

PERFORMANCE HISTORY

NYSTRS

From 02-28-2013 to 02-28-2017

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
12-31-2016	to 01-31-2017	-0.18	-0.40	0.39	159.74	172.15	157.79
01-31-2017	to 02-28-2017	0.43	1.59	1.93	160.43	174.89	160.83
Inception to Date							
02-28-2013	to 02-28-2017	60.43	74.89	60.83			
Annualized		12.54	15.00	12.61			

UNREALIZED GAINS AND LOSSES

NYSTRS

February 28, 2017

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	10.10	85,718.70	14,439.14	20.3
01-13-2015	7,575.00	AGCO Corp	47.35	358,643.94	60.92	461,469.00	102,825.06	28.7
07-07-2015	15,500.00	American Eagle Outfitters New	16.29	252,449.17	15.85	245,675.00	-6,774.17	-2.7
05-17-2016	34,125.00	Amplify Snack Brands	13.43	458,429.55	10.02	341,932.50	-116,497.05	-25.4
03-25-2014	3,823.00	Blackbaud Inc	39.11	149,511.80	71.52	273,420.96	123,909.16	82.9
01-19-2016	11,400.00	Brunswick Corp	43.96	501,096.43	59.89	682,746.00	181,649.57	36.3
07-29-2014	5,275.00	Caseys General Stores Inc	86.76	457,672.70	114.58	604,409.50	146,736.80	32.1
02-03-2015	5,400.00	Charles River Laboratories Intl Inc	76.91	415,337.57	86.97	469,638.00	54,300.43	13.1
01-26-2016	3,200.00	Cinemark Holdings Inc	35.77	114,451.49	41.87	133,984.00	19,532.51	17.1
02-14-2017	11,500.00	Cliffs Natural Resources Inc	11.98	137,716.45	10.66	122,590.00	-15,126.45	-11.0
01-07-2014	25,525.00	ClubCorp Holdings Inc	16.44	419,640.14	17.10	436,477.50	16,837.36	4.0
10-01-2013	14,600.00	Commercial Metals Co	17.39	253,845.66	21.13	308,498.00	54,652.34	21.5
09-03-2013	3,827.00	Comstock Resources Inc	46.75	178,894.88	9.37	35,858.99	-143,035.89	-80.0
12-31-2013	9,823.00	Cooper Tire & Rubber Co	27.91	274,166.76	40.45	397,340.35	123,173.59	44.9
02-28-2013	1,934.00	Cracker Barrel Old Country Store	124.81	241,382.53	160.99	311,354.66	69,972.13	29.0
06-07-2016	22,784.00	Cypress Semiconductor Corp	10.62	241,981.17	13.27	302,343.68	60,362.51	24.9
10-28-2014	3,850.00	Diamondback Energy Inc	79.22	304,984.12	100.86	388,311.00	83,326.88	27.3
07-23-2013	14,725.00	Diodes Inc	22.24	327,457.60	23.87	351,485.75	24,028.15	7.3
02-04-2014	5,150.00	Eagle Materials Inc	75.15	387,032.96	103.71	534,106.50	147,073.54	38.0
02-28-2013	12,039.00	Encore Wire Corp	36.21	435,962.99	47.50	571,852.50	135,889.51	31.2
12-08-2015	20,244.00	Enlink Midstream LLC Unit Rep Ltd	14.71	297,844.88	19.20	388,684.80	90,839.91	30.5
12-02-2016	6,375.00	Envision Healthcare Corp	67.75	431,906.25	70.00	446,250.00	14,343.75	3.3
05-07-2013	8,025.00	Faro Technologies Inc	35.48	284,715.13	34.50	276,862.50	-7,852.63	-2.8
10-14-2014	16,400.00	Fortinet Inc	30.07	493,068.20	37.35	612,540.00	119,471.80	24.2
04-23-2013	13,850.00	G-III Apparel Group Ltd	33.58	465,145.11	25.73	356,360.50	-108,784.61	-23.4
11-15-2016	35,150.00	Gogo Inc	9.73	342,037.86	10.60	372,590.00	30,552.14	8.9
06-30-2015	7,287.00	Group 1 Automotive Inc	75.12	547,378.33	77.69	566,127.03	18,748.70	3.4
05-24-2016	7,758.00	Halyard Health Inc	32.59	252,863.22	39.06	303,027.48	50,164.26	19.8
02-28-2013	22,600.00	Hilltop Holdings Inc	18.51	418,315.67	28.38	641,388.00	223,072.33	53.3
09-30-2014	28,725.00	Horizon Pharma PLC	14.90	427,917.31	16.05	461,036.25	33,118.94	7.7
10-27-2015	5,500.00	Independent Bank Group Inc	42.86	235,721.58	63.30	348,150.00	112,428.42	47.7
08-30-2016	35,150.00	JetBlue Airways Corp	18.15	637,926.78	19.96	701,594.00	63,667.22	10.0
02-28-2013	30,975.00	Kapstone Paper & Packaging Crp	15.98	495,116.75	22.60	700,035.00	204,918.25	41.4
12-27-2016	13,400.00	Kate Spade & Co	14.17	189,869.96	23.86	319,724.00	129,854.04	68.4
01-19-2016	3,725.00	Kirby Corp	57.79	215,275.32	69.20	257,770.00	42,494.68	19.7
06-24-2014	37,100.00	La Quinta Holdings Inc	13.95	517,719.61	13.86	514,206.00	-3,513.61	-0.7
02-28-2013	15,100.00	Legacy TX Financial Group Inc	24.54	370,601.22	42.59	643,109.00	272,507.78	73.5
09-08-2015	20,769.00	Lubys Inc	4.67	97,067.06	3.38	70,199.22	-26,867.84	-27.7
03-10-2015	10,577.00	Marten Transport Ltd	21.46	226,990.51	24.55	259,665.35	32,674.84	14.4
04-16-2013	18,225.00	Matador Resources Co	19.95	363,648.19	24.07	438,675.75	75,027.56	20.6
04-05-2016	7,700.00	National Gen Holdings Corp	21.73	167,308.18	24.34	187,418.00	20,109.82	12.0

UNREALIZED GAINS AND LOSSES

NYSTRS

February 28, 2017

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-06-2016	10,300.00	Nationstar Mtge Holdings Inc	18.14	186,861.68	18.16	187,048.00	186.32	0.1
12-06-2016	7,000.00	Nutanix Inc Cl A	29.29	205,027.10	29.99	209,930.00	4,902.90	2.4
11-01-2016	2,800.00	NuVasive Inc	59.85	167,584.05	74.76	209,328.00	41,743.95	24.9
08-16-2016	15,900.00	Party City Holdco Inc	17.02	270,553.54	14.45	229,755.00	-40,798.54	-15.1
05-10-2016	72,900.00	Penney J C Inc	8.98	654,992.97	6.34	462,186.00	-192,806.97	-29.4
02-28-2013	18,364.00	Primoris Services Corp	19.54	358,821.57	24.86	456,529.04	97,707.47	27.2
04-29-2014	18,225.00	Rsp Permian Inc	30.52	556,283.39	39.49	719,705.25	163,421.86	29.4
03-19-2013	14,300.00	Shoe Carnival Inc	22.55	322,407.00	25.34	362,362.00	39,955.00	12.4
12-06-2016	7,900.00	SM Energy Co	33.69	266,171.46	24.65	194,735.00	-71,436.46	-26.8
02-28-2013	17,420.00	Steelcase Inc Cl A	15.05	262,137.20	16.00	278,720.00	16,582.80	6.3
02-28-2013	2,250.00	Texas Pac Ld Tr Sub Ctf Prop I T	139.01	312,781.10	298.51	671,647.50	358,866.40	114.7
01-17-2017	9,500.00	Tower Semiconductor Ltd	21.34	202,748.00	22.95	218,025.00	15,277.00	7.5
07-09-2013	17,460.00	Trinity Industries Inc	24.74	431,947.97	26.84	468,626.40	36,678.43	8.5
07-13-2016	11,400.00	United States Steel Corp	18.63	212,381.28	38.72	441,408.00	229,026.72	107.8
06-24-2014	10,311.00	US Concrete Inc	40.38	416,363.61	63.00	649,593.00	233,229.39	56.0
02-21-2017	5,200.00	Virtu Financial Inc Cl A	18.77	97,598.80	17.35	90,220.00	-7,378.80	-7.6
07-12-2016	37,375.00	WisdomTree Inv Inc	10.19	380,875.64	9.11	340,486.25	-40,389.39	-10.6
09-06-2016	20,050.00	WPX Energy Inc	12.79	256,414.37	12.90	258,645.00	2,230.63	0.9
				19,022,325.33		22,373,574.91	3,351,249.58	17.6
AMERICAN DEPOSITORY RECEIPTS								
12-30-2014	29,120.00	Controladora Vuela Cia DE Avia Sp ADR Rp 10	15.53	452,245.50	12.12	352,934.40	-99,311.10	-22.0
				452,245.50		352,934.40	-99,311.10	-22.0
EXCH TRADED FUNDS - EQUITY								
02-07-2017	5,000.00	iShares Tr S&P Small Cap 600	68.18	340,899.50	69.46	347,300.00	6,400.50	1.9
				340,899.50		347,300.00	6,400.50	1.9
REAL ESTATE INVESTMENT TRUSTS								
07-05-2016	7,125.00	CyrusOne Inc	47.36	337,440.04	50.90	362,662.50	25,222.46	7.5
02-28-2013	32,452.00	Felcor Lodging Tr Inc	5.94	192,780.88	7.25	235,277.00	42,496.12	22.0
09-29-2015	6,000.00	GEO Group Inc	25.82	154,920.98	47.61	285,660.00	130,739.02	84.4
				685,141.90		883,599.50	198,457.60	29.0
CASH AND EQUIVALENTS								
		Cash Account Balance		955,470.41		955,470.41		
				955,470.41		955,470.41		
TOTAL PORTFOLIO				21,456,082.64		24,912,879.22	3,456,796.58	16.1

MASTER TRANSACTION SUMMARY

From 01-31-2017 To 02-28-2017

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
NYSTRS									
by	JetBlue Airways Corp	01-31-2017	02-03-2017	4,000.00		caus	cash	76,966.40	8
by	SM Energy Co	01-31-2017	02-03-2017	3,000.00		caus	cash	91,953.90	3
by	Vista Outdoor Inc	01-31-2017	02-03-2017	2,300.00		caus	cash	65,592.09	4
sl	American Airlines Group Inc	01-31-2017	02-03-2017	564.00	f	caus	cash	24,785.96	3
sl	American Airlines Group Inc	01-31-2017	02-03-2017	700.00	f	caus	cash	30,762.72	4
sl	American Airlines Group Inc	01-31-2017	02-03-2017	1,211.00	f	caus	cash	53,219.50	5
sl	Oasis Petroleum Inc	01-31-2017	02-03-2017	2,700.00	f	caus	cash	37,906.09	4
sl	Oasis Petroleum Inc	01-31-2017	02-03-2017	2,900.00	f	caus	cash	40,713.95	5
sl	Oasis Petroleum Inc	01-31-2017	02-03-2017	2,600.00	f	caus	cash	36,502.16	6
sl	Oasis Petroleum Inc	01-31-2017	02-03-2017	800.00	f	caus	cash	11,231.44	7
sl	Alamo Group Inc	01-31-2017	02-03-2017	813.00	f	caus	cash	60,936.59	2
sl	Alamo Group Inc	01-31-2017	02-03-2017	387.00	f	caus	cash	29,006.72	3
dv	Felcor Lodging Tr Inc	01-31-2017	01-31-2017			caus	cash	2,307.12	
dv	Trinity Industries Inc	01-31-2017	01-31-2017			caus	cash	1,920.60	
dv	Commercial Metals Co	02-01-2017	02-01-2017			caus	cash	1,752.00	
in	Cash Account Balance	02-01-2017	02-01-2017			caus	cash	603.82	
dv	Cracker Barrel Old Country Store	02-06-2017	02-06-2017			caus	cash	1.15	
dv	Cracker Barrel Old Country Store	02-06-2017	02-06-2017			caus	cash	2,222.95	
by	Tower Semiconductor Ltd	02-07-2017	02-10-2017	2,000.00		caus	cash	43,858.00	2
by	iShares Tr S&P Small Cap 600	02-07-2017	02-10-2017	5,000.00		caus	cash	340,899.50	36
sl	Vista Outdoor Inc	02-07-2017	02-10-2017	2,300.00	f	caus	cash	57,906.52	1
sl	Vista Outdoor Inc	02-07-2017	02-10-2017	500.00	f	caus	cash	12,588.38	2
sl	WisdomTree Inv Inc	02-07-2017	02-10-2017	1,700.00	f	caus	cash	14,349.56	5
sl	WisdomTree Inv Inc	02-07-2017	02-10-2017	1,800.00	f	caus	cash	15,193.65	6
sl	WisdomTree Inv Inc	02-07-2017	02-10-2017	5,000.00	f	caus	cash	42,204.57	7
sl	WisdomTree Inv Inc	02-07-2017	02-10-2017	1,500.00	f	caus	cash	12,661.37	8
sl	GEO Group Inc	02-07-2017	02-10-2017	675.00	f	caus	cash	27,991.71	2
sl	GEO Group Inc	02-07-2017	02-10-2017	1,325.00	f	caus	cash	54,946.68	3
by	Cliffs Natural Resources Inc	02-14-2017	02-17-2017	8,000.00		caus	cash	96,556.80	1
by	Nutanix Inc Cl A	02-14-2017	02-17-2017	2,500.00		caus	cash	80,738.00	2
sl	Cinemark Holdings Inc	02-14-2017	02-17-2017	1,022.00	f	caus	cash	43,432.01	4
sl	Cinemark Holdings Inc	02-14-2017	02-17-2017	1,200.00	f	caus	cash	50,996.48	5
sl	Cinemark Holdings Inc	02-14-2017	02-17-2017	278.00	f	caus	cash	11,814.19	6
sl	Oasis Petroleum Inc	02-14-2017	02-17-2017	995.00	f	caus	cash	14,143.22	7
sl	Oasis Petroleum Inc	02-14-2017	02-17-2017	2,405.00	f	caus	cash	34,185.36	8
dv	Enlink Midstream LLC Unit Rep Ltd	02-14-2017	02-14-2017			caus	cash	5,162.22	
dv	Caseys General Stores Inc	02-15-2017	02-15-2017			caus	cash	1,266.00	
dv	Independent Bank Group Inc	02-16-2017	02-16-2017			caus	cash	550.00	
dv	Legacy TX Financial Group Inc	02-17-2017	02-17-2017			caus	cash	2,265.00	
by	Cliffs Natural Resources Inc	02-21-2017	02-24-2017	3,500.00		caus	cash	41,159.65	2
by	Horizon Pharma PLC	02-21-2017	02-24-2017	2,300.00		caus	cash	38,961.77	9
by	Tower Semiconductor Ltd	02-21-2017	02-24-2017	2,500.00		caus	cash	57,675.00	3
by	Virtu Financial Inc Cl A	02-21-2017	02-24-2017	5,200.00		caus	cash	97,598.80	1
sl	Eagle Materials Inc	02-21-2017	02-24-2017	725.00	f	caus	cash	78,015.55	5
sl	Eagle Materials Inc	02-21-2017	02-24-2017	75.00	f	caus	cash	8,070.57	6
sl	Kate Spade & Co	02-21-2017	02-24-2017	5,200.00	f	caus	cash	123,081.83	1
sl	Vista Outdoor Inc	02-21-2017	02-24-2017	1,500.00	f	caus	cash	30,167.34	2
sl	Vista Outdoor Inc	02-21-2017	02-24-2017	1,000.00	f	caus	cash	20,111.56	3
sl	Vista Outdoor Inc	02-21-2017	02-24-2017	2,300.00	f	caus	cash	46,256.59	4
dv	GEO Group Inc	02-27-2017	02-27-2017			caus	cash	4,200.00	
by	Gogo Inc	02-28-2017	03-03-2017	9,000.00		caus	cash	97,388.10	12
sl	United States Steel Corp	02-28-2017	03-03-2017	33.00	f	caus	cash	1,286.38	13

MASTER TRANSACTION SUMMARY

From 01-31-2017 To 02-28-2017

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sl	United States Steel Corp	02-28-2017	03-03-2017	1,000.00	f	caus	cash	38,981.25	14
sl	United States Steel Corp	02-28-2017	03-03-2017	667.00	f	caus	cash	26,000.49	15
dv	Hilltop Holdings Inc	02-28-2017	02-28-2017			caus	cash	1,356.00	