

UNREALIZED GAINS AND LOSSES

NYSTRS

October 31, 2016

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
COMMON STOCKS								
02-28-2013	14,987.00	Aegean Marine Petroleum Network	7.58	113,594.56	8.60	128,888.20	15,293.64	13.5
01-13-2015	7,575.00	AGCO Corp	47.35	358,643.94	51.08	386,931.00	28,287.06	7.9
02-28-2013	3,000.00	Alamo Group Inc	40.79	122,381.16	64.92	194,760.00	72,378.84	59.1
10-14-2014	4,300.00	American Airlines Group Inc	33.60	144,491.31	40.60	174,580.00	30,088.69	20.8
07-07-2015	13,750.00	American Eagle Outfitters New	16.30	224,064.34	17.04	234,300.00	10,235.66	4.6
05-17-2016	13,700.00	Amplify Snack Brands	15.52	212,630.09	14.49	198,513.00	-14,117.09	-6.6
01-06-2015	4,925.00	AmSurg Corp	70.14	345,428.62	59.75	294,268.75	-51,159.87	-14.8
02-09-2016	1,695.00	AZZ Inc	54.48	92,338.96	53.25	90,258.75	-2,080.21	-2.3
03-25-2014	3,823.00	Blackbaud Inc	39.11	149,511.80	61.40	234,732.20	85,220.40	57.0
01-19-2016	9,700.00	Brunswick Corp	44.07	427,468.29	43.50	421,950.00	-5,518.29	-1.3
07-29-2014	4,700.00	Caseys General Stores Inc	83.42	392,055.42	112.99	531,053.00	138,997.58	35.5
02-03-2015	5,600.00	Charles River Laboratories Intl Inc	76.46	428,192.81	75.88	424,928.00	-3,264.81	-0.8
09-30-2014	5,700.00	Cinemark Holdings Inc	34.82	198,471.86	39.80	226,860.00	28,388.14	14.3
01-07-2014	22,700.00	ClubCorp Holdings Inc	17.07	387,583.73	11.55	262,185.00	-125,398.73	-32.4
09-17-2013	15,200.00	Commercial Metals Co	16.75	254,578.74	15.71	238,792.00	-15,786.74	-6.2
09-03-2013	3,827.00	Comstock Resources Inc	46.75	178,894.88	9.76	37,351.52	-141,543.36	-79.1
12-31-2013	9,823.00	Cooper Tire & Rubber Co	27.91	274,166.76	36.75	360,995.25	86,828.49	31.7
02-28-2013	2,834.00	Cracker Barrel Old Country Store	109.08	309,134.53	138.00	391,092.00	81,957.47	26.5
04-19-2016	6,525.00	Cree Inc	25.50	166,394.94	22.30	145,507.50	-20,887.44	-12.6
06-07-2016	17,334.00	Cypress Semiconductor Corp	10.77	186,767.76	9.97	172,819.98	-13,947.78	-7.5
10-28-2014	3,000.00	Diamondback Energy Inc	73.06	219,189.14	91.29	273,870.00	54,680.86	24.9
07-02-2013	15,150.00	Diodes Inc	23.55	356,830.45	20.71	313,756.50	-43,073.95	-12.1
09-10-2013	7,125.00	Eagle Materials Inc	74.25	529,026.77	80.97	576,911.25	47,884.48	9.1
02-28-2013	12,039.00	Encore Wire Corp	36.21	435,962.99	34.15	411,131.85	-24,831.14	-5.7
03-25-2014	23,044.00	Enlink Midstream LLC Unit Rep Ltd	18.17	418,801.90	15.25	351,421.00	-67,380.90	-16.1
12-16-2014	22,700.00	Entravision Communications Corp Cl A	7.23	164,013.35	6.70	152,090.00	-11,923.35	-7.3
05-07-2013	6,600.00	Faro Technologies Inc	36.49	240,847.79	33.55	221,430.00	-19,417.79	-8.1
10-14-2014	14,575.00	Fortinet Inc	29.90	435,750.97	32.06	467,274.50	31,523.53	7.2
04-23-2013	11,625.00	G-III Apparel Group Ltd	34.77	404,252.87	26.12	303,645.00	-100,607.87	-24.9
06-30-2015	7,287.00	Group 1 Automotive Inc	75.12	547,378.33	60.27	439,187.49	-108,190.84	-19.8
05-24-2016	5,908.00	Halyard Health Inc	32.34	191,048.21	32.35	191,123.80	75.59	0.0
02-28-2013	19,475.00	Hilltop Holdings Inc	17.48	340,420.67	24.70	481,032.50	140,611.83	41.3
09-30-2014	22,700.00	Horizon Pharma PLC	14.35	325,722.17	16.72	379,544.00	53,821.83	16.5
06-24-2014	6,500.00	Independent Bank Group Inc	39.02	253,653.41	48.30	313,950.00	60,296.59	23.8
08-30-2016	26,100.00	JetBlue Airways Corp	17.30	451,454.14	17.48	456,228.00	4,773.86	1.1
02-28-2013	25,400.00	Kapstone Paper & Packaging Crp	15.54	394,608.41	18.14	460,756.00	66,147.59	16.8
01-19-2016	3,125.00	Kirby Corp	56.43	176,353.32	58.95	184,218.75	7,865.43	4.5
06-24-2014	31,025.00	La Quinta Holdings Inc	14.73	456,871.80	10.01	310,560.25	-146,311.55	-32.0
02-28-2013	16,900.00	Legacy TX Financial Group Inc	24.15	408,131.22	34.21	578,149.00	170,017.78	41.7
05-28-2013	2,034.00	Littelfuse Inc	82.51	167,816.02	139.50	283,743.00	115,926.98	69.1
09-08-2015	14,944.00	Lubys Inc	4.86	72,662.06	4.19	62,615.36	-10,046.70	-13.8

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Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
02-17-2015	13,602.00	Marten Transport Ltd	21.75	295,875.48	20.50	278,841.00	-17,034.48	-5.8
04-16-2013	15,100.00	Matador Resources Co	19.69	297,335.69	21.81	329,331.00	31,995.31	10.8
04-05-2016	7,700.00	National Gen Holdings Corp	21.73	167,308.18	20.55	158,235.00	-9,073.18	-5.4
08-11-2015	12,400.00	Oasis Petroleum Inc	9.97	123,647.88	10.49	130,076.00	6,428.12	5.2
08-16-2016	8,800.00	Party City Holdco Inc	17.63	155,158.84	16.25	143,000.00	-12,158.84	-7.8
05-10-2016	60,975.00	Penney J C Inc	9.13	556,730.16	8.59	523,775.25	-32,954.91	-5.9
02-28-2013	14,789.00	Primoris Services Corp	19.38	286,592.56	20.03	296,223.67	9,631.11	3.4
04-29-2014	16,075.00	Rsp Permian Inc	29.55	475,073.59	36.10	580,307.50	105,233.91	22.2
03-19-2013	13,100.00	Shoe Carnival Inc	22.30	292,083.48	25.37	332,347.00	40,263.52	13.8
02-28-2013	17,420.00	Steelcase Inc Cl A	15.05	262,137.20	13.35	232,557.00	-29,580.20	-11.3
05-20-2014	5,380.00	Steris PLC USD	72.73	391,298.54	66.82	359,491.60	-31,806.94	-8.1
02-28-2013	2,500.00	Texas Pac Ld Tr Sub Ctf Prop I T	113.04	282,593.40	265.28	663,200.00	380,606.60	134.7
02-28-2013	18,485.00	Trinity Industries Inc	24.27	448,661.70	21.35	394,654.75	-54,006.95	-12.0
08-25-2015	28,200.00	United States Steel Corp	15.02	423,577.65	19.34	545,388.00	121,810.35	28.8
04-15-2014	10,661.00	US Concrete Inc	36.04	384,204.21	49.90	531,983.90	147,779.69	38.5
09-13-2016	2,300.00	Vista Outdoor Inc	38.81	89,254.03	38.67	88,941.00	-313.03	-0.4
09-15-2015	40,500.00	WisdomTree Inv Inc	11.20	453,648.65	8.58	347,490.00	-106,158.65	-23.4
09-06-2016	15,500.00	WPX Energy Inc	13.15	203,783.15	10.86	168,330.00	-35,453.15	-17.4
				17,546,554.88		18,467,577.07	921,022.19	5.2
AMERICAN DEPOSITORY RECEIPTS								
12-30-2014	19,675.00	Controladora Vuela Cia DE Avia Sp ADR Rp 10	14.99	294,848.14	19.11	375,989.25	81,141.11	27.5
				294,848.14		375,989.25	81,141.11	27.5
EXCH TRADED FUNDS - EQUITY								
05-19-2015	7,700.00	iShares Tr S&P Small Cap 600	117.17	902,224.07	118.67	913,759.00	11,534.93	1.3
				902,224.07		913,759.00	11,534.93	1.3
REAL ESTATE INVESTMENT TRUSTS								
07-05-2016	4,625.00	CyrusOne Inc	49.32	228,106.50	44.61	206,321.25	-21,785.25	-9.6
02-28-2013	38,452.00	Felcor Lodging Tr Inc	5.80	222,900.88	6.39	245,708.28	22,807.40	10.2
02-28-2013	10,500.00	GEO Group Inc	29.24	306,984.95	23.96	251,580.00	-55,404.95	-18.0
				757,992.33		703,609.53	-54,382.80	-7.2
CASH AND EQUIVALENTS								
				Cash Account Balance		859,430.20	859,430.20	
						859,430.20		
TOTAL PORTFOLIO				20,361,049.62		21,320,365.05	959,315.43	4.7