

UNREALIZED GAINS AND LOSSES

NYSTRS

August 31, 2016

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
COMMON STOCKS								
02-28-2013	14,987.00	Aegean Marine Petroleum Network	7.58	113,594.56	9.99	149,720.13	36,125.57	31.8
01-13-2015	7,575.00	AGCO Corp	47.35	358,643.94	48.54	367,690.50	9,046.56	2.5
02-28-2013	3,562.00	Alamo Group Inc	40.00	142,489.52	64.82	230,888.84	88,399.32	62.0
02-28-2013	10,911.00	American Airlines Group Inc	21.93	239,317.65	36.30	396,069.30	156,751.65	65.5
03-31-2015	19,600.00	American Eagle Outfitters New	16.54	324,125.92	18.54	363,384.00	39,258.08	12.1
05-17-2016	5,893.00	Amplify Snack Brands	14.47	85,277.62	16.93	99,768.49	14,490.87	17.0
01-06-2015	4,925.00	AmSurg Corp	70.14	345,428.62	64.92	319,731.00	-25,697.62	-7.4
02-09-2016	1,695.00	AZZ Inc	54.48	92,338.96	66.43	112,598.85	20,259.89	21.9
03-25-2014	3,823.00	Blackbaud Inc	39.11	149,511.80	67.37	257,555.51	108,043.71	72.3
01-19-2016	9,700.00	Brunswick Corp	44.07	427,468.29	45.99	446,103.00	18,634.71	4.4
07-29-2014	4,700.00	Caseys General Stores Inc	83.42	392,055.42	131.31	617,157.00	225,101.58	57.4
02-03-2015	5,600.00	Charles River Laboratories Intl Inc	76.46	428,192.81	83.21	465,976.00	37,783.19	8.8
03-04-2014	10,278.00	Cinemark Holdings Inc	33.07	339,933.06	38.65	397,244.70	57,311.64	16.9
01-07-2014	22,700.00	ClubCorp Holdings Inc	17.07	387,583.73	14.35	325,745.00	-61,838.73	-16.0
09-03-2013	17,524.00	Commercial Metals Co	16.69	292,506.60	15.52	271,972.48	-20,534.12	-7.0
09-03-2013	3,827.20	Comstock Resources Inc	46.74	178,894.88	6.87	26,292.86	-152,602.02	-85.3
12-31-2013	9,823.00	Cooper Tire & Rubber Co	27.91	274,166.76	33.99	333,883.77	59,717.01	21.8
02-28-2013	2,834.00	Cracker Barrel Old Country Store	109.08	309,134.53	152.11	431,079.74	121,945.21	39.4
01-26-2016	15,125.00	Cree Inc	26.70	403,779.04	24.01	363,151.25	-40,627.79	-10.1
06-07-2016	12,334.00	Cypress Semiconductor Corp	10.32	127,318.26	11.93	147,144.62	19,826.36	15.6
10-28-2014	3,725.00	Diamondback Energy Inc	71.65	266,908.56	95.25	354,806.25	87,897.68	32.9
07-02-2013	15,150.00	Diodes Inc	23.55	356,830.45	20.59	311,938.50	-44,891.95	-12.6
09-10-2013	7,125.00	Eagle Materials Inc	74.25	529,026.77	80.37	572,636.25	43,609.48	8.2
02-28-2013	12,039.00	Encore Wire Corp	36.21	435,962.99	38.72	466,150.08	30,187.09	6.9
03-25-2014	23,044.00	Enlink Midstream LLC Unit Rep Ltd	18.17	418,801.90	16.65	383,682.60	-35,119.30	-8.4
12-16-2014	22,700.00	Entravision Communications Corp Cl A	7.23	164,013.35	7.52	170,704.00	6,690.65	4.1
05-07-2013	5,000.00	Faro Technologies Inc	36.78	183,920.27	32.60	163,000.00	-20,920.27	-11.4
10-14-2014	12,575.00	Fortinet Inc	28.89	363,294.17	36.14	454,460.50	91,166.33	25.1
04-23-2013	8,125.00	G-III Apparel Group Ltd	35.53	288,682.87	31.57	256,506.25	-32,176.62	-11.1
06-30-2015	7,287.00	Group 1 Automotive Inc	75.12	547,378.33	59.34	432,410.58	-114,967.75	-21.0
05-24-2016	5,908.00	Halyard Health Inc	32.34	191,048.21	36.45	215,346.60	24,298.39	12.7
02-28-2013	18,175.00	Hilltop Holdings Inc	17.16	311,900.23	22.64	411,482.00	99,581.77	31.9
09-30-2014	22,700.00	Horizon Pharma PLC	14.35	325,722.17	18.80	426,760.00	101,037.83	31.0
01-21-2014	10,809.00	Independent Bank Group Inc	44.31	478,991.62	43.92	474,731.28	-4,260.34	-0.9
08-30-2016	4,550.00	JetBlue Airways Corp	16.13	73,372.85	15.95	72,572.50	-800.35	-1.1
02-28-2013	25,400.00	Kapstone Paper & Packaging Crp	15.54	394,608.41	17.51	444,754.00	50,145.59	12.7
01-19-2016	2,425.00	Kirby Corp	55.64	134,930.61	52.10	126,342.50	-8,588.11	-6.4
06-24-2014	31,025.00	La Quinta Holdings Inc	14.73	456,871.80	11.55	358,338.75	-98,533.05	-21.6
02-28-2013	20,500.00	Legacy TX Financial Group Inc	23.57	483,191.22	30.33	621,765.00	138,573.78	28.7
05-28-2013	2,034.00	Littelfuse Inc	82.51	167,816.02	126.80	257,911.20	90,095.18	53.7
09-08-2015	14,944.00	Lubys Inc	4.86	72,662.06	4.50	67,248.00	-5,414.06	-7.5

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02-17-2015	13,602.00	Marten Transport Ltd	21.75	295,875.48	21.57	293,395.14	-2,480.34	-0.8
04-16-2013	15,100.00	Matador Resources Co	19.69	297,335.69	22.95	346,545.00	49,209.31	16.6
04-05-2016	7,700.00	National Gen Holdings Corp	21.73	167,308.18	22.79	175,483.00	8,174.82	4.9
08-11-2015	16,700.00	Oasis Petroleum Inc	10.11	168,791.43	9.48	158,316.00	-10,475.43	-6.2
08-16-2016	3,000.00	Party City Holdco Inc	19.02	57,060.00	17.42	52,260.00	-4,800.00	-8.4
05-10-2016	53,975.00	Penney J C Inc	9.07	489,670.16	9.43	508,984.25	19,314.09	3.9
02-28-2013	14,789.00	Primoris Services Corp	19.38	286,592.56	19.22	284,244.58	-2,347.98	-0.8
04-29-2014	14,075.00	Rsp Permian Inc	27.88	392,417.59	39.05	549,628.75	157,211.16	40.1
03-19-2013	13,100.00	Shoe Carnival Inc	22.30	292,083.48	29.66	388,546.00	96,462.52	33.0
01-12-2016	10,600.00	Spirit Airlines Inc	43.17	457,603.51	39.99	423,894.00	-33,709.51	-7.4
02-28-2013	17,420.00	Steelcase Inc Cl A	15.05	262,137.20	14.94	260,254.80	-1,882.40	-0.7
05-20-2014	6,280.00	Steris PLC USD	72.97	458,222.54	70.68	443,870.40	-14,352.14	-3.1
02-28-2013	3,537.00	Texas Pac Ld Tr Sub Ctf Prop I T	96.31	340,665.50	176.70	624,987.90	284,322.40	83.5
08-09-2016	6,200.00	Texas Roadhouse Inc	45.99	285,137.12	44.27	274,474.00	-10,663.12	-3.7
02-28-2013	18,485.00	Trinity Industries Inc	24.27	448,661.70	24.42	451,403.70	2,742.00	0.6
08-25-2015	19,000.00	United States Steel Corp	13.56	257,660.37	19.44	369,360.00	111,699.63	43.4
04-15-2014	8,461.00	US Concrete Inc	32.94	278,730.27	53.02	448,602.22	169,871.95	60.9
04-26-2016	20,500.00	Whiting Petroleum Corp	10.42	213,667.10	7.29	149,445.00	-64,222.10	-30.1
09-15-2015	29,675.00	WisdomTree Inv Inc	11.57	343,210.19	10.50	311,587.50	-31,622.69	-9.2
				17,850,526.91		19,681,986.12	1,831,459.21	10.3
AMERICAN DEPOSITORY RECEIPTS								
12-30-2014	19,675.00	Controladora Vuela Cia DE Avia Sp ADR Rp 10	14.99	294,848.14	17.79	350,018.25	55,170.11	18.7
				294,848.14		350,018.25	55,170.11	18.7
EXCH TRADED FUNDS - EQUITY								
05-19-2015	5,200.00	iShares Tr S&P Small Cap 600	115.25	599,324.32	123.72	643,344.00	44,019.68	7.3
				599,324.32		643,344.00	44,019.68	7.3
REAL ESTATE INVESTMENT TRUSTS								
07-05-2016	600.00	CyrusOne Inc	55.02	33,011.94	50.84	30,504.00	-2,507.94	-7.6
02-28-2013	38,452.00	Felcor Lodging Tr Inc	5.80	222,900.88	7.11	273,393.72	50,492.84	22.7
02-28-2013	10,500.00	GEO Group Inc	29.24	306,984.95	20.04	210,420.00	-96,564.95	-31.5
				562,897.77		514,317.72	-48,580.05	-8.6
CASH AND EQUIVALENTS								
		Cash Account Balance		815,363.95		815,363.95		
				815,363.95		815,363.95		
TOTAL PORTFOLIO				20,122,961.09		22,005,030.04	1,882,068.95	9.4