

PORTFOLIO APPRAISAL

NYSTRS

February 29, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Cur. Yield
COMMON STOCKS							
12,800.00	Aegean Marine Petroleum Network	7.78	99,641.50	7.17	91,776.00	0.5	0.6
5,375.00	AGCO Corp	46.56	250,274.42	49.49	266,008.75	1.6	1.1
3,175.00	Alamo Group Inc	36.91	117,175.85	51.89	164,750.75	1.0	0.7
10,400.00	American Airlines Group Inc	17.10	177,875.25	41.00	426,400.00	2.5	1.0
21,500.00	American Eagle Outfitters New	16.83	361,816.38	15.26	328,090.00	1.9	3.3
3,300.00	AmSurg Corp	65.91	217,514.74	68.05	224,565.00	1.3	0.0
800.00	AZZ Inc	49.43	39,540.96	50.50	40,400.00	0.2	1.2
3,425.00	Blackbaud Inc	35.42	121,309.52	56.53	193,615.25	1.1	0.8
3,900.00	Blackhawk Network Holdings Inc Cl A	42.14	164,327.49	33.84	131,976.00	0.8	0.0
13,825.00	Bonanza Creek Energy Inc	21.04	290,856.67	1.86	25,714.50	0.2	0.0
6,425.00	Brinker Intl Inc	38.92	250,047.89	49.80	319,965.00	1.9	2.6
3,900.00	Brunswick Corp	38.73	151,044.97	42.54	165,906.00	1.0	1.4
4,000.00	Cal Maine Foods Inc	49.18	196,719.90	53.38	213,520.00	1.3	5.6
3,975.00	Caseys General Stores Inc	69.11	274,721.54	105.57	419,640.75	2.5	0.8
3,900.00	Charles River Laboratories Intl Inc	73.00	284,714.95	73.43	286,377.00	1.7	0.0
10,300.00	Cinemark Holdings Inc	31.23	321,648.69	33.10	340,930.00	2.0	3.3
14,150.00	ClubCorp Holdings Inc	18.97	268,440.03	13.27	187,770.50	1.1	3.9
15,575.00	Commercial Metals Co	16.57	258,048.28	14.69	228,796.75	1.4	3.3
16,375.00	Comstock Resources Inc	10.78	176,490.88	0.81	13,263.75	0.1	0.0
8,600.00	Cooper Tire & Rubber Co	27.50	236,498.36	39.30	337,980.00	2.0	1.1
2,325.00	Cracker Barrel Old Country Store	99.38	231,057.96	148.05	344,216.25	2.0	3.0
4,600.00	Cree Inc	28.18	129,625.82	31.74	146,004.00	0.9	0.0
6,550.00	CST Brands Inc	33.40	218,768.79	32.44	212,482.00	1.3	0.8
2,750.00	Diamondback Energy Inc	65.47	180,054.72	71.25	195,937.50	1.2	0.0
10,800.00	Diodes Inc	25.39	274,261.72	19.14	206,712.00	1.2	0.0
5,925.00	Eagle Materials Inc	73.35	434,594.81	60.42	357,988.50	2.1	0.7
9,075.00	Encore Wire Corp	35.37	320,955.97	36.14	327,970.50	1.9	0.2
15,050.00	Enlink Midstream LLC Unit Rep Ltd	19.96	300,472.95	8.37	125,968.50	0.7	12.2
16,200.00	Entravision Communications Corp Cl A	7.17	116,156.56	7.72	125,064.00	0.7	1.6
3,300.00	Faro Technologies Inc	37.76	124,608.39	32.05	105,765.00	0.6	0.0
8,675.00	Fortinet Inc	26.52	230,058.39	28.40	246,370.00	1.5	0.0
4,000.00	G-III Apparel Group Ltd	29.18	116,726.55	52.75	211,000.00	1.2	0.0
18,400.00	Gogo Inc	18.48	339,992.30	10.88	200,192.00	1.2	0.0
3,200.00	Greatbatch Inc	36.46	116,684.28	37.80	120,960.00	0.7	0.0
4,550.00	Group 1 Automotive Inc	85.31	388,137.78	55.76	253,708.00	1.5	1.6
12,900.00	Hilltop Holdings Inc	15.37	198,325.87	16.68	215,172.00	1.3	0.0
14,000.00	Horizon Pharma PLC	12.50	175,032.99	17.16	240,240.00	1.4	0.0
8,200.00	Independent Bank Group Inc	46.07	377,765.57	27.50	225,500.00	1.3	1.2

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17,250.00	Kapstone Paper & Packaging Crp	16.09	277,544.90	10.24	176,640.00	1.0	3.9
1,400.00	Kirby Corp	49.02	68,621.66	56.61	79,254.00	0.5	0.0
16,275.00	La Quinta Holdings Inc	17.00	276,635.60	10.86	176,746.50	1.0	0.0
12,550.00	Legacy TX Financial Group Inc	22.52	282,596.17	17.75	222,762.50	1.3	3.2
1,125.00	Lithia Motors Inc Cl A	65.92	74,161.80	92.72	104,310.00	0.6	0.9
1,800.00	Littelfuse Inc	77.63	139,729.00	113.62	204,516.00	1.2	1.0
13,000.00	Lubys Inc	4.89	63,544.70	4.95	64,350.00	0.4	0.0
9,800.00	Marten Transport Ltd	22.36	219,124.09	16.40	160,720.00	1.0	0.6
12,925.00	Matador Resources Co	14.96	193,382.77	16.14	208,609.50	1.2	0.0
2,650.00	Monro Muffler Brake Inc	51.84	137,381.13	68.37	181,180.50	1.1	0.9
4,300.00	Natus Medical Inc	31.14	133,888.70	36.32	156,176.00	0.9	0.0
4,425.00	NuVasive Inc	36.76	162,657.87	41.80	184,965.00	1.1	0.0
9,900.00	Oasis Petroleum Inc	10.98	108,695.21	5.39	53,361.00	0.3	0.0
11,050.00	Pilgrims Pride Corp	18.34	202,626.21	24.45	270,172.50	1.6	0.0
6,700.00	Points Intl Ltd	13.51	90,529.77	7.50	50,250.00	0.3	0.0
5,200.00	Popeyes LA Kitchen Inc	38.42	199,795.23	54.49	283,348.00	1.7	0.0
13,075.00	Primoris Services Corp	19.36	253,101.00	21.36	279,282.00	1.7	1.0
12,300.00	Rsp Permian Inc	25.76	316,820.14	23.91	294,093.00	1.7	0.0
12,500.00	Shoe Carnival Inc	21.21	265,081.58	23.57	294,625.00	1.7	1.1
8,600.00	Skechers USA Inc Cl A	30.61	263,227.34	32.92	283,112.00	1.7	0.0
1,200.00	Spectrum Brands Holdings Inc	70.27	84,321.44	95.77	114,924.00	0.7	1.6
3,600.00	Spirit Airlines Inc	39.09	140,724.24	47.75	171,900.00	1.0	0.0
11,300.00	St Joe Co	17.33	195,821.92	15.21	171,873.00	1.0	0.0
12,800.00	Steelcase Inc Cl A	15.11	193,350.73	12.49	159,872.00	0.9	3.6
4,650.00	Steris PLC USD	74.36	345,774.00	64.32	299,088.00	1.8	1.6
10,000.00	Swift Trans Co Cl A	25.65	256,528.76	17.04	170,400.00	1.0	0.0
1,350.00	Synaptics Inc	85.81	115,843.37	81.21	109,633.50	0.6	0.0
2,550.00	Texas Pac Ld Tr Sub Ctf Prop I T	69.68	177,678.05	136.00	346,800.00	2.1	0.2
17,600.00	Trinity Industries Inc	24.83	437,007.84	15.84	278,784.00	1.6	2.8
20,100.00	United States Steel Corp	16.65	334,714.99	9.12	183,312.00	1.1	2.2
6,900.00	US Concrete Inc	26.80	184,919.35	53.75	370,875.00	2.2	0.0
6,200.00	Virgin America Inc Vtg	36.41	225,722.34	31.19	193,378.00	1.1	0.0
7,700.00	Waddell & Reed Financial Inc Cl A	33.26	256,131.97	23.42	180,334.00	1.1	7.9
15,800.00	WisdomTree Inv Inc	13.16	207,925.31	11.85	187,230.00	1.1	2.7
			15,417,598.87		14,935,573.25	88.4	1.2
AMERICAN DEPOSITORY RECEIPTS							
9,500.00	Controladora Vuela Cia DE Avia Sp ADR Rp 10	10.48	99,584.65	19.56	185,820.00	1.1	0.0
			99,584.65		185,820.00	1.1	0.0
EXCH TRADED FUNDS - EQUITY							
6,750.00	iShares Tr S&P Small Cap 600	113.84	768,440.15	104.46	705,105.00	4.2	1.6
			768,440.15		705,105.00	4.2	1.6

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REAL ESTATE INVESTMENT TRUSTS							
26,100.00	Felcor Lodging Tr Inc	5.40	141,013.12	7.40	193,140.00	1.1	3.2
8,775.00	GEO Group Inc	33.42	293,279.14	29.04	254,826.00	1.5	9.0
			434,292.26		447,966.00	2.7	6.5
CASH AND EQUIVALENTS							
	Cash Account Balance		624,961.99		624,961.99	3.7	0.0
			624,961.99		624,961.99	3.7	0.0
TOTAL PORTFOLIO			17,344,877.92		16,899,426.24	100.0	1.3

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