ Div
	02-28-2013				100.00	100.00	100.00
02-28-2013	to 03-31-2013	6.66	4.24	4.62	106.66	104.24	104.62
03-31-2013	to 04-30-2013	-1.33	-0.27	-0.37	105.24	103.96	104.23
04-30-2013	to 05-31-2013	5.11	4.35	4.00	110.61	108.48	108.40
05-31-2013	to 06-30-2013	0.38	-0.15	-0.51	111.04	108.32	107.84
06-30-2013	to 07-31-2013	5.49	6.84	7.00	117.13	115.73	115.39
07-31-2013	to 08-31-2013	-2.54	-2.44	-3.18	114.15	112.91	111.73
08-31-2013	to 09-30-2013	7.75	6.23	6.38	123.00	119.95	118.86
09-30-2013	to 10-31-2013	4.18	3.61	2.51	128.14	124.27	121.84
10-31-2013	to 11-30-2013	4.20	4.50	4.01	133.52	129.86	126.73
11-30-2013	to 12-31-2013	2.53	1.45	1.97	136.89	131.74	129.22
12-31-2013	to 01-31-2014	-3.70	-3.86	-2.77	131.83	126.66	125.64
01-31-2014	to 02-28-2014	6.51	4.46	4.71	140.42	132.30	131.56
02-28-2014	to 03-31-2014	-0.20	0.70	-0.68	140.14	133.23	130.66
03-31-2014	to 04-30-2014	-1.13	-2.79	-3.88	138.55	129.51	125.60
04-30-2014	to 05-31-2014	3.66	0.27	0.80	143.61	129.86	126.60
05-31-2014	to 06-30-2014	5.28	4.71	5.32	151.19	135.98	133.34
06-30-2014	to 07-31-2014	-5.07	-5.49	-6.05	143.53	128.51	125.27
07-31-2014	to 08-31-2014	5.00	4.30	4.96	150.71	134.03	131.48
08-31-2014	to 09-30-2014	-4.62	-5.37	-6.05	143.74	126.83	123.53
09-30-2014	to 10-31-2014	1.01	7.09	6.59	145.20	135.82	131.67
10-31-2014	to 11-30-2014	-0.97	-0.27	0.09	143.78	135.45	131.79
11-30-2014	to 12-31-2014	1.96	2.86	2.85	146.61	139.32	135.54
12-31-2014	to 01-31-2015	-4.53	-3.49	-3.22	139.97	134.45	131.18
01-31-2015	to 02-28-2015	7.27	6.03	5.94	150.14	142.56	138.97
02-28-2015	to 03-31-2015	2.78	1.60	1.74	154.32	144.84	141.39
03-31-2015	to 04-30-2015	-0.87	-2.33	-2.55	152.97	141.48	137.79
04-30-2015	to 05-31-2015	0.52	1.53	2.28	153.76	143.64	140.93
05-31-2015	to 06-30-2015	-0.18	1.03	0.75	153.49	145.12	141.99
06-30-2015	to 07-31-2015	-0.25	-0.85	-1.16	153.10	143.89	140.34
07-31-2015	to 08-31-2015	-5.58	-5.18	-6.28	144.56	136.44	131.52
08-31-2015	to 09-30-2015	-5.96	-3.50	-4.91	135.94	131.67	125.07
09-30-2015	to 10-31-2015	4.94	6.10	5.63	142.66	139.69	132.11
10-31-2015	to 11-30-2015	2.48	2.68	3.25	146.20	143.44	136.41
11-30-2015	to 12-31-2015	-6.84	-4.79	-5.02	136.19	136.57	129.56
12-31-2015	to 01-31-2016	-9.61	-6.17	-8.79	123.11	128.15	118.17
01-31-2016	to 02-29-2016	-0.15	1.12	0.00	122.93	129.58	118.16
02-29-2016	to 03-31-2016	7.89	8.20	7.98	132.62	140.20	127.59
03-31-2016	to 04-30-2016	2.18	1.17	1.57	135.52	141.85	129.60
04-30-2016	to 05-31-2016	0.33	1.66	2.25	135.96	144.20	132.52
05-31-2016	to 06-30-2016	-0.47	0.61	-0.06	135.32	145.08	132.43
06-30-2016	to 07-31-2016	4.86	5.09	5.97	141.89	152.46	140.34
07-31-2016	to 08-31-2016	-0.11	1.36	1.77	141.74	154.53	142.82
08-31-2016	to 09-30-2016	0.70	0.64	1.11	142.72	155.52	144.41
09-30-2016	to 10-31-2016	-3.80	-4.48	-4.75	137.30	148.56	137.55
10-31-2016	to 11-30-2016	13.72	12.55	11.15	156.14	167.21	152.88
11-30-2016	to 12-31-2016	2.49	3.37	2.80	160.03	172.84	157.17
Inception to Date							
02-28-2013	to 12-31-2016	60.03	72.84	57.17			
Annualized		13.04	15.33	12.51			

UNREALIZED GAINS AND LOSSES
NYSTRS
December 31, 2016

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
COMMON STOCKS								
02-28-2013	8,487.00	Aegean Marine Petroleum Network	8.40	71,279.56	10.15	86,143.05	14,863.49	20.9
01-13-2015	7,575.00	AGCO Corp	47.35	358,643.94	57.86	438,289.50	79,645.56	22.2
10-14-2014	1,200.00	Alamo Group Inc	47.49	56,985.87	76.10	91,320.00	34,334.13	60.3
03-29-2016	2,475.00	American Airlines Group Inc	35.08	86,830.36	46.69	115,557.75	28,727.39	33.1
07-07-2015	15,500.00	American Eagle Outfitters New	16.29	252,449.17	15.17	235,135.00	-17,314.17	-6.9
05-17-2016	34,125.00	Amplify Snack Brands	13.43	458,429.55	8.81	300,641.25	-157,788.30	-34.4
03-25-2014	3,823.00	Blackbaud Inc	39.11	149,511.80	64.00	244,672.00	95,160.20	63.6
01-19-2016	11,400.00	Brunswick Corp	43.96	501,096.43	54.54	621,756.00	120,659.57	24.1
07-29-2014	5,275.00	Caseys General Stores Inc	86.76	457,672.70	118.88	627,092.00	169,419.30	37.0
02-03-2015	6,200.00	Charles River Laboratories Intl Inc	75.88	470,471.81	76.19	472,378.00	1,906.19	0.4
09-30-2014	5,700.00	Cinemark Holdings Inc	34.82	198,471.86	38.36	218,652.00	20,180.14	10.2
01-07-2014	25,525.00	ClubCorp Holdings Inc	16.44	419,640.14	14.35	366,283.75	-53,356.39	-12.7
10-01-2013	14,600.00	Commercial Metals Co	17.39	253,845.66	21.78	317,988.00	64,142.34	25.3
09-03-2013	3,827.00	Comstock Resources Inc	46.75	178,894.88	9.85	37,695.95	-141,198.93	-78.9
12-31-2013	9,823.00	Cooper Tire & Rubber Co	27.91	274,166.76	38.85	381,623.55	107,456.79	39.2
02-28-2013	1,934.00	Cracker Barrel Old Country Store	124.81	241,382.53	166.98	322,939.32	81,556.79	33.8
06-07-2016	22,784.00	Cypress Semiconductor Corp	10.62	241,981.17	11.44	260,648.96	18,667.79	7.7
10-28-2014	3,850.00	Diamondback Energy Inc	79.22	304,984.12	101.06	389,081.00	84,096.88	27.6
07-23-2013	14,725.00	Diodes Inc	22.24	327,457.60	25.67	377,990.75	50,533.15	15.4
01-21-2014	5,950.00	Eagle Materials Inc	75.68	450,304.20	98.53	586,253.50	135,949.30	30.2
02-28-2013	12,039.00	Encore Wire Corp	36.21	435,962.99	43.35	521,890.65	85,927.66	19.7
12-08-2015	20,244.00	Enlink Midstream LLC Unit Rep Ltd	14.71	297,844.88	19.05	385,648.20	87,803.31	29.5
12-02-2016	6,375.00	Envision Healthcare Corp	67.75	431,906.25	63.29	403,473.75	-28,432.50	-6.6
05-07-2013	8,025.00	Faro Technologies Inc	35.48	284,715.13	36.00	288,900.00	4,184.87	1.5
10-14-2014	16,400.00	Fortinet Inc	30.07	493,068.20	30.12	493,968.00	899.80	0.2
04-23-2013	13,850.00	G-III Apparel Group Ltd	33.58	465,145.11	29.56	409,406.00	-55,739.11	-12.0
11-15-2016	21,150.00	Gogo Inc	9.35	197,802.26	9.22	195,003.00	-2,799.26	-1.4
06-30-2015	7,287.00	Group 1 Automotive Inc	75.12	547,378.33	77.94	567,948.78	20,570.45	3.8
05-24-2016	7,758.00	Halyard Health Inc	32.59	252,863.22	36.98	286,890.84	34,027.62	13.5
02-28-2013	22,600.00	Hilltop Holdings Inc	18.51	418,315.67	29.80	673,480.00	255,164.33	61.0
09-30-2014	26,425.00	Horizon Pharma PLC	14.72	388,955.54	16.18	427,556.50	38,600.96	9.9
10-27-2015	4,100.00	Independent Bank Group Inc	36.53	149,772.22	62.40	255,840.00	106,067.78	70.8
08-30-2016	31,150.00	JetBlue Airways Corp	18.01	560,960.38	22.42	698,383.00	137,422.62	24.5
02-28-2013	30,975.00	Kapstone Paper & Packaging Crp	15.98	495,116.75	22.05	682,998.75	187,882.00	37.9
12-27-2016	23,000.00	Kate Spade & Co	14.17	325,896.20	18.67	429,410.00	103,513.80	31.8
01-19-2016	3,725.00	Kirby Corp	57.79	215,275.32	66.50	247,712.50	32,437.18	15.1
06-24-2014	37,100.00	La Quinta Holdings Inc	13.95	517,719.61	14.21	527,191.00	9,471.39	1.8
02-28-2013	15,100.00	Legacy TX Financial Group Inc	24.54	370,601.22	43.06	650,206.00	279,604.78	75.4
09-08-2015	20,769.00	Lubys Inc	4.67	97,067.06	4.28	88,891.32	-8,175.74	-8.4
03-10-2015	10,577.00	Marten Transport Ltd	21.46	226,990.51	23.30	246,444.10	19,453.59	8.6
04-16-2013	18,225.00	Matador Resources Co	19.95	363,648.19	25.76	469,476.00	105,827.81	29.1

UNREALIZED GAINS AND LOSSES

NYSTRS

December 31, 2016

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
04-05-2016	7,700.00	National Gen Holdings Corp	21.73	167,308.18	24.99	192,423.00	25,114.82	15.0
12-06-2016	6,800.00	Nationstar Mtge Holdings Inc	18.49	125,746.08	18.06	122,808.00	-2,938.08	-2.3
12-06-2016	4,500.00	Nutanix Inc Cl A	27.62	124,289.10	26.56	119,520.00	-4,769.10	-3.8
11-01-2016	2,800.00	NuVasive Inc	59.85	167,584.05	67.36	188,608.00	21,023.95	12.5
08-11-2015	12,400.00	Oasis Petroleum Inc	9.97	123,647.88	15.14	187,736.00	64,088.12	51.8
08-16-2016	15,900.00	Party City Holdco Inc	17.02	270,553.54	14.20	225,780.00	-44,773.54	-16.5
05-10-2016	72,900.00	Penney J C Inc	8.98	654,992.97	8.31	605,799.00	-49,193.97	-7.5
02-28-2013	18,364.00	Primoris Services Corp	19.54	358,821.57	22.78	418,331.92	59,510.35	16.6
04-29-2014	18,225.00	Rsp Permian Inc	30.52	556,283.39	44.62	813,199.50	256,916.11	46.2
03-19-2013	14,300.00	Shoe Carnival Inc	22.55	322,407.00	26.98	385,814.00	63,407.00	19.7
12-06-2016	2,500.00	SM Energy Co	37.77	94,425.00	34.48	86,200.00	-8,225.00	-8.7
02-28-2013	17,420.00	Steelcase Inc Cl A	15.05	262,137.20	17.90	311,818.00	49,680.80	19.0
02-28-2013	2,450.00	Texas Pac Ld Tr Sub Ctf Prop I T	132.24	323,981.12	296.77	727,086.50	403,105.38	124.4
07-09-2013	17,460.00	Trinity Industries Inc	24.74	431,947.97	27.76	484,689.60	52,741.63	12.2
03-15-2016	15,100.00	United States Steel Corp	18.12	273,602.93	33.01	498,451.00	224,848.07	82.2
06-24-2014	10,311.00	US Concrete Inc	40.38	416,363.61	65.50	675,370.50	259,006.89	62.2
09-13-2016	5,300.00	Vista Outdoor Inc	39.55	209,626.43	36.90	195,570.00	-14,056.43	-6.7
09-15-2015	47,375.00	WisdomTree Inv Inc	10.75	509,251.59	11.14	527,757.50	18,505.91	3.6
09-06-2016	20,050.00	WPX Energy Inc	12.79	256,414.37	14.57	292,128.50	35,714.13	13.9
				18,940,889.14		22,501,950.74	3,561,061.60	18.8
AMERICAN DEPOSITORY RECEIPTS								
12-30-2014	29,120.00	Controladora Vuela Cia DE Avia Sp ADR Rp 10	15.53	452,245.50	15.04	437,964.80	-14,280.70	-3.2
				452,245.50		437,964.80	-14,280.70	-3.2
REAL ESTATE INVESTMENT TRUSTS								
07-05-2016	7,125.00	CyrusOne Inc	47.36	337,440.04	44.73	318,701.25	-18,738.79	-5.6
02-28-2013	38,452.00	Felcor Lodging Tr Inc	5.80	222,900.88	8.01	308,000.52	85,099.64	38.2
02-28-2013	10,500.00	GEO Group Inc	29.24	306,984.95	35.93	377,265.00	70,280.05	22.9
				867,325.87		1,003,966.77	136,640.90	15.8
CASH AND EQUIVALENTS								
		Cash Account Balance		906,576.19		906,576.19		
				906,576.19		906,576.19		
TOTAL PORTFOLIO				21,167,036.70		24,850,458.50	3,683,421.80	17.4

MASTER TRANSACTION SUMMARY

From 10-31-2016 To 12-31-2016

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
NYSTRS									
dv	Felcor Lodging Tr Inc	10-31-2016	10-31-2016			caus	cash	2,307.12	
dv	Trinity Industries Inc	10-31-2016	10-31-2016			caus	cash	2,033.35	
by	Controladora Vuela Cia DE	11-01-2016	11-04-2016	1,700.00		caus	cash	31,500.83	13
	Avia Sp ADR Rp 10								
by	Amplify Snack Brands	11-01-2016	11-04-2016	8,075.00		caus	cash	116,676.48	5
by	Brunswick Corp	11-01-2016	11-04-2016	1,000.00		caus	cash	43,749.90	12
by	Halyard Health Inc	11-01-2016	11-04-2016	1,075.00		caus	cash	35,004.04	8
by	Kapstone Paper & Packaging Crp	11-01-2016	11-04-2016	2,150.00		caus	cash	38,103.81	11
by	NuVasive Inc	11-01-2016	11-04-2016	1,325.00		caus	cash	77,320.91	7
by	Penney J C Inc	11-01-2016	11-04-2016	4,825.00		caus	cash	41,108.52	12
by	Primoris Services Corp	11-01-2016	11-04-2016	1,800.00		caus	cash	35,324.10	6
sl	American Airlines Group Inc	11-01-2016	11-04-2016	1,789.00 f		caus	cash	71,522.65	2
sl	American Airlines Group Inc	11-01-2016	11-04-2016	36.00 f		caus	cash	1,439.25	3
sl	Cree Inc	11-01-2016	11-04-2016	1,600.00 f		caus	cash	34,605.81	8
sl	Cree Inc	11-01-2016	11-04-2016	1,400.00 f		caus	cash	30,280.08	9
sl	Cree Inc	11-01-2016	11-04-2016	1,611.00 f		caus	cash	34,843.72	10
sl	Cree Inc	11-01-2016	11-04-2016	1,914.00 f		caus	cash	41,397.19	11
sl	Independent Bank Group Inc	11-01-2016	11-04-2016	141.00 f		caus	cash	6,763.28	4
sl	Independent Bank Group Inc	11-01-2016	11-04-2016	1,300.00 f		caus	cash	62,356.52	5
sl	Independent Bank Group Inc	11-01-2016	11-04-2016	959.00 f		caus	cash	45,999.92	6
sl	Steris PLC USD	11-01-2016	11-04-2016	100.00 f		caus	cash	6,669.03	4
sl	Steris PLC USD	11-01-2016	11-04-2016	1,500.00 f		caus	cash	100,035.52	1
sl	Steris PLC USD	11-01-2016	11-04-2016	575.00 f		caus	cash	38,346.95	2
dv	AZZ Inc	11-01-2016	11-01-2016			caus	cash	288.15	
in	Cash Account Balance	11-01-2016	11-01-2016			caus	cash	370.69	
dv	Cracker Barrel Old Country Store	11-07-2016	11-07-2016			caus	cash	3,257.95	
dv	Cracker Barrel Old Country Store	11-07-2016	11-07-2016			caus	cash	1.15	
by	Controladora Vuela Cia DE	11-08-2016	11-14-2016	2,325.00		caus	cash	44,345.42	14
	Avia Sp ADR Rp 10								
by	American Eagle Outfitters New	11-08-2016	11-14-2016	1,750.00		caus	cash	28,384.83	11
by	Amplify Snack Brands	11-08-2016	11-14-2016	2,350.00		caus	cash	33,765.98	6
by	AmSurg Corp	11-08-2016	11-14-2016	1,450.00		caus	cash	95,940.99	10
by	Brunswick Corp	11-08-2016	11-14-2016	700.00		caus	cash	29,878.24	13
by	Caseys General Stores Inc	11-08-2016	11-14-2016	575.00		caus	cash	65,617.28	9
by	Charles River Laboratories Intl Inc	11-08-2016	11-14-2016	600.00		caus	cash	42,279.00	11
by	ClubCorp Holdings Inc	11-08-2016	11-14-2016	2,825.00		caus	cash	32,056.41	12
by	Cypress Semiconductor Corp	11-08-2016	11-14-2016	5,450.00		caus	cash	55,213.41	6
by	Diamondback Energy Inc	11-08-2016	11-14-2016	250.00		caus	cash	22,967.00	6
by	Eagle Materials Inc	11-08-2016	11-14-2016	625.00		caus	cash	52,432.38	14
by	Enlink Midstream LLC Unit Rep Ltd	11-08-2016	11-14-2016	4,200.00		caus	cash	63,609.00	9
by	Fortinet Inc	11-08-2016	11-14-2016	1,825.00		caus	cash	57,317.23	10
by	G-III Apparel Group Ltd	11-08-2016	11-14-2016	2,225.00		caus	cash	60,892.24	12
by	Halyard Health Inc	11-08-2016	11-14-2016	775.00		caus	cash	26,810.97	9
by	Horizon Pharma PLC	11-08-2016	11-14-2016	3,725.00		caus	cash	63,233.37	8
by	JetBlue Airways Corp	11-08-2016	11-14-2016	1,250.00		caus	cash	22,249.88	6
by	Kapstone Paper & Packaging Crp	11-08-2016	11-14-2016	3,425.00		caus	cash	62,404.53	12
by	La Quinta Holdings Inc	11-08-2016	11-14-2016	6,075.00		caus	cash	60,847.81	11
by	Matador Resources Co	11-08-2016	11-14-2016	3,125.00		caus	cash	66,312.50	8
by	NuVasive Inc	11-08-2016	11-14-2016	675.00		caus	cash	40,178.50	8

MASTER TRANSACTION SUMMARY

From 10-31-2016 To 12-31-2016

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
by	Penney J C Inc	11-08-2016	11-14-2016	7,100.00		caus	cash	57,154.29	13
by	Primoris Services Corp	11-08-2016	11-14-2016	1,775.00		caus	cash	36,904.91	7
by	Rsp Permian Inc	11-08-2016	11-14-2016	2,150.00		caus	cash	81,209.80	11
by	Shoe Carnival Inc	11-08-2016	11-14-2016	1,200.00		caus	cash	30,323.52	8
by	US Concrete Inc	11-08-2016	11-14-2016	1,650.00		caus	cash	80,305.50	8
by	WisdomTree Inv Inc	11-08-2016	11-14-2016	6,875.00		caus	cash	55,602.94	15
by	WPX Energy Inc	11-08-2016	11-14-2016	4,550.00		caus	cash	52,631.22	2
by	CyrusOne Inc	11-08-2016	11-14-2016	850.00		caus	cash	36,988.52	6
by	Trinity Industries Inc	11-08-2016	11-14-2016	1,575.00		caus	cash	35,096.99	11
by	Hilltop Holdings Inc	11-08-2016	11-14-2016	3,125.00		caus	cash	77,895.00	9
by	Texas Pac Ld Tr Sub Ctf Prop I T	11-08-2016	11-14-2016	225.00		caus	cash	56,787.75	8
by	Diodes Inc	11-08-2016	11-14-2016	3,075.00		caus	cash	65,628.50	11
by	Faro Technologies Inc	11-08-2016	11-14-2016	1,425.00		caus	cash	43,867.34	9
by	Lubys Inc	11-08-2016	11-14-2016	5,825.00		caus	cash	24,405.00	7
sl	Littelfuse Inc	11-08-2016	11-14-2016	400.00	f	caus	cash	56,255.97	1
sl	Steris PLC USD	11-08-2016	11-14-2016	75.00	f	caus	cash	4,998.39	2
sl	Steris PLC USD	11-08-2016	11-14-2016	1,225.00	f	caus	cash	81,640.43	3
sl	iShares Tr S&P Small Cap 600	11-08-2016	11-14-2016	935.00	f	caus	cash	110,521.79	29
sl	iShares Tr S&P Small Cap 600	11-08-2016	11-14-2016	800.00	f	caus	cash	94,564.10	30
sl	iShares Tr S&P Small Cap 600	11-08-2016	11-14-2016	1,200.00	f	caus	cash	141,846.15	31
sl	iShares Tr S&P Small Cap 600	11-08-2016	11-14-2016	275.00	f	caus	cash	32,506.41	32
sl	iShares Tr S&P Small Cap 600	11-08-2016	11-14-2016	1,525.00	f	caus	cash	180,262.81	33
sl	iShares Tr S&P Small Cap 600	11-08-2016	11-14-2016	465.00	f	caus	cash	54,965.38	34
sl	iShares Tr S&P Small Cap 600	11-08-2016	11-14-2016	2,500.00	f	caus	cash	295,512.80	35
sl	Marten Transport Ltd	11-08-2016	11-14-2016	3,000.00	f	caus	cash	60,490.67	1
sl	Marten Transport Ltd	11-08-2016	11-14-2016	25.00	f	caus	cash	504.09	2
dv	Eagle Materials Inc	11-10-2016	11-10-2016			caus	cash	712.50	
dv	GEO Group Inc	11-10-2016	11-10-2016			caus	cash	6,825.00	
dv	Enlink Midstream LLC Unit Rep Ltd	11-14-2016	11-14-2016			caus	cash	5,876.23	
dv	Legacy TX Financial Group Inc	11-14-2016	11-14-2016			caus	cash	2,535.00	
by	Controladora Vuela Cia DE Avia Sp ADR Rp 10	11-15-2016	11-18-2016	1,320.00		caus	cash	20,935.07	15
by	Commercial Metals Co	11-15-2016	11-18-2016	2,000.00		caus	cash	42,740.00	11
by	Gogo Inc	11-15-2016	11-18-2016	9,300.00		caus	cash	86,173.80	8
by	Kirby Corp	11-15-2016	11-18-2016	600.00		caus	cash	38,922.00	10
by	NuVasive Inc	11-15-2016	11-18-2016	800.00		caus	cash	50,084.64	9
by	CyrusOne Inc	11-15-2016	11-18-2016	550.00		caus	cash	22,451.00	7
sl	AZZ Inc	11-15-2016	11-18-2016	800.00	f	caus	cash	50,022.99	4
sl	AZZ Inc	11-15-2016	11-18-2016	750.00	f	caus	cash	46,896.54	5
sl	AZZ Inc	11-15-2016	11-18-2016	145.00	f	caus	cash	9,066.67	6
sl	Steris PLC USD	11-15-2016	11-18-2016	275.00	f	caus	cash	18,318.70	3
sl	Steris PLC USD	11-15-2016	11-18-2016	300.00	f	caus	cash	19,984.03	5
sl	Steris PLC USD	11-15-2016	11-18-2016	655.00	f	caus	cash	43,631.81	6
sl	Steris PLC USD	11-15-2016	11-18-2016	675.00	f	caus	cash	44,964.07	7
dv	Caseys General Stores Inc	11-15-2016	11-15-2016			caus	cash	1,128.00	
dv	Independent Bank Group Inc	11-18-2016	11-18-2016			caus	cash	410.00	
dv	American Airlines Group Inc	11-21-2016	11-21-2016			caus	cash	247.50	
dv	Commercial Metals Co	11-23-2016	11-23-2016			caus	cash	1,824.00	
dv	WisdomTree Inv Inc	11-23-2016	11-23-2016			caus	cash	3,239.92	
dv	WisdomTree Inv Inc	11-23-2016	11-23-2016			caus	cash	0.08	
by	Gogo Inc	11-29-2016	12-02-2016	6,850.00		caus	cash	64,213.96	9
by	Party City Holdco Inc	11-29-2016	12-02-2016	2,000.00		caus	cash	32,790.00	4
by	Vista Outdoor Inc	11-29-2016	12-02-2016	2,000.00		caus	cash	81,657.40	2
sl	Aegean Marine Petroleum Network	11-29-2016	12-02-2016	6,500.00	f	caus	cash	68,216.01	1

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Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sl	Alamo Group Inc	11-29-2016	12-02-2016	1,100.00	f	caus	cash	80,492.83	1
sl	Eagle Materials Inc	11-29-2016	12-02-2016	900.00	f	caus	cash	83,976.44	2
sl	Littelfuse Inc	11-29-2016	12-02-2016	500.00	f	caus	cash	74,861.71	1
sl	Littelfuse Inc	11-29-2016	12-02-2016	175.00	f	caus	cash	26,201.60	2
sl	United States Steel Corp	11-29-2016	12-02-2016	1,633.00	f	caus	cash	50,262.64	10
sl	United States Steel Corp	11-29-2016	12-02-2016	2,667.00	f	caus	cash	82,088.47	11
dv	Hilltop Holdings Inc	11-30-2016	11-30-2016			caus	cash	1,168.50	
dv	Hilltop Holdings Inc	12-01-2016	12-05-2016			caus	cash	187.50	
in	Cash Account Balance	12-01-2016	12-01-2016			caus	cash	306.07	
ti	Cash Account Balance	12-01-2016	12-01-2016			awus	client	0.06	
li	Envision Healthcare Corp	12-02-2016	12-02-2016	1,200.00		awus	client	81,300.00	1
li	Envision Healthcare Corp	12-02-2016	12-02-2016	700.00		awus	client	47,425.00	2
li	Envision Healthcare Corp	12-02-2016	12-02-2016	500.00		awus	client	33,875.00	3
li	Envision Healthcare Corp	12-02-2016	12-02-2016	400.00		awus	client	27,100.00	4
li	Envision Healthcare Corp	12-02-2016	12-02-2016	500.00		awus	client	33,875.00	5
li	Envision Healthcare Corp	12-02-2016	12-02-2016	275.00		awus	client	18,631.25	6
li	Envision Healthcare Corp	12-02-2016	12-02-2016	250.00		awus	client	16,937.50	7
li	Envision Healthcare Corp	12-02-2016	12-02-2016	535.00		awus	client	36,246.25	8
li	Envision Healthcare Corp	12-02-2016	12-02-2016	565.00		awus	client	38,278.75	9
li	Envision Healthcare Corp	12-02-2016	12-02-2016	1,450.00		awus	client	98,237.50	10
lo	AmSurg Corp	12-02-2016	12-02-2016	1,200.00	f	awus	client	81,300.00	1
lo	AmSurg Corp	12-02-2016	12-02-2016	700.00	f	awus	client	47,425.00	2
lo	AmSurg Corp	12-02-2016	12-02-2016	500.00	f	awus	client	33,875.00	3
lo	AmSurg Corp	12-02-2016	12-02-2016	400.00	f	awus	client	27,100.00	4
lo	AmSurg Corp	12-02-2016	12-02-2016	500.00	f	awus	client	33,875.00	5
lo	AmSurg Corp	12-02-2016	12-02-2016	275.00	f	awus	client	18,631.25	6
lo	AmSurg Corp	12-02-2016	12-02-2016	250.00	f	awus	client	16,937.50	7
lo	AmSurg Corp	12-02-2016	12-02-2016	535.00	f	awus	client	36,246.25	8
lo	AmSurg Corp	12-02-2016	12-02-2016	565.00	f	awus	client	38,278.75	9
lo	AmSurg Corp	12-02-2016	12-02-2016	1,450.00	f	awus	client	98,237.50	10
by	Controladora Vuela Cia DE Avia Sp ADR Rp 10	12-06-2016	12-09-2016	4,100.00		caus	cash	60,616.04	16
by	Amplify Snack Brands	12-06-2016	12-09-2016	10,000.00		caus	cash	95,357.00	7
by	Nationstar Mtge Holdings Inc	12-06-2016	12-09-2016	5,000.00		caus	cash	91,833.00	5
by	Nutanix Inc Cl A	12-06-2016	12-09-2016	4,500.00		caus	cash	124,289.10	1
by	SM Energy Co	12-06-2016	12-09-2016	2,500.00		caus	cash	94,425.00	1
sl	Cracker Barrel Old Country Store	12-06-2016	12-09-2016	500.00	f	caus	cash	83,031.68	1
sl	Enlink Midstream LLC Unit Rep Ltd	12-06-2016	12-09-2016	3,550.00	f	caus	cash	65,379.63	2
sl	Enlink Midstream LLC Unit Rep Ltd	12-06-2016	12-09-2016	450.00	f	caus	cash	8,287.56	3
sl	Entravision Communications Corp Cl A	12-06-2016	12-09-2016	7,500.00	f	caus	cash	50,017.90	1
sl	Entravision Communications Corp Cl A	12-06-2016	12-09-2016	5,300.00	f	caus	cash	35,345.99	2
sl	Entravision Communications Corp Cl A	12-06-2016	12-09-2016	3,400.00	f	caus	cash	22,674.78	3
sl	Entravision Communications Corp Cl A	12-06-2016	12-09-2016	2,287.00	f	caus	cash	15,252.13	4
sl	Entravision Communications Corp Cl A	12-06-2016	12-09-2016	4,213.00	f	caus	cash	28,096.72	5
sl	Texas Pac Ld Tr Sub Ctf Prop I T	12-06-2016	12-09-2016	275.00	f	caus	cash	80,980.92	1
dv	Littelfuse Inc	12-08-2016	12-08-2016			caus	cash	539.22	
dv	United States Steel Corp	12-10-2016	12-12-2016			caus	cash	1,409.95	
dv	United States Steel Corp	12-10-2016	12-12-2016			caus	cash	0.05	
by	Gogo Inc	12-13-2016	12-16-2016	5,000.00		caus	cash	47,414.50	10

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Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
by	JetBlue Airways Corp	12-13-2016	12-16-2016	3,800.00		caus	cash	87,256.36	7
by	Nationstar Mtge Holdings Inc	12-13-2016	12-16-2016	1,800.00		caus	cash	33,913.08	6
by	Vista Outdoor Inc	12-13-2016	12-16-2016	1,000.00		caus	cash	38,715.00	3
sl	Littelfuse Inc	12-13-2016	12-16-2016	475.00	f	caus	cash	72,273.42	2
sl	Littelfuse Inc	12-13-2016	12-16-2016	250.00	f	caus	cash	38,038.65	3
sl	Littelfuse Inc	12-13-2016	12-16-2016	234.00	f	caus	cash	35,604.17	4
sl	Trinity Industries Inc	12-13-2016	12-16-2016	1,300.00	f	caus	cash	35,924.19	1
sl	Trinity Industries Inc	12-13-2016	12-16-2016	1,300.00	f	caus	cash	35,924.20	2
sl	United States Steel Corp	12-13-2016	12-16-2016	3,833.00	f	caus	cash	130,468.64	11
sl	United States Steel Corp	12-13-2016	12-16-2016	4,967.00	f	caus	cash	169,068.02	12
dv	Aegean Marine Petroleum Network	12-14-2016	12-14-2016			caus	cash	299.74	
dv	AGCO Corp	12-15-2016	12-15-2016			caus	cash	984.75	
dv	Blackbaud Inc	12-15-2016	12-15-2016			caus	cash	458.76	
dv	Brunswick Corp	12-15-2016	12-15-2016			caus	cash	1,881.00	
dv	Group 1 Automotive Inc	12-15-2016	12-15-2016			caus	cash	1,676.01	
dv	Cinemark Holdings Inc	12-16-2016	12-16-2016			caus	cash	1,539.00	
by	Diamondback Energy Inc	12-20-2016	12-23-2016	600.00		caus	cash	62,827.98	7
by	Party City Holdco Inc	12-20-2016	12-23-2016	5,100.00		caus	cash	82,604.70	5
by	CyrusOne Inc	12-20-2016	12-23-2016	1,100.00		caus	cash	49,894.02	8
sl	Eagle Materials Inc	12-20-2016	12-23-2016	25.00	f	caus	cash	2,501.71	2
sl	Eagle Materials Inc	12-20-2016	12-23-2016	250.00	f	caus	cash	25,017.10	3
sl	Eagle Materials Inc	12-20-2016	12-23-2016	300.00	f	caus	cash	30,020.52	4
sl	Eagle Materials Inc	12-20-2016	12-23-2016	325.00	f	caus	cash	32,522.24	5
sl	Legacy TX Financial Group Inc	12-20-2016	12-23-2016	1,800.00	f	caus	cash	76,957.32	1
sl	US Concrete Inc	12-20-2016	12-23-2016	1,500.00	f	caus	cash	97,953.56	1
sl	US Concrete Inc	12-20-2016	12-23-2016	500.00	f	caus	cash	32,651.19	2
by	Kate Spade & Co	12-27-2016	12-30-2016	23,000.00		caus	cash	325,896.20	1
sl	Alamo Group Inc	12-27-2016	12-30-2016	388.00	f	caus	cash	29,149.72	1
sl	Alamo Group Inc	12-27-2016	12-30-2016	312.00	f	caus	cash	23,439.99	2
sl	Commercial Metals Co	12-27-2016	12-30-2016	1,751.00	f	caus	cash	39,265.49	3
sl	Commercial Metals Co	12-27-2016	12-30-2016	849.00	f	caus	cash	19,038.49	4
sl	Cracker Barrel Old Country Store	12-27-2016	12-30-2016	400.00	f	caus	cash	68,218.51	1
sl	Diodes Inc	12-27-2016	12-30-2016	1,500.00	f	caus	cash	40,516.21	1
sl	Diodes Inc	12-27-2016	12-30-2016	1,000.00	f	caus	cash	27,010.81	2
sl	Diodes Inc	12-27-2016	12-30-2016	1,000.00	f	caus	cash	27,010.81	3
sl	Enlink Midstream LLC Unit Rep Ltd	12-27-2016	12-30-2016	1,050.00	f	caus	cash	19,994.40	3
sl	Enlink Midstream LLC Unit Rep Ltd	12-27-2016	12-30-2016	1,950.00	f	caus	cash	37,132.45	4
dv	Marten Transport Ltd	12-28-2016	12-28-2016			caus	cash	264.43	
dv	Cooper Tire & Rubber Co	12-29-2016	12-29-2016			caus	cash	1,031.42	
dv	American Eagle Outfitters New	12-30-2016	12-30-2016			caus	cash	1,937.51	