

PORTFOLIO APPRAISAL

NYSTRS

August 31, 2015

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	8.46	108,288.00	0.5	0.5
4,900.00	AGCO Corp	46.56	228,143.93	49.04	240,296.00	1.2	1.0
3,175.00	Alamo Group Inc	36.91	117,175.85	51.49	163,480.75	0.8	0.6
10,400.00	American Airlines Group Inc	17.10	177,875.25	38.98	405,392.00	2.0	1.0
17,700.00	American Eagle Outfitters New	17.08	302,275.95	17.02	301,254.00	1.5	2.9
3,200.00	AmSurg Corp	58.16	186,100.75	78.42	250,944.00	1.3	0.0
4,225.00	Blackbaud Inc	34.69	146,582.64	57.14	241,416.50	1.2	0.8
3,000.00	Blackhawk Network Holdings Inc Cl A	41.42	124,257.60	39.51	118,530.00	0.6	0.0
13,825.00	Bonanza Creek Energy Inc	21.04	290,856.67	7.65	105,761.25	0.5	0.0
15,750.00	Boulder Brands Inc	10.53	165,824.47	8.20	129,150.00	0.6	0.0
5,625.00	Brinker Intl Inc	38.08	214,223.89	53.13	298,856.25	1.5	2.4
3,000.00	Cal Maine Foods Inc	48.02	144,060.00	53.12	159,360.00	0.8	2.4
3,975.00	Caseys General Stores Inc	69.11	274,721.54	105.86	420,793.50	2.1	0.8
3,600.00	Charles River Laboratories Intl Inc	72.78	262,016.98	68.89	248,004.00	1.2	0.0
8,400.00	Cinemark Holdings Inc	30.93	259,827.00	35.55	298,620.00	1.5	2.8
12,150.00	ClubCorp Holdings Inc	19.18	232,984.03	22.51	273,496.50	1.4	2.3
11,475.00	Commercial Metals Co	17.36	199,173.72	15.70	180,157.50	0.9	3.1
16,375.00	Comstock Resources Inc	10.78	176,490.88	3.05	49,943.75	0.3	0.0
8,600.00	Cooper Tire & Rubber Co	27.50	236,498.36	38.60	331,960.00	1.7	1.1
2,075.00	Cracker Barrel Old Country Store	95.13	197,398.96	144.18	299,173.50	1.5	3.1
5,950.00	CST Brands Inc	33.05	196,634.85	34.72	206,584.00	1.0	0.7
2,750.00	Diamondback Energy Inc	65.47	180,054.72	68.29	187,797.50	0.9	0.0
16,175.00	Diana Shipping Inc	10.34	167,215.40	6.80	109,990.00	0.6	0.0
10,800.00	Diodes Inc	25.39	274,261.72	19.69	212,652.00	1.1	0.0
4,925.00	Eagle Materials Inc	75.64	372,528.86	81.83	403,012.75	2.0	0.5
5,875.00	Encore Wire Corp	33.78	198,460.20	32.47	190,761.25	1.0	0.2
5,050.00	Enlink Midstream LLC Unit Rep Ltd	31.54	159,261.45	23.86	120,493.00	0.6	4.2
12,800.00	Entravision Communications Corp Cl A	7.04	90,139.42	8.05	103,040.00	0.5	1.2
2,400.00	Esterline Technologies Corp	114.47	274,734.89	81.71	196,104.00	1.0	0.0
3,300.00	Faro Technologies Inc	37.76	124,608.39	38.85	128,205.00	0.6	0.0
8,675.00	Fortinet Inc	26.52	230,058.39	42.14	365,564.50	1.8	0.0
3,500.00	G-III Apparel Group Ltd	26.71	93,471.60	69.33	242,655.00	1.2	0.0
16,200.00	Gogo Inc	18.58	301,063.08	15.89	257,418.00	1.3	0.0
17,700.00	Graphic Packaging Holding Co	10.72	189,738.00	14.10	249,570.00	1.3	1.4
4,200.00	Greatbatch Inc	35.57	149,394.08	56.82	238,644.00	1.2	0.0
2,100.00	Group 1 Automotive Inc	92.10	193,399.52	87.40	183,540.00	0.9	1.0
2,125.00	Heartland Payment Systems Inc	49.85	105,926.35	59.58	126,607.50	0.6	0.7
2,125.00	Hibbett Sports Inc	47.77	101,505.98	39.50	83,937.50	0.4	0.0
7,300.00	Hilltop Holdings Inc	12.84	93,732.00	20.65	150,745.00	0.8	0.0
14,700.00	Horizon Pharma PLC	11.90	174,857.91	29.22	429,534.00	2.2	0.0

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5,750.00	Independent Bank Group Inc	50.69	291,444.97	42.39	243,742.50	1.2	0.8
11,500.00	Intrawest Resorts Holdings Inc	14.02	161,236.90	8.99	103,385.00	0.5	0.0
11,050.00	Kapstone Paper & Packaging Crp	16.13	178,233.94	21.79	240,779.50	1.2	1.8
2,500.00	Kirby Corp	77.34	193,341.45	70.53	176,325.00	0.9	0.0
8,575.00	La Quinta Holdings Inc	19.02	163,054.05	18.85	161,638.75	0.8	0.0
10,050.00	Legacy TX Financial Group Inc	21.93	220,425.72	28.32	284,616.00	1.4	2.0
3,625.00	Lithia Motors Inc Cl A	53.37	193,463.58	106.60	386,425.00	1.9	0.8
2,200.00	Littelfuse Inc	76.88	169,141.00	89.75	197,450.00	1.0	1.3
9,800.00	Marten Transport Ltd	22.36	219,124.09	18.51	181,398.00	0.9	0.5
12,925.00	Matador Resources Co	14.96	193,382.77	22.91	296,111.75	1.5	0.0
9,500.00	Memorial Resource Development Corp	19.04	180,841.55	19.41	184,395.00	0.9	0.0
3,450.00	Monro Muffler Brake Inc	51.27	176,869.13	63.39	218,695.50	1.1	0.9
8,000.00	Mueller Water Products Inc Ser A	9.56	76,493.60	8.95	71,600.00	0.4	0.9
8,000.00	Natus Medical Inc	29.40	235,198.40	40.68	325,440.00	1.6	0.0
10,500.00	Nimble Storage Inc	25.20	264,595.20	26.66	279,930.00	1.4	0.0
5,425.00	NuVasive Inc	36.48	197,897.41	52.72	286,006.00	1.4	0.0
7,000.00	Oasis Petroleum Inc	10.50	73,489.50	11.16	78,120.00	0.4	0.0
9,550.00	Pilgrims Pride Corp	18.03	172,162.26	20.97	200,311.25	1.0	0.0
6,700.00	Points Intl Ltd	13.51	90,529.77	9.10	60,970.00	0.3	0.0
5,200.00	Popeyes LA Kitchen Inc	38.42	199,795.23	55.62	289,224.00	1.5	0.0
13,075.00	Primoris Services Corp	19.36	253,101.00	18.37	240,187.75	1.2	1.2
11,200.00	Rsp Permian Inc	26.23	293,817.16	23.94	268,128.00	1.3	0.0
3,075.00	Saia Inc	23.08	70,969.75	37.55	115,466.25	0.6	0.0
11,250.00	Shoe Carnival Inc	21.02	236,508.45	25.90	291,375.00	1.5	1.0
2,400.00	Spectrum Brands Holdings Inc	62.18	149,229.44	98.28	235,872.00	1.2	1.3
3,275.00	Spirit Airlines Inc	49.92	163,487.14	51.25	167,843.75	0.8	0.0
9,800.00	St Joe Co	17.13	167,921.92	17.45	171,010.00	0.9	0.0
12,800.00	Steelcase Inc Cl A	15.11	193,350.73	17.63	225,664.00	1.1	2.6
4,650.00	Steris Corp	50.10	232,964.55	64.05	297,832.50	1.5	1.6
12,300.00	Swift Trans Co Cl A	27.58	339,202.42	19.49	239,727.00	1.2	0.0
2,950.00	Synaptics Inc	87.34	257,667.06	70.09	206,765.50	1.0	0.0
4,125.00	Team Health Holdings Inc	36.04	148,652.36	58.74	242,302.50	1.2	0.0
2,750.00	Texas Capital Bancshares Inc	45.29	124,542.48	53.86	148,115.00	0.7	0.0
2,350.00	Texas Pac Ld Tr Sub Ctf Prop I T	65.66	154,295.05	118.77	279,109.50	1.4	0.2
6,500.00	Timkensteel Corp	38.80	252,215.03	17.87	116,155.00	0.6	3.1
21,700.00	Tremor Video Inc	4.63	100,382.30	2.03	44,051.00	0.2	0.0
13,200.00	Trinity Industries Inc	25.64	338,434.22	26.99	356,268.00	1.8	1.6
9,700.00	Tumi Holdings Inc	22.84	221,569.10	19.72	191,284.00	1.0	0.0
13,600.00	United States Steel Corp	20.69	281,379.24	16.38	222,768.00	1.1	1.2
7,500.00	US Concrete Inc	24.95	187,137.25	51.78	388,350.00	2.0	0.0
2,500.00	Vail Resorts Inc	70.31	175,772.50	107.91	269,775.00	1.4	2.3
10,700.00	WisdomTree Inv Inc	10.47	112,072.82	18.75	200,625.00	1.0	1.7
			15,812,569.29		17,996,970.50	90.6	0.8

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AMERICAN DEPOSITORY RECEIPTS							
9,500.00	Controladora Vuela Cia DE Avia Sp ADR Rp 10	10.48	99,584.65	13.34	126,730.00	0.6	0.0
			<u>99,584.65</u>		<u>126,730.00</u>	<u>0.6</u>	<u>0.0</u>
EXCH TRADED FUNDS - EQUITY							
5,050.00	iShares Tr S&P Small Cap 600	113.86	575,003.76	110.83	559,691.50	2.8	1.4
			<u>575,003.76</u>		<u>559,691.50</u>	<u>2.8</u>	<u>1.4</u>
REAL ESTATE INVESTMENT TRUSTS							
26,100.00	Felcor Lodging Tr Inc	5.40	141,013.12	8.07	210,627.00	1.1	2.0
6,375.00	GEO Group Inc	35.02	<u>223,279.22</u>	<u>30.03</u>	<u>191,441.25</u>	<u>1.0</u>	<u>8.3</u>
			364,292.34		402,068.25	2.0	5.0
CASH AND EQUIVALENTS							
	Cash Account Balance		<u>787,947.37</u>		<u>787,947.37</u>	<u>4.0</u>	<u>0.0</u>
			787,947.37		787,947.37	4.0	0.0
TOTAL PORTFOLIO			17,639,397.41		19,873,407.62	100.0	0.9