

UNREALIZED GAINS AND LOSSES
NYSTRS
September 30, 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	10.00	149,870.00	36,275.44	31.9
01-13-2015	7,575.00	AGCO Corp	47.35	358,643.94	49.32	373,599.00	14,955.06	4.2
02-28-2013	3,000.00	Alamo Group Inc	40.79	122,381.16	65.89	197,670.00	75,288.84	61.5
10-14-2014	4,300.00	American Airlines Group Inc	33.60	144,491.31	36.61	157,423.00	12,931.69	8.9
04-21-2015	16,750.00	American Eagle Outfitters New	16.44	275,383.52	17.86	299,155.00	23,771.48	8.6
05-17-2016	13,700.00	Amplify Snack Brands	15.52	212,630.09	16.20	221,940.00	9,309.91	4.4
01-06-2015	4,925.00	AmSurg Corp	70.14	345,428.62	67.05	330,221.25	-15,207.37	-4.4
02-09-2016	1,695.00	AZZ Inc	54.48	92,338.96	65.27	110,632.65	18,293.69	19.8
03-25-2014	3,823.00	Blackbaud Inc	39.11	149,511.80	66.34	253,617.82	104,106.02	69.6
01-19-2016	9,700.00	Brunswick Corp	44.07	427,468.29	48.78	473,166.00	45,697.71	10.7
07-29-2014	4,700.00	Caseys General Stores Inc	83.42	392,055.42	120.15	564,705.00	172,649.58	44.0
02-03-2015	5,600.00	Charles River Laboratories Intl Inc	76.46	428,192.81	83.34	466,704.00	38,511.19	9.0
03-04-2014	9,100.00	Cinemark Holdings Inc	33.49	304,796.85	38.28	348,348.00	43,551.15	14.3
01-07-2014	22,700.00	ClubCorp Holdings Inc	17.07	387,583.73	14.47	328,469.00	-59,114.73	-15.3
09-17-2013	15,200.00	Commercial Metals Co	16.75	254,578.74	16.19	246,088.00	-8,490.74	-3.3
09-03-2013	3,827.20	Comstock Resources Inc	46.74	178,894.88	7.64	29,239.81	-149,655.07	-83.7
12-31-2013	9,823.00	Cooper Tire & Rubber Co	27.91	274,166.76	38.02	373,470.46	99,303.70	36.2
02-28-2013	2,834.00	Cracker Barrel Old Country Store	109.08	309,134.53	132.22	374,711.48	65,576.95	21.2
01-26-2016	15,125.00	Cree Inc	26.70	403,779.04	25.72	389,015.00	-14,764.04	-3.7
06-07-2016	17,334.00	Cypress Semiconductor Corp	10.77	186,767.76	12.16	210,781.44	24,013.68	12.9
10-28-2014	3,000.00	Diamondback Energy Inc	73.06	219,189.14	96.54	289,620.00	70,430.86	32.1
07-02-2013	15,150.00	Diodes Inc	23.55	356,830.45	21.34	323,301.00	-33,529.45	-9.4
09-10-2013	7,125.00	Eagle Materials Inc	74.25	529,026.77	77.30	550,762.50	21,735.73	4.1
02-28-2013	12,039.00	Encore Wire Corp	36.21	435,962.99	36.77	442,674.03	6,711.04	1.5
03-25-2014	23,044.00	Enlink Midstream LLC Unit Rep Ltd	18.17	418,801.90	16.75	385,987.00	-32,814.90	-7.8
12-16-2014	22,700.00	Entravision Communications Corp Cl A	7.23	164,013.35	7.63	173,201.00	9,187.65	5.6
05-07-2013	5,000.00	Faro Technologies Inc	36.78	183,920.27	35.95	179,750.00	-4,170.27	-2.3
10-14-2014	14,575.00	Fortinet Inc	29.90	435,750.97	36.93	538,254.75	102,503.78	23.5
04-23-2013	11,625.00	G-III Apparel Group Ltd	34.77	404,252.87	29.15	338,868.75	-65,384.12	-16.2
06-30-2015	7,287.00	Group 1 Automotive Inc	75.12	547,378.33	63.88	465,493.56	-81,884.77	-15.0
05-24-2016	5,908.00	Halyard Health Inc	32.34	191,048.21	34.66	204,771.28	13,723.07	7.2
02-28-2013	19,475.00	Hilltop Holdings Inc	17.48	340,420.67	22.46	437,408.50	96,987.83	28.5
09-30-2014	22,700.00	Horizon Pharma PLC	14.35	325,722.17	18.13	411,551.00	85,828.83	26.4
01-21-2014	9,800.00	Independent Bank Group Inc	43.66	427,825.94	44.17	432,866.00	5,040.06	1.2
08-30-2016	17,100.00	JetBlue Airways Corp	16.96	290,044.84	17.24	294,804.00	4,759.16	1.6
02-28-2013	25,400.00	Kapstone Paper & Packaging Crp	15.54	394,608.41	18.92	480,568.00	85,959.59	21.8
01-19-2016	2,425.00	Kirby Corp	55.64	134,930.61	62.16	150,738.00	15,807.39	11.7
06-24-2014	31,025.00	La Quinta Holdings Inc	14.73	456,871.80	11.18	346,859.50	-110,012.30	-24.1
02-28-2013	18,500.00	Legacy TX Financial Group Inc	23.86	441,491.22	31.63	585,155.00	143,663.78	32.5
05-28-2013	2,034.00	Littelfuse Inc	82.51	167,816.02	128.81	261,999.54	94,183.52	56.1
09-08-2015	14,944.00	Lubys Inc	4.86	72,662.06	4.29	64,109.76	-8,552.30	-11.8

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Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
02-17-2015	13,602.00	Marten Transport Ltd	21.75	295,875.48	21.00	285,642.00	-10,233.48	-3.5
04-16-2013	15,100.00	Matador Resources Co	19.69	297,335.69	24.34	367,534.00	70,198.31	23.6
04-05-2016	7,700.00	National Gen Holdings Corp	21.73	167,308.18	22.24	171,248.00	3,939.82	2.4
08-11-2015	16,700.00	Oasis Petroleum Inc	10.11	168,791.43	11.47	191,549.00	22,757.57	13.5
08-16-2016	6,700.00	Party City Holdco Inc	17.82	119,416.84	17.12	114,704.00	-4,712.84	-3.9
05-10-2016	60,975.00	Penney J C Inc	9.13	556,730.16	9.22	562,189.50	5,459.34	1.0
02-28-2013	14,789.00	Primoris Services Corp	19.38	286,592.56	20.60	304,653.40	18,060.84	6.3
04-29-2014	14,075.00	Rsp Permian Inc	27.88	392,417.59	38.78	545,828.50	153,410.91	39.1
03-19-2013	13,100.00	Shoe Carnival Inc	22.30	292,083.48	26.66	349,246.00	57,162.52	19.6
02-28-2013	17,420.00	Steelcase Inc Cl A	15.05	262,137.20	13.89	241,963.80	-20,173.40	-7.7
05-20-2014	6,280.00	Steris PLC USD	72.97	458,222.54	73.10	459,068.00	845.46	0.2
02-28-2013	2,800.00	Texas Pac Ld Tr Sub Ctf Prop I T	106.93	299,393.43	239.33	670,124.00	370,730.57	123.8
08-09-2016	6,200.00	Texas Roadhouse Inc	45.99	285,137.12	39.03	241,986.00	-43,151.12	-15.1
02-28-2013	18,485.00	Trinity Industries Inc	24.27	448,661.70	24.18	446,967.30	-1,694.40	-0.4
08-25-2015	22,000.00	United States Steel Corp	14.29	314,278.47	18.86	414,920.00	100,641.53	32.0
04-15-2014	9,661.00	US Concrete Inc	34.80	336,226.71	46.06	445,033.96	108,807.25	32.4
09-13-2016	2,300.00	Vista Outdoor Inc	38.81	89,254.03	39.86	91,678.00	2,423.97	2.7
09-15-2015	35,000.00	WisdomTree Inv Inc	11.36	397,765.35	10.29	360,150.00	-37,615.35	-9.5
09-06-2016	15,500.00	WPX Energy Inc	13.15	203,783.15	13.19	204,445.00	661.85	0.3
				17,971,802.88		19,726,500.54	1,754,697.67	9.8
AMERICAN DEPOSITORY RECEIPTS								
12-30-2014	19,675.00	Controladora Vuela Cia DE Avia Sp ADR Rp 10	14.99	294,848.14	17.39	342,148.25	47,300.11	16.0
				294,848.14		342,148.25	47,300.11	16.0
EXCH TRADED FUNDS - EQUITY								
05-19-2015	5,200.00	iShares Tr S&P Small Cap 600	115.25	599,324.32	124.15	645,580.00	46,255.68	7.7
				599,324.32		645,580.00	46,255.68	7.7
REAL ESTATE INVESTMENT TRUSTS								
07-05-2016	2,425.00	CyrusOne Inc	50.38	122,179.22	47.57	115,357.25	-6,821.97	-5.6
02-28-2013	38,452.00	Felcor Lodging Tr Inc	5.80	222,900.88	6.43	247,246.36	24,345.48	10.9
02-28-2013	10,500.00	GEO Group Inc	29.24	306,984.95	23.78	249,690.00	-57,294.95	-18.7
				652,065.05		612,293.61	-39,771.44	-6.1
CASH AND EQUIVALENTS								
		Cash Account Balance		831,473.74		831,473.74		
				831,473.74		831,473.74		
TOTAL PORTFOLIO				20,349,514.13		22,157,996.14	1,808,482.02	8.9