

PORTFOLIO APPRAISAL

NYSTRS

May 31, 2016

<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Price</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Cur. Yield</u>
COMMON STOCKS							
12,800.00	Aegean Marine Petroleum Network	7.78	99,641.50	6.66	85,248.00	0.5	0.6
5,775.00	AGCO Corp	46.97	271,274.38	51.93	299,895.75	1.6	1.0
3,175.00	Alamo Group Inc	36.91	117,175.85	61.64	195,707.00	1.0	0.6
9,700.00	American Airlines Group Inc	20.37	197,598.70	31.91	309,527.00	1.7	1.3
23,000.00	American Eagle Outfitters New	16.68	383,536.23	15.64	359,720.00	1.9	3.2
2,300.00	Amplify Snack Brands	12.31	28,310.93	13.05	30,015.00	0.2	0.0
3,575.00	AmSurg Corp	66.98	239,467.96	74.79	267,374.25	1.4	0.0
800.00	AZZ Inc	49.43	39,540.96	59.02	47,216.00	0.3	1.0
3,425.00	Blackbaud Inc	35.42	121,309.52	62.67	214,644.75	1.1	0.8
13,825.00	Bonanza Creek Energy Inc	21.04	290,856.67	2.63	36,359.75	0.2	0.0
5,025.00	Brinker Intl Inc	40.46	203,315.89	44.97	225,974.25	1.2	2.8
5,800.00	Brunswick Corp	41.64	241,493.36	47.87	277,646.00	1.5	1.3
1,700.00	Cal Maine Foods Inc	50.75	86,273.90	44.50	75,650.00	0.4	4.0
4,425.00	Caseys General Stores Inc	73.64	325,865.10	120.21	531,929.25	2.8	0.8
4,425.00	Charles River Laboratories Intl Inc	74.10	327,873.70	85.93	380,240.25	2.0	0.0
11,550.00	Cinemark Holdings Inc	31.74	366,637.62	36.18	417,879.00	2.2	3.0
18,350.00	ClubCorp Holdings Inc	17.63	323,457.27	12.07	221,484.50	1.2	4.3
15,575.00	Commercial Metals Co	16.57	258,048.28	17.17	267,422.75	1.4	2.8
16,375.00	Comstock Resources Inc	10.78	176,490.88	0.66	10,807.50	0.1	0.0
8,600.00	Cooper Tire & Rubber Co	27.50	236,498.36	32.13	276,318.00	1.5	1.3
2,475.00	Cracker Barrel Old Country Store	102.33	253,266.95	151.48	374,913.00	2.0	3.0
11,600.00	Cree Inc	26.57	308,257.70	24.08	279,328.00	1.5	0.0
7,650.00	CST Brands Inc	34.07	260,630.72	37.93	290,164.50	1.6	0.7
2,950.00	Diamondback Energy Inc	67.25	198,400.72	90.95	268,302.50	1.4	0.0
11,800.00	Diodes Inc	24.88	293,583.72	19.26	227,268.00	1.2	0.0
5,925.00	Eagle Materials Inc	73.35	434,594.81	78.32	464,046.00	2.5	0.5
9,675.00	Encore Wire Corp	35.52	343,658.95	38.99	377,228.25	2.0	0.2
16,550.00	Enlink Midstream LLC Unit Rep Ltd	19.37	320,559.90	15.67	259,338.50	1.4	6.5
16,200.00	Entravision Communications Corp CI A	7.17	116,156.56	7.22	116,964.00	0.6	1.7
3,300.00	Faro Technologies Inc	37.76	124,608.39	35.39	116,787.00	0.6	0.0
9,475.00	Fortinet Inc	26.89	254,786.31	34.21	324,139.75	1.7	0.0
4,700.00	G-III Apparel Group Ltd	30.43	143,021.56	39.12	183,864.00	1.0	0.0
4,800.00	Greatbatch Inc	33.21	159,394.89	31.56	151,488.00	0.8	0.0
5,700.00	Group 1 Automotive Inc	79.96	455,776.78	62.18	354,426.00	1.9	1.5
2,000.00	Halyard Health Inc	29.73	59,459.80	31.09	62,180.00	0.3	0.0
13,900.00	Hilltop Holdings Inc	15.68	217,927.17	20.44	284,116.00	1.5	0.0
17,700.00	Horizon Pharma PLC	13.13	232,452.87	17.23	304,971.00	1.6	0.0
9,500.00	Independent Bank Group Inc	44.59	423,607.83	38.02	361,190.00	1.9	0.8

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19,150.00	Kapstone Paper & Packaging Crp	15.95	305,377.24	15.25	292,037.50	1.6	2.6
2,125.00	Kirby Corp	54.52	115,856.61	70.08	148,920.00	0.8	0.0
21,275.00	La Quinta Holdings Inc	15.97	339,656.50	11.88	252,747.00	1.4	0.0
15,900.00	Legacy TX Financial Group Inc	22.17	352,559.57	26.92	428,028.00	2.3	2.1
1,800.00	Littelfuse Inc	77.63	139,729.00	114.53	206,154.00	1.1	1.0
13,000.00	Lubys Inc	4.89	63,544.70	4.99	64,870.00	0.3	0.0
11,950.00	Marten Transport Ltd	21.75	259,961.00	19.82	236,849.00	1.3	0.5
12,925.00	Matador Resources Co	14.96	193,382.77	22.72	293,656.00	1.6	0.0
1,750.00	Monro Muffler Brake Inc	52.68	92,190.28	62.95	110,162.50	0.6	1.1
5,700.00	National Gen Holdings Corp	21.67	123,543.06	20.73	118,161.00	0.6	0.6
12,500.00	Oasis Petroleum Inc	10.72	133,983.07	10.04	125,500.00	0.7	0.0
23,000.00	Penney J C Inc	8.12	186,716.30	7.79	179,170.00	1.0	0.0
3,950.00	Pilgrims Pride Corp	22.74	89,805.01	24.87	98,236.50	0.5	0.0
6,700.00	Points Intl Ltd	13.51	90,529.77	9.27	62,109.00	0.3	0.0
5,200.00	Popeyes LA Kitchen Inc	38.42	199,795.23	58.12	302,224.00	1.6	0.0
13,075.00	Primoris Services Corp	19.36	253,101.00	21.52	281,374.00	1.5	1.0
13,200.00	Rsp Permian Inc	25.94	342,404.80	32.93	434,676.00	2.3	0.0
13,300.00	Shoe Carnival Inc	21.28	283,043.58	23.30	309,890.00	1.7	1.1
3,800.00	Skechers USA Inc Cl A	31.11	118,215.50	31.17	118,446.00	0.6	0.0
700.00	Spectrum Brands Holdings Inc	81.82	57,276.44	116.57	81,599.00	0.4	1.3
7,650.00	Spirit Airlines Inc	42.42	324,511.86	43.47	332,545.50	1.8	0.0
2,800.00	St Joe Co	18.05	50,533.91	17.38	48,664.00	0.3	0.0
15,500.00	Steelcase Inc Cl A	15.14	234,642.80	15.96	247,380.00	1.3	3.0
4,950.00	Steris PLC USD	74.09	366,746.97	69.43	343,678.50	1.8	1.4
2,850.00	Texas Pac Ld Tr Sub Ctf Prop I T	79.68	227,082.38	170.00	484,500.00	2.6	0.2
18,975.00	Trinity Industries Inc	24.34	461,916.10	18.06	342,688.50	1.8	2.4
23,300.00	United States Steel Corp	14.67	341,813.87	14.47	337,151.00	1.8	1.4
6,900.00	US Concrete Inc	26.80	184,919.35	64.14	442,566.00	2.4	0.0
15,800.00	Whiting Petroleum Corp	11.08	175,030.45	12.35	195,130.00	1.0	0.0
3,500.00	WisdomTree Inv Inc	19.19	67,164.65	12.40	43,400.00	0.2	2.6
			15,109,846.47		16,294,286.50	87.1	1.1
AMERICAN DEPOSITORY RECEIPTS							
12,725.00	Controladora Vuela Cia DE Avia Sp ADR Rp 10	13.15	167,313.19	19.31	245,719.75	1.3	0.0
			167,313.19		245,719.75	1.3	0.0
EXCH TRADED FUNDS - EQUITY							
6,750.00	iShares Tr S&P Small Cap 600	113.84	768,440.15	115.75	781,312.50	4.2	1.4
			768,440.15		781,312.50	4.2	1.4
REAL ESTATE INVESTMENT TRUSTS							
28,800.00	Felcor Lodging Tr Inc	5.58	160,668.85	6.61	190,368.00	1.0	3.6
9,475.00	GEO Group Inc	33.32	315,679.07	33.26	315,138.50	1.7	7.8
			476,347.92		505,506.50	2.7	6.2

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CASH AND EQUIVALENTS							
	Cash Account Balance		<u>871,084.63</u>		<u>871,084.63</u>	<u>4.7</u>	<u>0.0</u>
			871,084.63		871,084.63	4.7	0.0
TOTAL PORTFOLIO			17,393,032.36		18,697,909.88	100.0	1.2

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