

UNREALIZED GAINS AND LOSSES

NYSTRS

July 31, 2016

Date	Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
COMMON STOCKS									
02-28-2013	7,800.00	anw	Aegean Marine Petroleum Network	6.51	50,778.00	6.52	50,856.00	78.00	0.2
06-04-2013	5,000.00	anw	Aegean Marine Petroleum Network	9.77	48,863.50	6.52	32,600.00	-16,263.50	-33.3
07-13-2016	2,187.00	anw	Aegean Marine Petroleum Network	6.38	13,953.06	6.52	14,259.24	306.18	2.2
01-13-2015	3,000.00	agco	AGCO Corp	43.60	130,800.00	48.16	144,480.00	13,680.00	10.5
02-03-2015	1,300.00	agco	AGCO Corp	48.51	63,065.99	48.16	62,608.00	-457.99	-0.7
08-11-2015	600.00	agco	AGCO Corp	57.13	34,277.94	48.16	28,896.00	-5,381.94	-15.7
02-16-2016	475.00	agco	AGCO Corp	46.59	22,130.49	48.16	22,876.00	745.51	3.4
05-03-2016	400.00	agco	AGCO Corp	52.50	20,999.96	48.16	19,264.00	-1,735.96	-8.3
07-13-2016	827.00	agco	AGCO Corp	48.75	40,316.25	48.16	39,828.32	-487.93	-1.2
07-26-2016	973.00	agco	AGCO Corp	48.36	47,053.31	48.16	46,859.68	-193.63	-0.4
02-28-2013	2,050.00	alg	Alamo Group Inc	35.78	73,349.00	67.13	137,616.50	64,267.50	87.6
10-14-2014	1,125.00	alg	Alamo Group Inc	38.96	43,826.85	67.13	75,521.25	31,694.40	72.3
07-13-2016	387.00	alg	Alamo Group Inc	65.41	25,313.67	67.13	25,979.31	665.64	2.6
02-28-2013	6,275.00	aal	American Airlines Group Inc	13.43	84,273.25	35.50	222,762.50	138,489.25	164.3
10-14-2014	2,125.00	aal	American Airlines Group Inc	31.41	66,742.00	35.50	75,437.50	8,695.50	13.0
03-29-2016	600.00	aal	American Airlines Group Inc	40.89	24,533.94	35.50	21,300.00	-3,233.94	-13.2
05-31-2016	700.00	aal	American Airlines Group Inc	31.50	22,049.51	35.50	24,850.00	2,800.49	12.7
07-13-2016	1,211.00	aal	American Airlines Group Inc	34.45	41,718.95	35.50	42,990.50	1,271.55	3.0
03-10-2015	3,000.00	aeo	American Eagle Outfitters New	16.81	50,430.00	17.92	53,760.00	3,330.00	6.6
03-31-2015	2,700.00	aeo	American Eagle Outfitters New	17.23	46,511.55	17.92	48,384.00	1,872.45	4.0
04-21-2015	3,000.00	aeo	American Eagle Outfitters New	16.98	50,939.70	17.92	53,760.00	2,820.30	5.5
07-07-2015	3,000.00	aeo	American Eagle Outfitters New	17.24	51,734.70	17.92	53,760.00	2,025.30	3.9
08-11-2015	2,000.00	aeo	American Eagle Outfitters New	17.71	35,420.00	17.92	35,840.00	420.00	1.2
11-24-2015	2,300.00	aeo	American Eagle Outfitters New	16.25	37,371.78	17.92	41,216.00	3,844.22	10.3
02-23-2016	1,500.00	aeo	American Eagle Outfitters New	14.78	22,168.65	17.92	26,880.00	4,711.35	21.3
05-03-2016	1,500.00	aeo	American Eagle Outfitters New	14.48	21,719.85	17.92	26,880.00	5,160.15	23.8
06-28-2016	1,600.00	aeo	American Eagle Outfitters New	15.69	25,108.00	17.92	28,672.00	3,564.00	14.2
07-13-2016	3,282.00	aeo	American Eagle Outfitters New	16.83	55,236.06	17.92	58,813.44	3,577.38	6.5
05-17-2016	2,300.00	betr	Amplify Snack Brands	12.31	28,310.93	14.26	32,798.00	4,487.07	15.8
07-12-2016	3,200.00	betr	Amplify Snack Brands	15.89	50,847.68	14.26	45,632.00	-5,215.68	-10.3
07-13-2016	393.00	betr	Amplify Snack Brands	15.57	6,119.01	14.26	5,604.18	-514.83	-8.4
01-06-2015	1,200.00	amsg	AmSurg Corp	53.17	63,803.88	75.01	90,012.00	26,208.12	41.1
03-31-2015	700.00	amsg	AmSurg Corp	62.33	43,631.00	75.01	52,507.00	8,876.00	20.3
08-04-2015	500.00	amsg	AmSurg Corp	72.26	36,129.95	75.01	37,505.00	1,375.05	3.8
11-24-2015	400.00	amsg	AmSurg Corp	83.65	33,459.96	75.01	30,004.00	-3,455.96	-10.3
12-08-2015	500.00	amsg	AmSurg Corp	80.98	40,489.95	75.01	37,505.00	-2,984.95	-7.4
04-26-2016	275.00	amsg	AmSurg Corp	79.83	21,953.22	75.01	20,627.75	-1,325.47	-6.0
06-14-2016	250.00	amsg	AmSurg Corp	78.80	19,700.00	75.01	18,752.50	-947.50	-4.8
07-13-2016	535.00	amsg	AmSurg Corp	80.54	43,088.90	75.01	40,130.35	-2,958.55	-6.9
07-26-2016	565.00	amsg	AmSurg Corp	76.41	43,171.76	75.01	42,380.65	-791.11	-1.8
02-09-2016	800.00	azz	AZZ Inc	49.43	39,540.96	62.08	49,664.00	10,123.04	25.6
07-05-2016	750.00	azz	AZZ Inc	58.60	43,948.65	62.08	46,560.00	2,611.35	5.9
07-13-2016	145.00	azz	AZZ Inc	61.03	8,849.35	62.08	9,001.60	152.25	1.7
03-25-2014	300.00	blkb	Blackbaud Inc	31.59	9,477.42	66.85	20,055.00	10,577.58	111.6
04-15-2014	775.00	blkb	Blackbaud Inc	30.56	23,683.92	66.85	51,808.75	28,124.83	118.8
06-24-2014	1,100.00	blkb	Blackbaud Inc	35.38	38,915.80	66.85	73,535.00	34,619.20	89.0

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10-14-2014	1,250.00	blkb	Blackbaud Inc	39.39	49,232.38	66.85	83,562.50	34,330.12	69.7
07-13-2016	398.00	blkb	Blackbaud Inc	70.86	28,202.28	66.85	26,606.30	-1,595.98	-5.7
01-19-2016	2,000.00	bc	Brunswick Corp	38.61	77,220.00	49.62	99,240.00	22,020.00	28.5
02-02-2016	1,200.00	bc	Brunswick Corp	38.83	46,595.04	49.62	59,544.00	12,948.96	27.8
02-09-2016	700.00	bc	Brunswick Corp	38.90	27,229.93	49.62	34,734.00	7,504.07	27.6
03-29-2016	500.00	bc	Brunswick Corp	47.12	23,559.95	49.62	24,810.00	1,250.05	5.3
05-10-2016	1,000.00	bc	Brunswick Corp	48.59	48,587.00	49.62	49,620.00	1,033.00	2.1
05-24-2016	400.00	bc	Brunswick Corp	45.75	18,301.44	49.62	19,848.00	1,546.56	8.5
06-07-2016	500.00	bc	Brunswick Corp	47.33	23,664.95	49.62	24,810.00	1,145.05	4.8
06-14-2016	800.00	bc	Brunswick Corp	46.05	36,839.92	49.62	39,696.00	2,856.08	7.8
07-05-2016	700.00	bc	Brunswick Corp	45.33	31,730.93	49.62	34,734.00	3,003.07	9.5
07-13-2016	969.00	bc	Brunswick Corp	48.63	47,122.47	49.62	48,081.78	959.31	2.0
07-26-2016	931.00	bc	Brunswick Corp	50.07	46,616.66	49.62	46,196.22	-420.44	-0.9
07-29-2014	900.00	casy	Caseys General Stores Inc	67.16	60,447.87	133.54	120,186.00	59,738.13	98.8
08-05-2014	1,500.00	casy	Caseys General Stores Inc	66.61	99,909.30	133.54	200,310.00	100,400.70	100.5
09-16-2014	1,000.00	casy	Caseys General Stores Inc	68.70	68,705.00	133.54	133,540.00	64,835.00	94.4
10-14-2014	575.00	casy	Caseys General Stores Inc	79.41	45,659.37	133.54	76,785.50	31,126.13	68.2
04-05-2016	250.00	casy	Caseys General Stores Inc	110.41	27,602.48	133.54	33,385.00	5,782.52	20.9
05-10-2016	200.00	casy	Caseys General Stores Inc	117.71	23,541.08	133.54	26,708.00	3,166.92	13.5
07-05-2016	150.00	casy	Caseys General Stores Inc	131.36	19,704.12	133.54	20,031.00	326.88	1.7
07-13-2016	594.00	casy	Caseys General Stores Inc	131.29	77,986.26	133.54	79,322.76	1,336.50	1.7
02-03-2015	1,300.00	crl	Charles River Laboratories Intl Inc	68.92	89,593.14	87.93	114,309.00	24,715.86	27.6
03-31-2015	800.00	crl	Charles River Laboratories Intl Inc	79.71	63,765.04	87.93	70,344.00	6,578.96	10.3
05-05-2015	1,000.00	crl	Charles River Laboratories Intl Inc	70.49	70,489.90	87.93	87,930.00	17,440.10	24.7
07-28-2015	500.00	crl	Charles River Laboratories Intl Inc	76.34	38,168.90	87.93	43,965.00	5,796.10	15.2
01-26-2016	300.00	crl	Charles River Laboratories Intl Inc	75.66	22,697.97	87.93	26,379.00	3,681.03	16.2
04-19-2016	325.00	crl	Charles River Laboratories Intl Inc	81.43	26,464.75	87.93	28,577.25	2,112.50	8.0
05-10-2016	200.00	crl	Charles River Laboratories Intl Inc	83.47	16,694.00	87.93	17,586.00	892.00	5.3
06-14-2016	250.00	crl	Charles River Laboratories Intl Inc	83.82	20,954.40	87.93	21,982.50	1,028.10	4.9
07-13-2016	572.00	crl	Charles River Laboratories Intl Inc	84.96	48,597.12	87.93	50,295.96	1,698.84	3.5
07-26-2016	353.00	crl	Charles River Laboratories Intl Inc	87.16	30,767.59	87.93	31,039.29	271.70	0.9
03-04-2014	2,200.00	cnk	Cinemark Holdings Inc	29.83	65,619.40	37.60	82,720.00	17,100.60	26.1
03-11-2014	1,600.00	cnk	Cinemark Holdings Inc	30.82	49,312.00	37.60	60,160.00	10,848.00	22.0
09-30-2014	1,800.00	cnk	Cinemark Holdings Inc	34.10	61,380.00	37.60	67,680.00	6,300.00	10.3
10-06-2015	1,200.00	cnk	Cinemark Holdings Inc	34.03	40,835.76	37.60	45,120.00	4,284.24	10.5
01-26-2016	700.00	cnk	Cinemark Holdings Inc	29.98	20,985.93	37.60	26,320.00	5,334.07	25.4
04-19-2016	750.00	cnk	Cinemark Holdings Inc	35.95	26,958.98	37.60	28,200.00	1,241.02	4.6
05-24-2016	500.00	cnk	Cinemark Holdings Inc	36.06	18,029.95	37.60	18,800.00	770.05	4.3
07-13-2016	1,528.00	cnk	Cinemark Holdings Inc	37.18	56,811.04	37.60	57,452.80	641.76	1.1
01-07-2014	2,900.00	mycc	ClubCorp Holdings Inc	17.90	51,912.32	14.50	42,050.00	-9,862.32	-19.0
01-21-2014	2,250.00	mycc	ClubCorp Holdings Inc	19.24	43,282.58	14.50	32,625.00	-10,657.58	-24.6
04-08-2014	2,400.00	mycc	ClubCorp Holdings Inc	17.93	43,042.56	14.50	34,800.00	-8,242.56	-19.1
06-24-2014	2,700.00	mycc	ClubCorp Holdings Inc	18.58	50,165.73	14.50	39,150.00	-11,015.73	-22.0
07-28-2015	1,900.00	mycc	ClubCorp Holdings Inc	23.46	44,580.84	14.50	27,550.00	-17,030.84	-38.2
11-24-2015	2,000.00	mycc	ClubCorp Holdings Inc	17.73	35,456.00	14.50	29,000.00	-6,456.00	-18.2
03-22-2016	2,200.00	mycc	ClubCorp Holdings Inc	13.91	30,611.24	14.50	31,900.00	1,288.76	4.2
05-31-2016	2,000.00	mycc	ClubCorp Holdings Inc	12.20	24,406.00	14.50	29,000.00	4,594.00	18.8

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07-13-2016	2,389.00	mycc	ClubCorp Holdings Inc	14.68	35,070.52	14.50	34,640.50	-430.02	-1.2
07-26-2016	1,961.00	mycc	ClubCorp Holdings Inc	14.82	29,055.94	14.50	28,434.50	-621.44	-2.1
09-03-2013	375.00	cmc	Commercial Metals Co	15.04	5,641.31	16.54	6,202.50	561.19	9.9
09-17-2013	3,700.00	cmc	Commercial Metals Co	16.57	61,293.09	16.54	61,198.00	-95.09	-0.2
10-01-2013	2,500.00	cmc	Commercial Metals Co	17.04	42,598.75	16.54	41,350.00	-1,248.75	-2.9
10-08-2013	700.00	cmc	Commercial Metals Co	16.42	11,491.97	16.54	11,578.00	86.03	0.7
11-12-2013	2,200.00	cmc	Commercial Metals Co	18.87	41,514.00	16.54	36,388.00	-5,126.00	-12.3
07-22-2014	2,000.00	cmc	Commercial Metals Co	18.32	36,634.60	16.54	33,080.00	-3,554.60	-9.7
10-06-2015	2,600.00	cmc	Commercial Metals Co	15.01	39,014.56	16.54	43,004.00	3,989.44	10.2
01-05-2016	1,500.00	cmc	Commercial Metals Co	13.24	19,860.00	16.54	24,810.00	4,950.00	24.9
07-13-2016	1,949.00	cmc	Commercial Metals Co	17.68	34,458.32	16.54	32,236.46	-2,221.86	-6.4
09-03-2013	7,375.00	205768203	Comstock Resources Inc	14.62	107,809.23	0.82	6,072.57	-101,736.65	-94.4
10-01-2013	500.00	205768203	Comstock Resources Inc	16.05	8,023.10	0.82	411.70	-7,611.40	-94.9
12-24-2014	8,500.00	205768203	Comstock Resources Inc	7.14	60,658.55	0.82	6,998.90	-53,659.65	-88.5
07-13-2016	2,761.00	205768203	Comstock Resources Inc	0.87	2,404.00	0.82	2,273.41	-130.59	-5.4
12-31-2013	2,000.00	ctb	Cooper Tire & Rubber Co	24.15	48,299.00	32.99	65,980.00	17,681.00	36.6
01-07-2014	3,500.00	ctb	Cooper Tire & Rubber Co	25.85	90,463.10	32.99	115,465.00	25,001.90	27.6
05-06-2014	1,700.00	ctb	Cooper Tire & Rubber Co	26.79	45,547.76	32.99	56,083.00	10,535.24	23.1
02-24-2015	1,400.00	ctb	Cooper Tire & Rubber Co	37.28	52,188.50	32.99	46,186.00	-6,002.50	-11.5
07-13-2016	1,223.00	ctb	Cooper Tire & Rubber Co	30.80	37,668.40	32.99	40,346.77	2,678.37	7.1
02-28-2013	1,425.00	cbri	Cracker Barrel Old Country Store	75.28	107,274.00	157.41	224,309.25	117,035.25	109.1
05-19-2015	250.00	cbri	Cracker Barrel Old Country Store	135.94	33,985.00	157.41	39,352.50	5,367.50	15.8
05-26-2015	400.00	cbri	Cracker Barrel Old Country Store	140.35	56,139.96	157.41	62,964.00	6,824.04	12.2
02-16-2016	250.00	cbri	Cracker Barrel Old Country Store	134.64	33,659.00	157.41	39,352.50	5,693.50	16.9
05-03-2016	150.00	cbri	Cracker Barrel Old Country Store	148.06	22,208.99	157.41	23,611.50	1,402.51	6.3
07-13-2016	359.00	cbri	Cracker Barrel Old Country Store	155.62	55,867.58	157.41	56,510.19	642.61	1.2
01-26-2016	3,500.00	cree	Cree Inc	27.81	97,321.35	28.60	100,100.00	2,778.65	2.9
02-09-2016	1,100.00	cree	Cree Inc	29.37	32,304.47	28.60	31,460.00	-844.47	-2.6
03-22-2016	1,200.00	cree	Cree Inc	29.71	35,651.88	28.60	34,320.00	-1,331.88	-3.7
04-05-2016	900.00	cree	Cree Inc	29.46	26,514.00	28.60	25,740.00	-774.00	-2.9
04-19-2016	3,500.00	cree	Cree Inc	24.00	83,986.00	28.60	100,100.00	16,114.00	19.2
05-10-2016	1,400.00	cree	Cree Inc	23.20	32,480.00	28.60	40,040.00	7,560.00	23.3
07-13-2016	1,611.00	cree	Cree Inc	25.08	40,403.88	28.60	46,074.60	5,670.72	14.0
07-26-2016	1,914.00	cree	Cree Inc	28.80	55,117.46	28.60	54,740.40	-377.06	-0.7
06-11-2013	2,650.00	cst	CST Brands Inc	31.84	84,376.53	44.72	118,508.00	34,131.47	40.5
06-18-2013	800.00	cst	CST Brands Inc	33.01	26,407.92	44.72	35,776.00	9,368.08	35.5
09-03-2013	700.00	cst	CST Brands Inc	29.71	20,798.40	44.72	31,304.00	10,505.60	50.5
09-30-2014	1,800.00	cst	CST Brands Inc	36.14	65,052.00	44.72	80,496.00	15,444.00	23.7
01-26-2016	600.00	cst	CST Brands Inc	36.89	22,133.94	44.72	26,832.00	4,698.06	21.2
04-05-2016	700.00	cst	CST Brands Inc	38.05	26,634.93	44.72	31,304.00	4,669.07	17.5
05-31-2016	400.00	cst	CST Brands Inc	38.07	15,227.00	44.72	17,888.00	2,661.00	17.5
06-07-2016	1,000.00	cst	CST Brands Inc	43.94	43,935.50	44.72	44,720.00	784.50	1.8
06-14-2016	700.00	cst	CST Brands Inc	42.36	29,651.93	44.72	31,304.00	1,652.07	5.6
07-13-2016	1,259.00	cst	CST Brands Inc	44.22	55,672.98	44.72	56,302.48	629.50	1.1
07-26-2016	1,116.00	cst	CST Brands Inc	44.57	49,738.11	44.72	49,907.52	169.41	0.3
06-07-2016	5,000.00	cy	Cypress Semiconductor Corp	11.02	55,111.00	11.64	58,200.00	3,089.00	5.6
06-14-2016	2,000.00	cy	Cypress Semiconductor Corp	10.30	20,600.00	11.64	23,280.00	2,680.00	13.0
06-28-2016	4,000.00	cy	Cypress Semiconductor Corp	9.27	37,080.00	11.64	46,560.00	9,480.00	25.6
07-13-2016	1,334.00	cy	Cypress Semiconductor Corp	10.89	14,527.26	11.64	15,527.76	1,000.50	6.9

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10-28-2014	1,750.00	fang	Diamondback Energy Inc	65.82	115,184.82	87.79	153,632.50	38,447.67	33.4
11-04-2014	1,000.00	fang	Diamondback Energy Inc	64.87	64,869.90	87.79	87,790.00	22,920.10	35.3
05-31-2016	200.00	fang	Diamondback Energy Inc	91.73	18,346.00	87.79	17,558.00	-788.00	-4.3
07-13-2016	385.00	fang	Diamondback Energy Inc	91.04	35,050.40	87.79	33,799.15	-1,251.25	-3.6
07-26-2016	390.00	fang	Diamondback Energy Inc	85.79	33,457.44	87.79	34,238.10	780.66	2.3
07-02-2013	1,500.00	diod	Diodes Inc	26.52	39,772.95	18.51	27,765.00	-12,007.95	-30.2
07-16-2013	1,000.00	diod	Diodes Inc	27.91	27,909.90	18.51	18,510.00	-9,399.90	-33.7
07-23-2013	2,000.00	diod	Diodes Inc	27.32	54,637.00	18.51	37,020.00	-17,617.00	-32.2
09-03-2013	1,100.00	diod	Diodes Inc	25.29	27,823.51	18.51	20,361.00	-7,462.51	-26.8
12-10-2013	1,200.00	diod	Diodes Inc	22.28	26,738.76	18.51	22,212.00	-4,526.76	-16.9
01-21-2014	2,000.00	diod	Diodes Inc	24.35	48,701.40	18.51	37,020.00	-11,681.40	-24.0
10-28-2014	2,000.00	diod	Diodes Inc	24.34	48,678.20	18.51	37,020.00	-11,658.20	-23.9
05-24-2016	1,000.00	diod	Diodes Inc	19.32	19,322.00	18.51	18,510.00	-812.00	-4.2
07-13-2016	1,698.00	diod	Diodes Inc	18.68	31,718.64	18.51	31,429.98	-288.66	-0.9
07-26-2016	1,652.00	diod	Diodes Inc	19.08	31,528.09	18.51	30,578.52	-949.57	-3.0
09-10-2013	925.00	exp	Eagle Materials Inc	69.09	63,908.16	83.95	77,653.75	13,745.59	21.5
10-01-2013	250.00	exp	Eagle Materials Inc	73.93	18,482.25	83.95	20,987.50	2,505.25	13.6
11-19-2013	300.00	exp	Eagle Materials Inc	76.50	22,949.01	83.95	25,185.00	2,235.99	9.7
01-21-2014	1,050.00	exp	Eagle Materials Inc	79.43	83,404.02	83.95	88,147.50	4,743.48	5.7
02-04-2014	600.00	exp	Eagle Materials Inc	75.77	45,462.00	83.95	50,370.00	4,908.00	10.8
12-16-2014	800.00	exp	Eagle Materials Inc	72.66	58,127.92	83.95	67,160.00	9,032.08	15.5
05-19-2015	250.00	exp	Eagle Materials Inc	82.84	20,710.00	83.95	20,987.50	277.50	1.3
08-04-2015	750.00	exp	Eagle Materials Inc	79.31	59,485.50	83.95	62,962.50	3,477.00	5.8
11-17-2015	500.00	exp	Eagle Materials Inc	69.48	34,739.95	83.95	41,975.00	7,235.05	20.8
02-16-2016	500.00	exp	Eagle Materials Inc	54.65	27,326.00	83.95	41,975.00	14,649.00	53.6
06-28-2016	400.00	exp	Eagle Materials Inc	73.32	29,327.96	83.95	33,580.00	4,252.04	14.5
07-13-2016	800.00	exp	Eagle Materials Inc	81.38	65,104.00	83.95	67,160.00	2,056.00	3.2
02-28-2013	4,175.00	wire	Encore Wire Corp	32.69	136,480.75	37.53	156,687.75	20,207.00	14.8
10-01-2013	700.00	wire	Encore Wire Corp	40.49	28,341.95	37.53	26,271.00	-2,070.95	-7.3
08-11-2015	1,000.00	wire	Encore Wire Corp	33.64	33,637.50	37.53	37,530.00	3,892.50	11.6
10-06-2015	1,300.00	wire	Encore Wire Corp	36.09	46,918.82	37.53	48,789.00	1,870.18	4.0
11-10-2015	900.00	wire	Encore Wire Corp	44.31	39,879.00	37.53	33,777.00	-6,102.00	-15.3
02-02-2016	500.00	wire	Encore Wire Corp	36.05	18,024.00	37.53	18,765.00	741.00	4.1
02-09-2016	500.00	wire	Encore Wire Corp	35.35	17,673.95	37.53	18,765.00	1,091.05	6.2
05-24-2016	600.00	wire	Encore Wire Corp	37.84	22,702.98	37.53	22,518.00	-184.98	-0.8
07-13-2016	1,364.00	wire	Encore Wire Corp	40.61	55,392.04	37.53	51,190.92	-4,201.12	-7.6
03-25-2014	3,550.00	enlc	Enlink Midstream LLC Unit Rep Ltd	34.44	122,262.00	15.43	54,776.50	-67,485.50	-55.2
08-11-2015	1,500.00	enlc	Enlink Midstream LLC Unit Rep Ltd	24.67	36,999.45	15.43	23,145.00	-13,854.45	-37.4
12-08-2015	5,000.00	enlc	Enlink Midstream LLC Unit Rep Ltd	12.98	64,883.50	15.43	77,150.00	12,266.50	18.9
12-23-2015	5,000.00	enlc	Enlink Midstream LLC Unit Rep Ltd	15.27	76,328.00	15.43	77,150.00	822.00	1.1
05-03-2016	1,500.00	enlc	Enlink Midstream LLC Unit Rep Ltd	13.39	20,086.95	15.43	23,145.00	3,058.05	15.2
06-14-2016	3,800.00	enlc	Enlink Midstream LLC Unit Rep Ltd	14.51	55,138.00	15.43	58,634.00	3,496.00	6.3
07-13-2016	2,694.00	enlc	Enlink Midstream LLC Unit Rep Ltd	16.00	43,104.00	15.43	41,568.42	-1,535.58	-3.6
12-16-2014	7,500.00	evc	Entravision Communications Corp Cl A	7.26	54,476.25	7.26	54,450.00	-26.25	0.0
05-19-2015	5,300.00	evc	Entravision Communications Corp Cl A	6.73	35,663.17	7.26	38,478.00	2,814.83	7.9
12-29-2015	3,400.00	evc	Entravision Communications Corp Cl A	7.65	26,017.14	7.26	24,684.00	-1,333.14	-5.1

UNREALIZED GAINS AND LOSSES

NYSTRS

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Date	Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
07-13-2016	2,287.00	evc	Entravision Communications Corp CI A	7.32	16,740.84	7.26	16,603.62	-137.22	-0.8
07-26-2016	4,213.00	evc	Entravision Communications Corp CI A	7.39	31,115.95	7.26	30,586.38	-529.57	-1.7
05-07-2013	800.00	faro	Faro Technologies Inc	34.44	27,549.44	34.88	27,904.00	354.56	1.3
05-28-2013	1,500.00	faro	Faro Technologies Inc	37.43	56,137.95	34.88	52,320.00	-3,817.95	-6.8
10-08-2013	500.00	faro	Faro Technologies Inc	39.46	19,731.00	34.88	17,440.00	-2,291.00	-11.6
05-19-2015	500.00	faro	Faro Technologies Inc	42.38	21,190.00	34.88	17,440.00	-3,750.00	-17.7
07-05-2016	500.00	faro	Faro Technologies Inc	33.25	16,624.95	34.88	17,440.00	815.05	4.9
07-13-2016	486.00	faro	Faro Technologies Inc	35.57	17,287.02	34.88	16,951.68	-335.34	-1.9
07-26-2016	714.00	faro	Faro Technologies Inc	35.57	25,399.91	34.88	24,904.32	-495.59	-2.0
10-14-2014	3,675.00	ftnt	Fortinet Inc	23.90	87,824.78	34.69	127,485.75	39,660.97	45.2
10-28-2014	2,500.00	ftnt	Fortinet Inc	25.65	64,124.75	34.69	86,725.00	22,600.25	35.2
12-02-2014	1,300.00	ftnt	Fortinet Inc	27.49	35,742.98	34.69	45,097.00	9,354.02	26.2
03-31-2015	1,200.00	ftnt	Fortinet Inc	35.30	42,365.88	34.69	41,628.00	-737.88	-1.7
04-05-2016	800.00	ftnt	Fortinet Inc	30.91	24,727.92	34.69	27,752.00	3,024.08	12.2
06-07-2016	500.00	ftnt	Fortinet Inc	34.48	17,239.95	34.69	17,345.00	105.05	0.6
07-13-2016	1,334.00	ftnt	Fortinet Inc	33.82	45,115.88	34.69	46,276.46	1,160.58	2.6
07-26-2016	1,266.00	ftnt	Fortinet Inc	36.45	46,152.03	34.69	43,917.54	-2,234.49	-4.8
04-23-2013	2,000.00	giii	G-III Apparel Group Ltd	19.71	39,414.90	40.03	80,060.00	40,645.10	103.1
01-21-2014	1,500.00	giii	G-III Apparel Group Ltd	36.04	54,056.70	40.03	60,045.00	5,988.30	11.1
01-05-2016	500.00	giii	G-III Apparel Group Ltd	46.51	23,254.95	40.03	20,015.00	-3,239.95	-13.9
05-24-2016	700.00	giii	G-III Apparel Group Ltd	37.56	26,295.01	40.03	28,021.00	1,725.99	6.6
06-07-2016	700.00	giii	G-III Apparel Group Ltd	42.15	29,508.01	40.03	28,021.00	-1,487.01	-5.0
07-13-2016	710.00	giii	G-III Apparel Group Ltd	50.30	35,713.00	40.03	28,421.30	-7,291.70	-20.4
07-26-2016	715.00	giii	G-III Apparel Group Ltd	39.60	28,310.43	40.03	28,621.45	311.02	1.1
06-30-2015	1,000.00	gpi	Group 1 Automotive Inc	90.91	90,910.70	62.32	62,320.00	-28,590.70	-31.4
07-14-2015	600.00	gpi	Group 1 Automotive Inc	92.30	55,379.82	62.32	37,392.00	-17,987.82	-32.5
07-28-2015	500.00	gpi	Group 1 Automotive Inc	94.22	47,109.00	62.32	31,160.00	-15,949.00	-33.9
09-29-2015	1,100.00	gpi	Group 1 Automotive Inc	83.79	92,168.89	62.32	68,552.00	-23,616.89	-25.6
11-03-2015	500.00	gpi	Group 1 Automotive Inc	87.68	43,839.95	62.32	31,160.00	-12,679.95	-28.9
11-24-2015	450.00	gpi	Group 1 Automotive Inc	81.43	36,643.46	62.32	28,044.00	-8,599.46	-23.5
02-09-2016	400.00	gpi	Group 1 Automotive Inc	55.21	22,085.96	62.32	24,928.00	2,842.04	12.9
04-19-2016	750.00	gpi	Group 1 Automotive Inc	59.42	44,565.00	62.32	46,740.00	2,175.00	4.9
05-24-2016	400.00	gpi	Group 1 Automotive Inc	57.68	23,074.00	62.32	24,928.00	1,854.00	8.0
07-13-2016	837.00	gpi	Group 1 Automotive Inc	54.25	45,407.25	62.32	52,161.84	6,754.59	14.9
05-24-2016	2,000.00	hyh	Halyard Health Inc	29.73	59,459.80	34.59	69,180.00	9,720.20	16.3
06-07-2016	700.00	hyh	Halyard Health Inc	32.82	22,971.97	34.59	24,213.00	1,241.03	5.4
07-05-2016	2,000.00	hyh	Halyard Health Inc	33.41	66,815.80	34.59	69,180.00	2,364.20	3.5
07-12-2016	800.00	hyh	Halyard Health Inc	34.65	27,716.48	34.59	27,672.00	-44.48	-0.2
07-13-2016	408.00	hyh	Halyard Health Inc	34.52	14,084.16	34.59	14,112.72	28.56	0.2
02-28-2013	7,300.00	hth	Hilltop Holdings Inc	12.84	93,732.00	21.78	158,994.00	65,262.00	69.6
09-29-2015	2,700.00	hth	Hilltop Holdings Inc	19.66	53,080.92	21.78	58,806.00	5,725.08	10.8
11-24-2015	1,200.00	hth	Hilltop Holdings Inc	22.02	26,421.12	21.78	26,136.00	-285.12	-1.1
02-09-2016	1,700.00	hth	Hilltop Holdings Inc	14.76	25,091.83	21.78	37,026.00	11,934.17	47.6
05-10-2016	1,000.00	hth	Hilltop Holdings Inc	19.60	19,601.30	21.78	21,780.00	2,178.70	11.1
07-13-2016	1,902.00	hth	Hilltop Holdings Inc	21.92	41,691.84	21.78	41,425.56	-266.28	-0.6
07-26-2016	2,373.00	hth	Hilltop Holdings Inc	22.03	52,281.22	21.78	51,683.94	-597.28	-1.1
09-30-2014	8,300.00	hznp	Horizon Pharma PLC	12.40	102,941.58	19.29	160,107.00	57,165.42	55.5
10-14-2014	4,700.00	hznp	Horizon Pharma PLC	10.82	50,831.91	19.29	90,663.00	39,831.09	78.4
01-05-2016	1,000.00	hznp	Horizon Pharma PLC	21.26	21,259.50	19.29	19,290.00	-1,969.50	-9.3
03-29-2016	2,500.00	hznp	Horizon Pharma PLC	15.60	38,988.00	19.29	48,225.00	9,237.00	23.7
05-24-2016	1,200.00	hznp	Horizon Pharma PLC	15.36	18,431.88	19.29	23,148.00	4,716.12	25.6
07-13-2016	2,187.00	hznp	Horizon Pharma PLC	18.35	40,131.45	19.29	42,187.23	2,055.78	5.1
07-26-2016	2,813.00	hznp	Horizon Pharma PLC	18.89	53,137.85	19.29	54,262.77	1,124.92	2.1
01-21-2014	1,250.00	ibtx	Independent Bank Group Inc	50.71	63,386.62	42.26	52,825.00	-10,561.62	-16.7
06-03-2014	1,000.00	ibtx	Independent Bank Group Inc	46.83	46,825.90	42.26	42,260.00	-4,565.90	-9.8
06-24-2014	2,200.00	ibtx	Independent Bank Group Inc	55.91	123,009.48	42.26	92,972.00	-30,037.48	-24.4
11-18-2014	1,300.00	ibtx	Independent Bank Group Inc	44.79	58,222.97	42.26	54,938.00	-3,284.97	-5.6

UNREALIZED GAINS AND LOSSES

NYSTRS

July 31, 2016

Date	Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
10-27-2015	1,500.00	ibtx	Independent Bank Group Inc	39.39	59,084.10	42.26	63,390.00	4,305.90	7.3
02-02-2016	950.00	ibtx	Independent Bank Group Inc	28.67	27,236.50	42.26	40,147.00	12,910.50	47.4
04-26-2016	900.00	ibtx	Independent Bank Group Inc	33.93	30,536.46	42.26	38,034.00	7,497.54	24.6
05-31-2016	400.00	ibtx	Independent Bank Group Inc	38.26	15,305.80	42.26	16,904.00	1,598.20	10.4
07-13-2016	1,309.00	ibtx	Independent Bank Group Inc	42.31	55,383.79	42.26	55,318.34	-65.45	-0.1
09-03-2013	300.00	itgr	Integer Holdings Corp	31.17	9,350.56	22.21	6,663.00	-2,687.56	-28.7
10-01-2013	500.00	itgr	Integer Holdings Corp	31.61	15,804.23	22.21	11,105.00	-4,699.23	-29.7
01-07-2014	900.00	itgr	Integer Holdings Corp	40.55	36,491.64	22.21	19,989.00	-16,502.64	-45.2
03-15-2016	1,100.00	itgr	Integer Holdings Corp	32.87	36,158.43	22.21	24,431.00	-11,727.43	-32.4
05-03-2016	500.00	itgr	Integer Holdings Corp	33.55	16,774.95	22.21	11,105.00	-5,669.95	-33.8
07-13-2016	671.00	itgr	Integer Holdings Corp	32.03	21,492.13	22.21	14,902.91	-6,589.22	-30.7
02-28-2013	4,450.00	ks	Kapstone Paper & Packaging Crp	13.32	59,274.00	14.28	63,546.00	4,272.00	7.2
03-19-2013	2,800.00	ks	Kapstone Paper & Packaging Crp	13.87	38,835.58	14.28	39,984.00	1,148.42	3.0
03-26-2013	1,400.00	ks	Kapstone Paper & Packaging Crp	13.66	19,117.14	14.28	19,992.00	874.86	4.6
06-18-2013	1,200.00	ks	Kapstone Paper & Packaging Crp	20.05	24,059.46	14.28	17,136.00	-6,923.46	-28.8
06-10-2014	1,200.00	ks	Kapstone Paper & Packaging Crp	30.79	36,947.76	14.28	17,136.00	-19,811.76	-53.6
09-29-2015	5,000.00	ks	Kapstone Paper & Packaging Crp	16.41	82,045.00	14.28	71,400.00	-10,645.00	-13.0
02-09-2016	1,200.00	ks	Kapstone Paper & Packaging Crp	14.39	17,265.96	14.28	17,136.00	-129.96	-0.8
04-26-2016	1,900.00	ks	Kapstone Paper & Packaging Crp	14.65	27,832.34	14.28	27,132.00	-700.34	-2.5
07-13-2016	2,814.00	ks	Kapstone Paper & Packaging Crp	13.87	39,030.18	14.28	40,183.92	1,153.74	3.0
07-26-2016	3,436.00	ks	Kapstone Paper & Packaging Crp	14.61	50,200.99	14.28	49,066.08	-1,134.91	-2.3
01-19-2016	1,000.00	kex	Kirby Corp	47.80	47,801.70	54.49	54,490.00	6,688.30	14.0
02-09-2016	400.00	kex	Kirby Corp	52.05	20,819.96	54.49	21,796.00	976.04	4.7
04-19-2016	525.00	kex	Kirby Corp	63.12	33,137.95	54.49	28,607.25	-4,530.70	-13.7
05-31-2016	200.00	kex	Kirby Corp	70.48	14,097.00	54.49	10,898.00	-3,199.00	-22.7
07-13-2016	300.00	kex	Kirby Corp	63.58	19,074.00	54.49	16,347.00	-2,727.00	-14.3
06-24-2014	5,150.00	lq	La Quinta Holdings Inc	19.17	98,734.26	12.37	63,705.50	-35,028.76	-35.5
07-15-2014	3,425.00	lq	La Quinta Holdings Inc	18.78	64,319.79	12.37	42,367.25	-21,952.54	-34.1
10-06-2015	3,500.00	lq	La Quinta Holdings Inc	16.75	58,622.55	12.37	43,295.00	-15,327.55	-26.1
11-17-2015	2,200.00	lq	La Quinta Holdings Inc	14.67	32,274.00	12.37	27,214.00	-5,060.00	-15.7
02-23-2016	2,000.00	lq	La Quinta Holdings Inc	11.34	22,685.00	12.37	24,740.00	2,055.00	9.1
04-19-2016	3,000.00	lq	La Quinta Holdings Inc	12.58	37,746.30	12.37	37,110.00	-636.30	-1.7
05-10-2016	2,000.00	lq	La Quinta Holdings Inc	12.64	25,274.60	12.37	24,740.00	-534.60	-2.1
07-13-2016	2,907.00	lq	La Quinta Holdings Inc	12.13	35,261.91	12.37	35,959.59	697.68	2.0
07-26-2016	2,843.00	lq	La Quinta Holdings Inc	12.52	35,593.79	12.37	35,167.91	-425.88	-1.2
02-28-2013	7,950.00	ltxb	Legacy TX Financial Group Inc	20.85	165,757.50	28.52	226,734.00	60,976.50	36.8
12-03-2013	500.00	ltxb	Legacy TX Financial Group Inc	25.30	12,651.90	28.52	14,260.00	1,608.10	12.7
01-14-2014	1,600.00	ltxb	Legacy TX Financial Group Inc	26.26	42,016.32	28.52	45,632.00	3,615.68	8.6
12-08-2015	1,000.00	ltxb	Legacy TX Financial Group Inc	28.56	28,559.50	28.52	28,520.00	-39.50	-0.1
01-12-2016	1,500.00	ltxb	Legacy TX Financial Group Inc	22.41	33,610.95	28.52	42,780.00	9,169.05	27.3
03-29-2016	1,200.00	ltxb	Legacy TX Financial Group Inc	18.68	22,413.96	28.52	34,224.00	11,810.04	52.7
04-19-2016	1,500.00	ltxb	Legacy TX Financial Group Inc	20.29	30,435.00	28.52	42,780.00	12,345.00	40.6

UNREALIZED GAINS AND LOSSES

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Date	Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
05-24-2016	650.00	ltxb	Legacy TX Financial Group Inc	26.33	17,114.44	28.52	18,538.00	1,423.56	8.3
07-13-2016	2,127.00	ltxb	Legacy TX Financial Group Inc	27.52	58,535.04	28.52	60,662.04	2,127.00	3.6
07-26-2016	2,473.00	ltxb	Legacy TX Financial Group Inc	29.15	72,096.61	28.52	70,529.96	-1,566.65	-2.2
05-28-2013	900.00	lfus	Littelfuse Inc	73.53	66,177.00	125.02	112,518.00	46,341.00	70.0
06-11-2013	650.00	lfus	Littelfuse Inc	74.77	48,602.00	125.02	81,263.00	32,661.00	67.2
05-19-2015	250.00	lfus	Littelfuse Inc	99.80	24,950.00	125.02	31,255.00	6,305.00	25.3
07-13-2016	234.00	lfus	Littelfuse Inc	120.03	28,087.02	125.02	29,254.68	1,167.66	4.2
09-08-2015	9,000.00	lub	Lubys Inc	5.11	46,025.10	4.64	41,760.00	-4,265.10	-9.3
02-09-2016	4,000.00	lub	Lubys Inc	4.38	17,519.60	4.64	18,560.00	1,040.40	5.9
07-13-2016	1,944.00	lub	Lubys Inc	4.69	9,117.36	4.64	9,020.16	-97.20	-1.1
02-17-2015	3,000.00	mrtm	Marten Transport Ltd	22.78	68,340.00	21.65	64,950.00	-3,390.00	-5.0
03-10-2015	2,500.00	mrtm	Marten Transport Ltd	21.80	54,496.75	21.65	54,125.00	-371.75	-0.7
04-21-2015	2,500.00	mrtm	Marten Transport Ltd	24.58	61,441.50	21.65	54,125.00	-7,316.50	-11.9
08-04-2015	1,800.00	mrtm	Marten Transport Ltd	19.36	34,845.84	21.65	38,970.00	4,124.16	11.8
04-05-2016	1,350.00	mrtm	Marten Transport Ltd	18.38	24,813.95	21.65	29,227.50	4,413.55	17.8
05-31-2016	800.00	mrtm	Marten Transport Ltd	20.03	16,022.96	21.65	17,320.00	1,297.04	8.1
07-13-2016	1,652.00	mrtm	Marten Transport Ltd	21.74	35,914.48	21.65	35,765.80	-148.68	-0.4
04-16-2013	3,075.00	mtdr	Matador Resources Co	8.63	26,536.94	21.09	64,851.75	38,314.81	144.4
10-01-2013	750.00	mtdr	Matador Resources Co	16.91	12,682.20	21.09	15,817.50	3,135.30	24.7
05-27-2014	3,100.00	mtdr	Matador Resources Co	25.02	77,557.97	21.09	65,379.00	-12,178.97	-15.7
12-24-2014	2,500.00	mtdr	Matador Resources Co	19.40	48,512.25	21.09	52,725.00	4,212.75	8.7
07-13-2016	1,638.00	mtdr	Matador Resources Co	21.79	35,692.02	21.09	34,545.42	-1,146.60	-3.2
10-14-2014	750.00	mnro	Monro Muffler Brake Inc	50.89	38,170.28	62.62	46,965.00	8,794.72	23.0
11-11-2014	1,000.00	mnro	Monro Muffler Brake Inc	54.02	54,020.00	62.62	62,620.00	8,600.00	15.9
07-13-2016	232.00	mnro	Monro Muffler Brake Inc	68.21	15,824.72	62.62	14,527.84	-1,296.88	-8.2
04-05-2016	4,500.00	nghc	National Gen Holdings Corp	21.53	96,869.70	20.63	92,835.00	-4,034.70	-4.2
04-26-2016	1,200.00	nghc	National Gen Holdings Corp	22.23	26,673.36	20.63	24,756.00	-1,917.36	-7.2
07-13-2016	800.00	nghc	National Gen Holdings Corp	21.26	17,008.00	20.63	16,504.00	-504.00	-3.0
08-11-2015	7,000.00	oas	Oasis Petroleum Inc	10.50	73,489.50	7.60	53,200.00	-20,289.50	-27.6
11-17-2015	2,900.00	oas	Oasis Petroleum Inc	12.14	35,205.71	7.60	22,040.00	-13,165.71	-37.4
04-26-2016	2,600.00	oas	Oasis Petroleum Inc	9.73	25,287.86	7.60	19,760.00	-5,527.86	-21.9
07-13-2016	1,795.00	oas	Oasis Petroleum Inc	8.87	15,921.65	7.60	13,642.00	-2,279.65	-14.3
07-26-2016	2,405.00	oas	Oasis Petroleum Inc	7.85	18,886.71	7.60	18,278.00	-608.71	-3.2
05-10-2016	23,000.00	jcp	Penney J C Inc	8.12	186,716.30	9.66	222,180.00	35,463.70	19.0
07-13-2016	3,354.00	jcp	Penney J C Inc	8.49	28,475.46	9.66	32,399.64	3,924.18	13.8
07-26-2016	6,421.00	jcp	Penney J C Inc	9.62	61,763.60	9.66	62,026.86	263.26	0.4
07-16-2013	700.00	plki	Popeyes LA Kitchen Inc	38.05	26,632.69	57.28	40,096.00	13,463.31	50.6
07-23-2013	1,300.00	plki	Popeyes LA Kitchen Inc	37.24	48,413.17	57.28	74,464.00	26,050.83	53.8
07-30-2013	500.00	plki	Popeyes LA Kitchen Inc	36.35	18,175.80	57.28	28,640.00	10,464.20	57.6
08-06-2013	1,400.00	plki	Popeyes LA Kitchen Inc	38.03	53,242.98	57.28	80,192.00	26,949.02	50.6
09-03-2013	500.00	plki	Popeyes LA Kitchen Inc	41.38	20,689.95	57.28	28,640.00	7,950.05	38.4
01-14-2014	800.00	plki	Popeyes LA Kitchen Inc	40.80	32,640.64	57.28	45,824.00	13,183.36	40.4
06-07-2016	400.00	plki	Popeyes LA Kitchen Inc	58.56	23,423.96	57.28	22,912.00	-511.96	-2.2
07-13-2016	794.00	plki	Popeyes LA Kitchen Inc	55.91	44,392.54	57.28	45,480.32	1,087.78	2.5
02-28-2013	6,100.00	prim	Primoris Services Corp	18.75	114,375.00	18.05	110,105.00	-4,270.00	-3.7
07-15-2014	1,975.00	prim	Primoris Services Corp	26.00	51,349.80	18.05	35,648.75	-15,701.05	-30.6
03-10-2015	3,500.00	prim	Primoris Services Corp	16.99	59,477.25	18.05	63,175.00	3,697.75	6.2
05-19-2015	1,500.00	prim	Primoris Services Corp	18.60	27,898.95	18.05	27,075.00	-823.95	-3.0
07-13-2016	1,714.00	prim	Primoris Services Corp	19.54	33,491.56	18.05	30,937.70	-2,553.86	-7.6
04-29-2014	675.00	rspp	Rsp Permian Inc	28.73	19,393.09	35.95	24,266.25	4,873.16	25.1
08-12-2014	2,500.00	rspp	Rsp Permian Inc	27.21	68,030.00	35.95	89,875.00	21,845.00	32.1
10-21-2014	2,025.00	rspp	Rsp Permian Inc	25.72	52,074.90	35.95	72,798.75	20,723.85	39.8
03-24-2015	4,000.00	rspp	Rsp Permian Inc	25.33	101,320.00	35.95	143,800.00	42,480.00	41.9
01-26-2016	1,100.00	rspp	Rsp Permian Inc	20.91	23,002.98	35.95	39,545.00	16,542.02	71.9
03-29-2016	900.00	rspp	Rsp Permian Inc	28.43	25,584.66	35.95	32,355.00	6,770.34	26.5
07-13-2016	1,675.00	rspp	Rsp Permian Inc	34.32	57,486.00	35.95	60,216.25	2,730.25	4.7

UNREALIZED GAINS AND LOSSES

NYSTRS

July 31, 2016

Date	Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
02-28-2013	1,750.00	scvl	Shoe Carnival Inc	19.43	34,002.50	26.31	46,042.50	12,040.00	35.4
03-19-2013	3,000.00	scvl	Shoe Carnival Inc	21.64	64,920.00	26.31	78,930.00	14,010.00	21.6
03-18-2014	1,500.00	scvl	Shoe Carnival Inc	26.00	38,992.95	26.31	39,465.00	472.05	1.2
08-12-2014	5,000.00	scvl	Shoe Carnival Inc	19.72	98,593.00	26.31	131,550.00	32,957.00	33.4
02-16-2016	1,250.00	scvl	Shoe Carnival Inc	22.86	28,573.13	26.31	32,887.50	4,314.37	15.1
05-24-2016	800.00	scvl	Shoe Carnival Inc	22.45	17,962.00	26.31	21,048.00	3,086.00	17.2
07-13-2016	1,820.00	scvl	Shoe Carnival Inc	26.86	48,885.20	26.31	47,884.20	-1,001.00	-2.0
02-28-2013	300.00	spb	Spectrum Brands Holdings Inc	54.09	16,227.00	128.77	38,631.00	22,404.00	138.1
07-28-2015	400.00	spb	Spectrum Brands Holdings Inc	102.62	41,049.44	128.77	51,508.00	10,458.56	25.5
06-07-2016	200.00	spb	Spectrum Brands Holdings Inc	118.28	23,655.98	128.77	25,754.00	2,098.02	8.9
07-13-2016	113.00	spb	Spectrum Brands Holdings Inc	117.18	13,241.34	128.77	14,551.01	1,309.67	9.9
01-12-2016	1,300.00	save	Spirit Airlines Inc	38.87	50,533.47	42.75	55,575.00	5,041.53	10.0
01-19-2016	1,800.00	save	Spirit Airlines Inc	38.52	69,335.82	42.75	76,950.00	7,614.18	11.0
01-26-2016	500.00	save	Spirit Airlines Inc	41.71	20,854.95	42.75	21,375.00	520.05	2.5
04-05-2016	1,425.00	save	Spirit Airlines Inc	47.42	67,571.08	42.75	60,918.75	-6,652.33	-9.8
04-19-2016	625.00	save	Spirit Airlines Inc	52.02	32,512.50	42.75	26,718.75	-5,793.75	-17.8
05-10-2016	1,300.00	save	Spirit Airlines Inc	41.68	54,185.04	42.75	55,575.00	1,389.96	2.6
05-17-2016	700.00	save	Spirit Airlines Inc	42.17	29,519.00	42.75	29,925.00	406.00	1.4
06-14-2016	900.00	save	Spirit Airlines Inc	43.88	39,489.21	42.75	38,475.00	-1,014.21	-2.6
07-13-2016	1,126.00	save	Spirit Airlines Inc	47.54	53,530.04	42.75	48,136.50	-5,393.54	-10.1
07-26-2016	924.00	save	Spirit Airlines Inc	43.37	40,072.40	42.75	39,501.00	-571.40	-1.4
08-18-2015	1,300.00	joe	St Joe Co	17.41	22,633.91	18.43	23,959.00	1,325.09	5.9
12-08-2015	1,500.00	joe	St Joe Co	18.60	27,900.00	18.43	27,645.00	-255.00	-0.9
07-13-2016	486.00	joe	St Joe Co	18.20	8,845.20	18.43	8,956.98	111.78	1.3
02-28-2013	7,100.00	scs	Steelcase Inc Cl A	14.15	100,465.00	14.50	102,950.00	2,485.00	2.5
01-28-2014	3,000.00	scs	Steelcase Inc Cl A	14.47	43,413.90	14.50	43,500.00	86.10	0.2
06-16-2015	2,700.00	scs	Steelcase Inc Cl A	18.32	49,471.83	14.50	39,150.00	-10,321.83	-20.9
04-05-2016	1,700.00	scs	Steelcase Inc Cl A	14.91	25,342.07	14.50	24,650.00	-692.07	-2.7
05-31-2016	1,000.00	scs	Steelcase Inc Cl A	15.95	15,950.00	14.50	14,500.00	-1,450.00	-9.1
07-13-2016	1,920.00	scs	Steelcase Inc Cl A	14.32	27,494.40	14.50	27,840.00	345.60	1.3
05-20-2014	1,000.00	ste	Steris PLC USD	74.36	74,360.00	70.95	70,950.00	-3,410.00	-4.6
11-03-2015	1,500.00	ste	Steris PLC USD	74.36	111,540.00	70.95	106,425.00	-5,115.00	-4.6
11-03-2015	650.00	ste	Steris PLC USD	74.36	48,334.00	70.95	46,117.50	-2,216.50	-4.6
11-03-2015	1,500.00	ste	Steris PLC USD	74.36	111,540.00	70.95	106,425.00	-5,115.00	-4.6
05-24-2016	300.00	ste	Steris PLC USD	69.91	20,972.97	70.95	21,285.00	312.03	1.5
07-13-2016	655.00	ste	Steris PLC USD	69.03	45,214.65	70.95	46,472.25	1,257.60	2.8
07-26-2016	675.00	ste	Steris PLC USD	68.53	46,260.92	70.95	47,891.25	1,630.33	3.5
02-28-2013	2,000.00	tpl	Texas Pac Ld Tr Sub Ctf Prop I T	56.00	112,000.20	160.00	320,000.00	207,999.80	185.7
09-03-2013	100.00	tpl	Texas Pac Ld Tr Sub Ctf Prop I T	86.99	8,699.00	160.00	16,000.00	7,301.00	83.9
07-28-2015	250.00	tpl	Texas Pac Ld Tr Sub Ctf Prop I T	134.38	33,595.85	160.00	40,000.00	6,404.15	19.1
02-09-2016	200.00	tpl	Texas Pac Ld Tr Sub Ctf Prop I T	116.91	23,383.00	160.00	32,000.00	8,617.00	36.9
05-24-2016	300.00	tpl	Texas Pac Ld Tr Sub Ctf Prop I T	164.68	49,404.33	160.00	48,000.00	-1,404.33	-2.8
07-13-2016	387.00	tpl	Texas Pac Ld Tr Sub Ctf Prop I T	169.45	65,577.15	160.00	61,920.00	-3,657.15	-5.6
02-28-2013	4,300.00	trn	Trinity Industries Inc	21.62	92,966.00	23.21	99,803.00	6,837.00	7.4
07-09-2013	3,400.00	trn	Trinity Industries Inc	18.23	61,996.96	23.21	78,914.00	16,917.04	27.3
05-27-2014	1,400.00	trn	Trinity Industries Inc	43.33	60,669.00	23.21	32,494.00	-28,175.00	-46.4
12-02-2014	1,700.00	trn	Trinity Industries Inc	31.33	53,260.66	23.21	39,457.00	-13,803.66	-25.9
05-19-2015	400.00	trn	Trinity Industries Inc	30.94	12,376.00	23.21	9,284.00	-3,092.00	-25.0
07-28-2015	2,000.00	trn	Trinity Industries Inc	28.58	57,165.60	23.21	46,420.00	-10,745.60	-18.8
09-29-2015	3,400.00	trn	Trinity Industries Inc	22.92	77,925.62	23.21	78,914.00	988.38	1.3
02-02-2016	1,000.00	trn	Trinity Industries Inc	20.65	20,648.00	23.21	23,210.00	2,562.00	12.4
04-05-2016	1,375.00	trn	Trinity Industries Inc	18.12	24,908.26	23.21	31,913.75	7,005.49	28.1
07-13-2016	2,510.00	trn	Trinity Industries Inc	20.56	51,605.60	23.21	58,257.10	6,651.50	12.9
05-26-2015	633.00	x	United States Steel Corp	24.38	15,432.48	27.49	17,401.17	1,968.69	12.8
07-28-2015	2,000.00	x	United States Steel Corp	17.69	35,375.00	27.49	54,980.00	19,605.00	55.4

UNREALIZED GAINS AND LOSSES

NYSTRS

July 31, 2016

Date	Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
08-25-2015	4,000.00	x	United States Steel Corp	15.36	61,440.00	27.49	109,960.00	48,520.00	79.0
12-15-2015	6,500.00	x	United States Steel Corp	8.21	53,335.75	27.49	178,685.00	125,349.25	235.0
03-15-2016	5,000.00	x	United States Steel Corp	14.41	72,031.50	27.49	137,450.00	65,418.50	90.8
05-17-2016	2,000.00	x	United States Steel Corp	14.40	28,800.00	27.49	54,980.00	26,180.00	90.9
07-05-2016	1,000.00	x	United States Steel Corp	17.86	17,859.20	27.49	27,490.00	9,630.80	53.9
07-13-2016	2,867.00	x	United States Steel Corp	21.12	60,551.04	27.49	78,813.83	18,262.79	30.2
04-15-2014	1,500.00	uscr	US Concrete Inc	23.55	35,318.85	64.50	96,750.00	61,431.15	173.9
06-24-2014	5,000.00	uscr	US Concrete Inc	25.65	128,272.50	64.50	322,500.00	194,227.50	151.4
02-23-2016	400.00	uscr	US Concrete Inc	53.32	21,328.00	64.50	25,800.00	4,472.00	21.0
07-13-2016	861.00	uscr	US Concrete Inc	63.05	54,286.05	64.50	55,534.50	1,248.45	2.3
04-26-2016	2,300.00	wll	Whiting Petroleum Corp	11.14	25,622.00	7.37	16,951.00	-8,671.00	-33.8
05-03-2016	8,000.00	wll	Whiting Petroleum Corp	10.19	81,523.20	7.37	58,960.00	-22,563.20	-27.7
05-17-2016	2,500.00	wll	Whiting Petroleum Corp	11.92	29,798.75	7.37	18,425.00	-11,373.75	-38.2
05-31-2016	3,000.00	wll	Whiting Petroleum Corp	12.70	38,086.50	7.37	22,110.00	-15,976.50	-41.9
07-13-2016	2,326.00	wll	Whiting Petroleum Corp	8.61	20,026.86	7.37	17,142.62	-2,884.24	-14.4
07-26-2016	2,374.00	wll	Whiting Petroleum Corp	7.84	18,609.79	7.37	17,496.38	-1,113.41	-6.0
09-15-2015	1,700.00	wetf	WisdomTree Inv Inc	17.93	30,480.83	9.94	16,898.00	-13,582.83	-44.6
11-17-2015	1,800.00	wetf	WisdomTree Inv Inc	20.38	36,683.82	9.94	17,892.00	-18,791.82	-51.2
06-28-2016	5,000.00	wetf	WisdomTree Inv Inc	8.98	44,903.00	9.94	49,700.00	4,797.00	10.7
07-12-2016	4,000.00	wetf	WisdomTree Inv Inc	10.87	43,488.80	9.94	39,760.00	-3,728.80	-8.6
07-13-2016	966.00	wetf	WisdomTree Inv Inc	10.90	10,529.40	9.94	9,602.04	-927.36	-8.8
07-19-2016	6,000.00	wetf	WisdomTree Inv Inc	11.57	69,406.20	9.94	59,640.00	-9,766.20	-14.1
07-26-2016	3,209.00	wetf	WisdomTree Inv Inc	11.61	37,260.34	9.94	31,897.46	-5,362.88	-14.4
					18,114,785.44		20,258,137.00	2,143,351.56	11.8
AMERICAN DEPOSITORY RECEIPTS									
12-30-2014	6,000.00	vlrs	Controladora Vuela Cia DE Avia Sp ADR Rp 10	9.09	54,540.00	18.10	108,600.00	54,060.00	99.1
04-21-2015	3,500.00	vlrs	Controladora Vuela Cia DE Avia Sp ADR Rp 10	12.87	45,044.65	18.10	63,350.00	18,305.35	40.6
04-05-2016	1,100.00	vlrs	Controladora Vuela Cia DE Avia Sp ADR Rp 10	20.88	22,967.01	18.10	19,910.00	-3,057.01	-13.3
04-19-2016	1,250.00	vlrs	Controladora Vuela Cia DE Avia Sp ADR Rp 10	21.64	27,044.00	18.10	22,625.00	-4,419.00	-16.3
05-10-2016	875.00	vlrs	Controladora Vuela Cia DE Avia Sp ADR Rp 10	20.25	17,717.53	18.10	15,837.50	-1,880.03	-10.6
06-14-2016	2,700.00	vlrs	Controladora Vuela Cia DE Avia Sp ADR Rp 10	17.58	47,474.37	18.10	48,870.00	1,395.63	2.9
07-13-2016	2,007.00	vlrs	Controladora Vuela Cia DE Avia Sp ADR Rp 10	19.07	38,273.49	18.10	36,326.70	-1,946.79	-5.1
07-26-2016	2,243.00	vlrs	Controladora Vuela Cia DE Avia Sp ADR Rp 10	18.63	41,787.09	18.10	40,598.30	-1,188.79	-2.8
					294,848.14		356,117.50	61,269.36	20.8
EXCH TRADED FUNDS - EQUITY									
05-19-2015	935.00	ijr	iShares Tr S&P Small Cap 600	118.47	110,769.45	122.01	114,079.35	3,309.90	3.0
06-02-2015	800.00	ijr	iShares Tr S&P Small Cap 600	118.20	94,559.92	122.01	97,608.00	3,048.08	3.2
10-13-2015	1,200.00	ijr	iShares Tr S&P Small Cap 600	113.36	136,031.88	122.01	146,412.00	10,380.12	7.6
11-24-2015	275.00	ijr	iShares Tr S&P Small Cap 600	114.28	31,426.97	122.01	33,552.75	2,125.78	6.8
12-23-2015	1,525.00	ijr	iShares Tr S&P Small Cap 600	111.58	170,159.50	122.01	186,065.25	15,905.75	9.3
07-13-2016	465.00	ijr	iShares Tr S&P Small Cap 600	121.24	56,376.60	122.01	56,734.65	358.05	0.6
					599,324.32		634,452.00	35,127.68	5.9
REAL ESTATE INVESTMENT TRUSTS									
07-05-2016	600.00	cone	CyrusOne Inc	55.02	33,011.94	54.82	32,892.00	-119.94	-0.4
02-28-2013	19,300.00	fch	Felcor Lodging Tr Inc	5.02	96,886.00	6.35	122,555.00	25,669.00	26.5
06-25-2013	3,000.00	fch	Felcor Lodging Tr Inc	5.67	17,008.80	6.35	19,050.00	2,041.20	12.0
12-03-2013	3,800.00	fch	Felcor Lodging Tr Inc	7.14	27,118.32	6.35	24,130.00	-2,988.32	-11.0
05-03-2016	2,700.00	fch	Felcor Lodging Tr Inc	7.28	19,655.73	6.35	17,145.00	-2,510.73	-12.8

UNREALIZED GAINS AND LOSSES

NYSTRS

July 31, 2016

Date	Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
07-13-2016	3,952.00	fch	Felcor Lodging Tr Inc	6.33	25,016.16	6.35	25,095.20	79.04	0.3
02-28-2013	3,550.00	geo	GEO Group Inc	34.54	122,617.00	34.61	122,865.50	248.50	0.2
10-14-2014	1,325.00	geo	GEO Group Inc	36.87	48,852.22	34.61	45,858.25	-2,993.97	-6.1
09-29-2015	1,600.00	geo	GEO Group Inc	29.67	47,472.00	34.61	55,376.00	7,904.00	16.6
01-26-2016	800.00	geo	GEO Group Inc	28.16	22,527.92	34.61	27,688.00	5,160.08	22.9
05-24-2016	700.00	geo	GEO Group Inc	32.00	22,399.93	34.61	24,227.00	1,827.07	8.2
07-13-2016	1,164.00	geo	GEO Group Inc	34.99	40,728.36	34.61	40,286.04	-442.32	-1.1
					523,294.38		557,167.99	33,873.61	6.5
CASH AND EQUIVALENTS									
	cash		Cash Account Balance		223,391.52		223,391.52		
					223,391.52		223,391.52		
TOTAL PORTFOLIO					19,755,643.80		22,029,266.01	2,273,622.21	11.5