

UNREALIZED GAINS AND LOSSES

NYSTRS

March 31, 2016

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
COMMON STOCKS								
03-29-2016	1,500.00	Abercrombie & Fitch Co CI A	31.70	47,552.55	31.54	47,310.00	-242.55	-0.5
02-28-2013	12,800.00	Aegean Marine Petroleum Network	7.78	99,641.50	7.57	96,896.00	-2,745.50	-2.8
01-13-2015	5,375.00	AGCO Corp	46.56	250,274.42	49.70	267,137.50	16,863.08	6.7
02-28-2013	3,175.00	Alamo Group Inc	36.91	117,175.85	55.71	176,879.25	59,703.40	51.0
02-28-2013	11,000.00	American Airlines Group Inc	18.40	202,409.19	41.01	451,110.00	248,700.81	122.9
03-10-2015	21,500.00	American Eagle Outfitters New	16.83	361,816.38	16.67	358,405.00	-3,411.38	-0.9
01-06-2015	3,300.00	AmSurg Corp	65.91	217,514.74	74.60	246,180.00	28,665.26	13.2
02-09-2016	800.00	AZZ Inc	49.43	39,540.96	56.60	45,280.00	5,739.04	14.5
03-25-2014	3,425.00	Blackbaud Inc	35.42	121,309.52	62.89	215,398.25	94,088.73	77.6
02-28-2013	13,825.00	Bonanza Creek Energy Inc	21.04	290,856.67	1.59	21,981.75	-268,874.92	-92.4
02-28-2013	6,425.00	Brinker Intl Inc	38.92	250,047.89	45.95	295,228.75	45,180.86	18.1
01-19-2016	4,400.00	Brunswick Corp	39.68	174,604.92	47.98	211,112.00	36,507.08	20.9
08-25-2015	2,800.00	Cal Maine Foods Inc	49.68	139,095.90	51.91	145,348.00	6,252.10	4.5
07-29-2014	3,975.00	Caseys General Stores Inc	69.11	274,721.54	113.32	450,447.00	175,725.46	64.0
02-03-2015	3,900.00	Charles River Laboratories Intl Inc	73.00	284,714.95	75.94	296,166.00	11,451.05	4.0
03-04-2014	10,300.00	Cinemark Holdings Inc	31.23	321,648.69	35.83	369,049.00	47,400.31	14.7
01-07-2014	16,350.00	ClubCorp Holdings Inc	18.29	299,051.27	14.04	229,554.00	-69,497.27	-23.2
09-03-2013	15,575.00	Commercial Metals Co	16.57	258,048.28	16.97	264,307.75	6,259.47	2.4
09-03-2013	16,375.00	Comstock Resources Inc	10.78	176,490.88	0.77	12,535.06	-163,955.82	-92.9
12-31-2013	8,600.00	Cooper Tire & Rubber Co	27.50	236,498.36	37.02	318,372.00	81,873.64	34.6
02-28-2013	2,325.00	Cracker Barrel Old Country Store	99.38	231,057.96	152.67	354,957.75	123,899.79	53.6
01-26-2016	5,800.00	Cree Inc	28.50	165,277.70	29.10	168,780.00	3,502.30	2.1
06-11-2013	6,550.00	CST Brands Inc	33.40	218,768.79	38.29	250,799.50	32,030.71	14.6
10-28-2014	2,750.00	Diamondback Energy Inc	65.47	180,054.72	77.18	212,245.00	32,190.27	17.9
07-02-2013	10,800.00	Diodes Inc	25.39	274,261.72	20.10	217,080.00	-57,181.72	-20.8
09-10-2013	5,925.00	Eagle Materials Inc	73.35	434,594.81	70.11	415,401.75	-19,193.06	-4.4
02-28-2013	9,075.00	Encore Wire Corp	35.37	320,955.97	38.93	353,289.75	32,333.78	10.1
03-25-2014	15,050.00	Enlink Midstream LLC Unit Rep Ltd	19.96	300,472.95	11.25	169,312.50	-131,160.45	-43.7
12-16-2014	16,200.00	Entravision Communications Corp CI A	7.17	116,156.56	7.44	120,528.00	4,371.44	3.8
05-07-2013	3,300.00	Faro Technologies Inc	37.76	124,608.39	32.21	106,293.00	-18,315.39	-14.7
10-14-2014	8,675.00	Fortinet Inc	26.52	230,058.39	30.63	265,715.25	35,656.86	15.5
04-23-2013	4,000.00	G-III Apparel Group Ltd	29.18	116,726.55	48.89	195,560.00	78,833.45	67.5
12-16-2014	8,400.00	Gogo Inc	18.16	152,533.20	11.01	92,484.00	-60,049.20	-39.4
06-28-2013	4,300.00	Greatbatch Inc	33.17	142,619.94	35.64	153,252.00	10,632.06	7.5
06-30-2015	4,550.00	Group 1 Automotive Inc	85.31	388,137.78	58.69	267,039.50	-121,098.28	-31.2
02-28-2013	12,900.00	Hilltop Holdings Inc	15.37	198,325.87	18.88	243,552.00	45,226.13	22.8
09-30-2014	16,500.00	Horizon Pharma PLC	12.97	214,020.99	16.57	273,405.00	59,384.01	27.7
01-21-2014	8,200.00	Independent Bank Group Inc	46.07	377,765.57	27.40	224,680.00	-153,085.57	-40.5

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02-28-2013	17,250.00	Kapstone Paper & Packaging Crp	16.09	277,544.90	13.85	238,912.50	-38,632.40	-13.9
01-19-2016	1,400.00	Kirby Corp	49.02	68,621.66	60.29	84,406.00	15,784.34	23.0
06-24-2014	16,275.00	La Quinta Holdings Inc	17.00	276,635.60	12.50	203,437.50	-73,198.10	-26.5
02-28-2013	13,750.00	Legacy TX Financial Group Inc	22.18	305,010.13	19.65	270,187.50	-34,822.63	-11.4
10-14-2014	1,125.00	Lithia Motors Inc Cl A	65.92	74,161.80	87.33	98,246.25	24,084.45	32.5
05-28-2013	1,800.00	Littelfuse Inc	77.63	139,729.00	123.11	221,598.00	81,869.00	58.6
09-08-2015	13,000.00	Lubys Inc	4.89	63,544.70	4.85	63,050.00	-494.70	-0.8
02-17-2015	9,800.00	Marten Transport Ltd	22.36	219,124.09	18.72	183,456.00	-35,668.09	-16.3
02-28-2013	12,925.00	Matador Resources Co	14.96	193,382.77	18.96	245,058.00	51,675.23	26.7
09-30-2014	2,650.00	Monro Muffler Brake Inc	51.84	137,381.13	71.47	189,395.50	52,014.37	37.9
08-05-2014	4,300.00	Natus Medical Inc	31.14	133,888.70	38.43	165,249.00	31,360.30	23.4
06-24-2014	4,425.00	NuVasive Inc	36.76	162,657.87	48.65	215,276.25	52,618.38	32.3
08-11-2015	9,900.00	Oasis Petroleum Inc	10.98	108,695.21	7.28	72,072.00	-36,623.21	-33.7
08-27-2013	11,050.00	Pilgrims Pride Corp	18.34	202,626.21	25.40	280,670.00	78,043.79	38.5
02-28-2013	6,700.00	Points Intl Ltd	13.51	90,529.77	8.71	58,357.00	-32,172.77	-35.5
07-16-2013	5,200.00	Popeyes LA Kitchen Inc	38.42	199,795.23	52.06	270,712.00	70,916.77	35.5
02-28-2013	13,075.00	Primoris Services Corp	19.36	253,101.00	24.30	317,722.50	64,621.50	25.5
02-11-2014	13,200.00	Rsp Permian Inc	25.94	342,404.80	29.04	383,328.00	40,923.20	12.0
02-28-2013	12,500.00	Shoe Carnival Inc	21.21	265,081.58	26.96	337,000.00	71,918.42	27.1
12-08-2015	8,600.00	Skechers USA Inc Cl A	30.61	263,227.34	30.45	261,870.00	-1,357.34	-0.5
02-28-2013	700.00	Spectrum Brands Holdings Inc	81.82	57,276.44	109.28	76,496.00	19,219.56	33.6
01-12-2016	3,600.00	Spirit Airlines Inc	39.09	140,724.24	47.98	172,728.00	32,003.76	22.7
07-14-2015	11,300.00	St Joe Co	17.33	195,821.92	17.15	193,795.00	-2,026.92	-1.0
02-28-2013	12,800.00	Steelcase Inc Cl A	15.11	193,350.73	14.92	190,976.00	-2,374.73	-1.2
05-20-2014	4,650.00	Steris PLC USD	74.36	345,774.00	71.05	330,382.50	-15,391.50	-4.5
11-25-2014	10,000.00	Swift Trans Co Cl A	25.65	256,528.76	18.63	186,300.00	-70,228.76	-27.4
02-28-2013	2,550.00	Texas Pac Ld Tr Sub Ctf Prop I T	69.68	177,678.05	145.51	371,050.50	193,372.45	108.8
02-28-2013	17,600.00	Trinity Industries Inc	24.83	437,007.84	18.31	322,256.00	-114,751.84	-26.3
02-17-2015	25,100.00	United States Steel Corp	16.21	406,746.49	16.05	402,855.00	-3,891.49	-1.0
04-15-2014	6,900.00	US Concrete Inc	26.80	184,919.35	59.58	411,102.00	226,182.65	122.3
11-03-2015	6,200.00	Virgin America Inc Vtg	36.41	225,722.34	38.56	239,072.00	13,349.66	5.9
09-01-2015	7,700.00	Waddell & Reed Financial Inc Cl A	33.26	256,131.97	23.54	181,258.00	-74,873.97	-29.2
04-23-2013	15,800.00	WisdomTree Inv Inc	13.16	207,925.31	11.43	180,594.00	-27,331.31	-13.1
				15,212,163.25		16,021,941.31	809,778.06	5.3
AMERICAN DEPOSITORY RECEIPTS								
12-30-2014	9,500.00	Controladora Vuela Cia DE Avia Sp ADR Rp 10	10.48	99,584.65	21.07	200,165.00	100,580.35	101.0
				99,584.65		200,165.00	100,580.35	101.0
EXCH TRADED FUNDS - EQUITY								
12-02-2014	6,750.00	iShares Tr S&P Small Cap 600	113.84	768,440.15	112.57	759,847.50	-8,592.65	-1.1
				768,440.15		759,847.50	-8,592.65	-1.1
REAL ESTATE INVESTMENT TRUSTS								
02-28-2013	26,100.00	Felcor Lodging Tr Inc	5.40	141,013.12	8.12	211,932.00	70,918.88	50.3

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02-28-2013	8,775.00	GEO Group Inc	33.42	<u>293,279.14</u>	34.67	<u>304,229.25</u>	<u>10,950.11</u>	<u>3.7</u>
				434,292.26		516,161.25	81,868.99	18.9
CASH AND EQUIVALENTS								
		Cash Account Balance		<u>740,842.44</u>		<u>740,842.44</u>		
				740,842.44		740,842.44		
TOTAL PORTFOLIO				17,255,322.75		18,238,957.50	983,634.75	5.7

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