

UNREALIZED GAINS AND LOSSES

NYSTRS

June 30, 2016

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
COMMON STOCKS								
02-28-2013	12,800.00	Aegean Marine Petroleum Network	7.78	99,641.50	5.50	70,400.00	-29,241.50	-29.3
01-13-2015	5,775.00	AGCO Corp	46.97	271,274.38	47.13	272,175.75	901.37	0.3
02-28-2013	3,175.00	Alamo Group Inc	36.91	117,175.85	65.97	209,454.75	92,278.90	78.8
02-28-2013	9,700.00	American Airlines Group Inc	20.37	197,598.70	28.31	274,607.00	77,008.30	39.0
03-10-2015	24,600.00	American Eagle Outfitters New	16.61	408,644.23	15.93	391,878.00	-16,766.23	-4.1
05-17-2016	2,300.00	Amplify Snack Brands	12.31	28,310.93	14.75	33,925.00	5,614.07	19.8
01-06-2015	3,825.00	AmSurg Corp	67.76	259,167.96	77.54	296,590.50	37,422.54	14.4
02-09-2016	800.00	AZZ Inc	49.43	39,540.96	59.98	47,984.00	8,443.04	21.4
03-25-2014	3,425.00	Blackbaud Inc	35.42	121,309.52	67.90	232,557.50	111,247.98	91.7
02-28-2013	13,825.00	Bonanza Creek Energy Inc	21.04	290,856.67	2.01	27,788.25	-263,068.42	-90.4
01-19-2016	7,100.00	Brunswick Corp	42.53	301,998.23	45.32	321,772.00	19,773.77	6.5
07-29-2014	4,425.00	Caseys General Stores Inc	73.64	325,865.10	131.51	581,931.75	256,066.65	78.6
02-03-2015	4,675.00	Charles River Laboratories Intl Inc	74.62	348,828.10	82.44	385,407.00	36,578.90	10.5
03-04-2014	11,550.00	Cinemark Holdings Inc	31.74	366,637.62	36.46	421,113.00	54,475.38	14.9
01-07-2014	18,350.00	ClubCorp Holdings Inc	17.63	323,457.27	13.00	238,550.00	-84,907.27	-26.2
09-03-2013	15,575.00	Commercial Metals Co	16.57	258,048.28	16.90	263,217.50	5,169.22	2.0
09-03-2013	16,375.00	Comstock Resources Inc	10.78	176,490.88	0.84	13,759.91	-162,730.97	-92.2
12-31-2013	8,600.00	Cooper Tire & Rubber Co	27.50	236,498.36	29.82	256,452.00	19,953.64	8.4
02-28-2013	2,475.00	Cracker Barrel Old Country Store	102.33	253,266.95	171.47	424,388.25	171,121.30	67.6
01-26-2016	11,600.00	Cree Inc	26.57	308,257.70	24.44	283,504.00	-24,753.70	-8.0
06-11-2013	9,350.00	CST Brands Inc	35.75	334,218.15	43.08	402,798.00	68,579.85	20.5
06-07-2016	11,000.00	Cypress Semiconductor Corp	10.25	112,791.00	10.55	116,050.00	3,259.00	2.9
10-28-2014	2,950.00	Diamondback Energy Inc	67.25	198,400.72	91.21	269,069.50	70,668.77	35.6
07-02-2013	11,800.00	Diodes Inc	24.88	293,583.72	18.79	221,722.00	-71,861.72	-24.5
09-10-2013	6,325.00	Eagle Materials Inc	73.35	463,922.77	77.15	487,973.75	24,050.98	5.2
02-28-2013	9,675.00	Encore Wire Corp	35.52	343,658.95	37.28	360,684.00	17,025.05	5.0
03-25-2014	20,350.00	Enlink Midstream LLC Unit Rep Ltd	18.46	375,697.90	15.91	323,768.50	-51,929.40	-13.8
12-16-2014	16,200.00	Entravision Communications Corp CI A	7.17	116,156.56	6.72	108,864.00	-7,292.56	-6.3
05-07-2013	3,300.00	Faro Technologies Inc	37.76	124,608.39	33.83	111,639.00	-12,969.39	-10.4
10-14-2014	9,975.00	Fortinet Inc	27.27	272,026.26	31.59	315,110.25	43,083.99	15.8
04-23-2013	5,400.00	G-III Apparel Group Ltd	31.95	172,529.57	45.72	246,888.00	74,358.43	43.1
06-28-2013	4,800.00	Greatbatch Inc	33.21	159,394.89	30.93	148,464.00	-10,930.89	-6.9
06-30-2015	5,700.00	Group 1 Automotive Inc	79.96	455,776.78	49.36	281,352.00	-174,424.78	-38.3
05-24-2016	2,700.00	Halyard Health Inc	30.53	82,431.77	32.52	87,804.00	5,372.23	6.5
02-28-2013	13,900.00	Hilltop Holdings Inc	15.68	217,927.17	20.99	291,761.00	73,833.83	33.9
09-30-2014	17,700.00	Horizon Pharma PLC	13.13	232,452.87	16.47	291,519.00	59,066.13	25.4
01-21-2014	9,500.00	Independent Bank Group Inc	44.59	423,607.83	42.91	407,645.00	-15,962.83	-3.8

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02-28-2013	19,150.00	Kapstone Paper & Packaging Crp	15.95	305,377.24	13.01	249,141.50	-56,235.74	-18.4
01-19-2016	2,125.00	Kirby Corp	54.52	115,856.61	62.39	132,578.75	16,722.14	14.4
06-24-2014	21,275.00	La Quinta Holdings Inc	15.97	339,656.50	11.40	242,535.00	-97,121.50	-28.6
02-28-2013	15,900.00	Legacy TX Financial Group Inc	22.17	352,559.57	26.91	427,869.00	75,309.43	21.4
05-28-2013	1,800.00	Littelfuse Inc	77.63	139,729.00	118.19	212,742.00	73,013.00	52.3
09-08-2015	13,000.00	Lubys Inc	4.89	63,544.70	5.02	65,260.00	1,715.30	2.7
02-17-2015	11,950.00	Marten Transport Ltd	21.75	259,961.00	19.80	236,610.00	-23,351.00	-9.0
02-28-2013	12,925.00	Matador Resources Co	14.96	193,382.77	19.80	255,915.00	62,532.23	32.3
10-14-2014	1,750.00	Monro Muffler Brake Inc	52.68	92,190.28	63.56	111,230.00	19,039.72	20.7
04-05-2016	5,700.00	National Gen Holdings Corp	21.67	123,543.06	21.42	122,094.00	-1,449.06	-1.2
08-11-2015	12,500.00	Oasis Petroleum Inc	10.72	133,983.07	9.34	116,750.00	-17,233.07	-12.9
05-10-2016	23,000.00	Penney J C Inc	8.12	186,716.30	8.88	204,240.00	17,523.70	9.4
07-16-2013	5,600.00	Popeyes LA Kitchen Inc	39.86	223,219.19	54.64	305,984.00	82,764.81	37.1
02-28-2013	13,075.00	Primoris Services Corp	19.36	253,101.00	18.93	247,509.75	-5,591.25	-2.2
02-11-2014	13,200.00	Rsp Permian Inc	25.94	342,404.80	34.89	460,548.00	118,143.20	34.5
02-28-2013	13,300.00	Shoe Carnival Inc	21.28	283,043.58	25.06	333,298.00	50,254.42	17.8
02-28-2013	900.00	Spectrum Brands Holdings Inc	89.92	80,932.42	119.31	107,379.00	26,446.58	32.7
01-12-2016	8,550.00	Spirit Airlines Inc	42.57	364,001.07	44.87	383,638.50	19,637.43	5.4
08-18-2015	2,800.00	St Joe Co	18.05	50,533.91	17.72	49,616.00	-917.91	-1.8
02-28-2013	15,500.00	Steelcase Inc Cl A	15.14	234,642.80	13.57	210,335.00	-24,307.80	-10.4
05-20-2014	4,950.00	Steris PLC USD	74.09	366,746.97	68.75	340,312.50	-26,434.47	-7.2
02-28-2013	2,850.00	Texas Pac Ld Tr Sub Ctf Prop I T	79.68	227,082.38	168.65	480,652.50	253,570.12	111.7
02-28-2013	18,975.00	Trinity Industries Inc	24.34	461,916.10	18.57	352,365.75	-109,550.35	-23.7
03-03-2015	23,300.00	United States Steel Corp	14.67	341,813.87	16.86	392,838.00	51,024.13	14.9
04-15-2014	6,900.00	US Concrete Inc	26.80	184,919.35	60.91	420,279.00	235,359.65	127.3
04-26-2016	15,800.00	Whiting Petroleum Corp	11.08	175,030.45	9.26	146,308.00	-28,722.45	-16.4
09-15-2015	8,500.00	WisdomTree Inv Inc	13.18	112,067.65	9.79	83,215.00	-28,852.65	-25.7
				15,120,010.14		16,211,812.41	1,091,802.28	7.2
AMERICAN DEPOSITORY RECEIPTS								
12-30-2014	15,425.00	Controladora Vuela Cia DE Avia Sp ADR Rp 10	13.92	214,787.56	18.69	288,293.25	73,505.69	34.2
				214,787.56		288,293.25	73,505.69	34.2
EXCH TRADED FUNDS - EQUITY								
12-02-2014	6,750.00	iShares Tr S&P Small Cap 600	113.84	768,440.15	116.21	784,417.50	15,977.35	2.1
				768,440.15		784,417.50	15,977.35	2.1
REAL ESTATE INVESTMENT TRUSTS								
02-28-2013	28,800.00	Felcor Lodging Tr Inc	5.58	160,668.85	6.23	179,424.00	18,755.15	11.7
02-28-2013	9,475.00	GEO Group Inc	33.32	315,679.07	34.18	323,855.50	8,176.43	2.6
				476,347.92		503,279.50	26,931.58	5.7
CASH AND EQUIVALENTS								
		Cash Account Balance		822,153.77		822,153.77		
				822,153.77		822,153.77		

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TOTAL PORTFOLIO				17,401,739.54		18,609,956.43	1,208,216.90	6.9

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