361 Capital LLC

TWR FOR SELECTED PERIODS
ANNUALIZED
NET OF FEES

Leading Edge Investment Advisors, LLC

New York State Teachers' Retirement System

Mid Cap Diversified Account

January 31, 2017

	Month To Date	**Quarter To Date**	**Year To Date**	**Latest 1 Year**	**Latest 3 Year**	**Latest 5 Year**	**Inception To Date**
Account	1.72	1.72	1.72	11.72	4.13	-	9.30
S&P MidCap 400	1.68	1.68	1.68	30.17	10.43	14.24	12.77

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TWR FOR SELECTED PERIODS
ANNUALIZED
GROSS OF FEES

Leading Edge Investment Advisors, LLC

New York State Teachers' Retirement System

Mid Cap Diversified Account

January 31, 2017

	Month To Date	**Quarter To Date**	**Year To Date**	**Latest 1 Year**	**Latest 3 Year**	**Latest 5 Year**	**Inception To Date**
Account	1.80	1.80	1.80	12.10	4.48	-	9.66
S&P MidCap 400	1.68	1.68	1.68	30.17	10.43	14.24	12.77

BRC Investment Management LLC
COMMISSION PURPOSE
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
From 01-01-17 to 01-31-17

	Commission Amount	Avg. Commission Per Share	Percent of Total Commission
Execution			
Cantor Fitzgerald	0.00	0.015	0.0%
Goldman Sachs	3,832.80	0.015	100.0%
TOTAL	3,832.80	0.015	100.0%

361 Capital LLC

TRANSACTION SUMMARY

Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account

From 01-01-17 To 01-31-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
wd	Dividend Accrual Account	01-01-17	01-01-17			caus	mmf	1,725.00	
wd	Dividend Accrual Account	01-02-17	01-02-17			caus	mmf	1,644.00	
dp	Foreign Tax Withholding	01-03-17	01-03-17			caus	mmf	150.57	
wd	Dividend Accrual Account	01-03-17	01-03-17			caus	mmf	4,077.00	
wd	Dividend Accrual Account	01-03-17	01-03-17			caus	mmf	1,355.40	
wd	Money Market Interest Accrual	01-03-17	01-03-17			caus	mmf	309.41	
wd	Dividend Accrual Account	01-03-17	01-03-17			caus	mmf	945.00	
wd	Dividend Accrual Account	01-04-17	01-04-17			caus	mmf	2,020.50	
by	LIVE NATION ENTERTAINMENT INC	01-04-17	01-09-17	16,750		caus	mmf	463,204.50	1
sl	VAIL RESORTS INC COM	01-04-17	01-09-17	3,100	f	caus	mmf	499,963.29	1
wd	Dividend Accrual Account	01-05-17	01-05-17			caus	mmf	4,522.00	
wd	Dividend Accrual Account	01-05-17	01-05-17			caus	mmf	2,821.00	
wd	Dividend Accrual Account	01-06-17	01-06-17			caus	mmf	1,758.90	
by	CORECIVIC INC	01-06-17	01-11-17	18,800		caus	mmf	467,023.96	1
by	LINCOLN NATIONAL CORP	01-06-17	01-11-17	6,960		caus	mmf	469,112.35	4
by	PUBLIC SERVICE ENTERPRISE GROUP INC	01-06-17	01-11-17	10,600		caus	mmf	468,085.40	4
sl	BANK OF HAWAII CORP	01-06-17	01-11-17	1,140	f	caus	mmf	101,096.87	1
sl	DDR CORP.	01-06-17	01-11-17	23,800	f	caus	mmf	365,867.03	1
sl	SYNOVUS FINANCIAL CORP	01-06-17	01-11-17	2,500	f	caus	mmf	103,242.49	1
sl	MACY'S INC	01-06-17	01-11-17	10,800	f	caus	mmf	334,923.37	4
sl	LAZARD LTD	01-06-17	01-11-17	10,490	f	caus	mmf	429,260.31	4
dv	STERLING BANCSHARES INC/TX	01-06-17	01-06-17			caus	mmf	141.75	
wd	Dividend Accrual Account	01-09-17	01-09-17			caus	mmf	852.00	
wd	Dividend Accrual Account	01-10-17	01-10-17			caus	mmf	6,912.00	
by	HUNTINGTON INGALLS INDUSTRIES INC	01-10-17	01-13-17	2,440		caus	mmf	466,502.14	3
by	DTE ENERGY COMPANY	01-10-17	01-13-17	4,740		caus	mmf	461,382.12	3
by	LEAR CORP	01-10-17	01-13-17	3,220		caus	mmf	462,033.94	4

361 Capital LLC

TRANSACTION SUMMARY

Leading Edge Investment Advisors, LLC

New York State Teachers' Retirement System

Mid Cap Diversified Account

From 01-01-17 To 01-31-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sl	CARLISLE COMPANIES INC	01-10-17	01-13-17	4,200	f	caus	mmf	453,467.05	1
sl	CONSOLIDATED EDISON INC	01-10-17	01-13-17	6,350	f	caus	mmf	458,400.31	1
sl	MOHAWK INDS	01-10-17	01-13-17	2,180	f	caus	mmf	445,502.71	2
by	UDR INC	01-11-17	01-17-17	12,900		caus	mmf	458,057.07	1
sl	VENTAS INC	01-11-17	01-17-17	6,820	f	caus	mmf	419,443.36	2
wd	Dividend Accrual Account	01-12-17	01-12-17			caus	mmf	8,234.00	
wd	Dividend Accrual Account	01-12-17	01-12-17			caus	mmf	2,511.00	
by	ALBEMARLE CORP	01-12-17	01-18-17	4,960		caus	mmf	460,937.26	2
sl	PACKAGING CORP OF AMR	01-12-17	01-18-17	6,060	f	caus	mmf	525,589.30	1
dp	BRC Management Fee	01-12-17	01-12-17			awus	client	29,043.44	
dv	HORMEL FOODS CORP	01-12-17	02-15-17			caus	divacc	2,040.00	
wd	Dividend Accrual Account	01-13-17	01-13-17			caus	mmf	3,817.80	
wd	Dividend Accrual Account	01-16-17	01-16-17			caus	mmf	3,795.00	
wd	Dividend Accrual Account	01-16-17	01-16-17			caus	mmf	5,676.25	
wd	Dividend Accrual Account	01-17-17	01-17-17			caus	mmf	1,234.10	
wd	Dividend Accrual Account	01-17-17	01-17-17			caus	mmf	3,575.00	
by	SCRIPPS NETWORKS INTERACTIVE INC.	01-17-17	01-20-17	6,150		caus	mmf	458,903.78	2
sl	DOMINOS PIZZA INC	01-17-17	01-20-17	3,080	f	caus	mmf	510,223.83	2
by	ASSOCIATED BANC-CORP	01-24-17	01-27-17	18,700		caus	mmf	471,187.64	1
sl	COMERICA INC COM	01-24-17	01-27-17	7,500	f	caus	mmf	503,692.01	4
wd	Dividend Accrual Account	01-25-17	01-25-17			caus	mmf	1,860.00	
by	PROGRESSIVE CORP	01-26-17	01-31-17	12,500		caus	mmf	475,357.50	4
sl	ALLEGHANY CORP	01-26-17	01-31-17	880	f	caus	mmf	539,364.09	4
wd	Dividend Accrual Account	01-27-17	01-27-17			caus	mmf	13,750.00	
by	FISERV INC	01-27-17	02-01-17	4,380		caus	mmf	473,407.48	1
by	BANKUNITED INC	01-27-17	02-01-17	12,300		caus	mmf	477,194.49	1
sl	BANK OF HAWAII CORP	01-27-17	02-01-17	5,260	f	caus	mmf	460,922.16	1
sl	CITRIX SYSTEMS INC.	01-27-17	02-01-17	5,260	f	caus	mmf	473,316.56	2
dv	OMEGA HEALTHCARE INVS	01-27-17	02-15-17			caus	divacc	7,874.00	

361 Capital LLC

TRANSACTION SUMMARY

Leading Edge Investment Advisors, LLC

New York State Teachers' Retirement System

Mid Cap Diversified Account

From 01-01-17 To 01-31-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
dv	PINNACLE WEST CAPITAL CORP	01-30-17	03-01-17			caus	divacc	3,864.50	
by	SYNNEX CORP	01-31-17	02-03-17	3,900		caus	mmf	464,440.47	2
sl	JUNIPER NETWORKS INC	01-31-17	02-03-17	16,800	f	caus	mmf	443,795.91	2
in	Money Market Fund	01-31-17	02-01-17			caus	mmi	341.82	

361 Capital LLC

PORTFOLIO APPRAISAL

Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account

January 31, 2017

Quantity	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
COMMON STOCK							
ENERGY							
18,400	gpor	GULFPORT ENGY	23.24	427,669.36	20.90	384,560.00	1.1
33,200	lpi	LAREDO PETROLEUM INC	13.19	437,917.96	13.55	449,860.00	1.3
10,000	nfx	NEWFIELD EXPLORATION	45.52	455,208.00	40.08	400,800.00	1.1
11,000	rrc	RANGE RESOURCES CORP	40.11	441,172.60	32.34	355,740.00	1.0
13,050	sm	SM ENERGY CO	34.86	454,946.49	30.51	398,155.50	1.1
				2,216,914.41		1,989,115.50	5.6
MATERIALS							
4,960	alb	ALBEMARLE CORP	92.93	460,937.26	92.64	459,494.40	1.3
10,500	bery	BERRY PLASTICS GROUP INC.	42.91	450,582.30	51.03	535,815.00	1.5
23,400	lpx	LOUISIANA-PACIFIC CORP	19.87	464,983.74	19.13	447,642.00	1.3
				1,376,503.30		1,442,951.40	4.0
INDUSTRIALS							
5,950	avy	AVERY DENNISON CORP	74.29	442,019.55	73.02	434,469.00	1.2
14,340	cbi	CHICAGO BRIDGE & IRON COMPANY NV	29.02	416,096.61	33.21	476,231.40	1.3
4,960	cpa	COPA HOLDINGS SA	87.80	435,480.06	97.49	483,550.40	1.4
8,840	cprt	COPART INC.	46.61	412,058.92	56.74	501,581.60	1.4
5,870	ens	ENERSYS INC	79.51	466,744.25	77.95	457,566.50	1.3
2,440	hii	HUNTINGTON INGALLS INDUSTRIES INC	191.19	466,502.14	193.96	473,262.40	1.3
2,870	lii	LENNOX INTERNATIONAL INC	136.96	393,064.29	156.81	450,044.70	1.3
4,060	ndsn	NORDSON CORP	86.34	350,543.65	113.53	460,931.80	1.3
8,520	spr	SPIRIT AEROSYSTEMS HLDGS INC CL A	38.42	327,309.44	60.05	511,626.00	1.4
9,020	save	SPIRIT AIRLINES INC	48.67	438,979.05	54.04	487,440.80	1.4
4,700	uri	UNITED RENTALS INC	92.12	432,960.24	126.51	594,597.00	1.7
				4,581,758.20		5,331,301.60	14.9
CONSUMER DISCRETIONARY							
9,930	bby	BEST BUY CO INC	45.73	454,054.22	44.52	442,083.60	1.2
8,540	big	BIG LOTS INC	54.11	462,073.78	50.00	427,000.00	1.2
5,700	burl	BURLINGTON STORES INC	79.86	455,224.23	83.70	477,090.00	1.3
8,200	cake	CHEESECAKE FACTORY INC	53.24	436,542.58	60.26	494,132.00	1.4
7,300	dks	DICKS SPORTING GOODS INC	61.06	445,703.69	51.60	376,680.00	1.1
3,220	lea	LEAR CORP	143.49	462,033.94	142.09	457,529.80	1.3
16,750	lyv	LIVE NATION ENTERTAINMENT INC	27.65	463,204.50	28.62	479,385.00	1.3
15,500	mgm	MGM MIRAGE	29.90	463,419.00	28.80	446,400.00	1.2
6,150	sni	SCRIPPS NETWORKS INTERACTIVE INC.	74.62	458,903.78	76.16	468,384.00	1.3

Quantity	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
5,330	tho	THOR INDUSTRIES INC	83.41	444,589.69	103.50	551,655.00	1.5
1,820	ulta	ULTA SALON COSMETCS & FRAG I COM	183.67	334,278.85	272.28	495,549.60	1.4
				4,880,028.26		5,115,889.00	14.3
CONSUMER STAPLES							
23,300	df	DEAN FOODS CO	18.39	428,445.06	19.86	462,738.00	1.3
12,000	hrl	HORMEL FOODS CORP	36.66	439,872.00	36.30	435,600.00	1.2
3,720	ingr	INGREDION INC	120.86	449,598.08	128.19	476,866.80	1.3
5,130	post	POST HOLDINGS INC	72.63	372,580.10	83.68	429,278.40	1.2
				1,690,495.24		1,804,483.20	5.1
HEALTH CARE							
4,300	athn	ATHENAHEALTH INC	106.28	456,985.51	125.99	541,757.00	1.5
4,900	bmrn	BIOMARIN PHARMACEUTICAL INC	89.87	440,349.28	87.63	429,387.00	1.2
17,400	ctlt	CATALENT INC	26.38	459,010.26	26.76	465,624.00	1.3
7,840	lpnt	LIFEPOINT HEALTH INC	59.00	462,583.52	59.35	465,304.00	1.3
8,570	moh	MOLINA HEALTHCARE INC	53.84	461,410.51	56.72	486,090.40	1.4
5,940	q	QUINTILES IMS HOLDINGS INC	72.77	432,237.76	78.49	466,230.60	1.3
9,910	veev	VEEVA SYSTEMS INC	46.82	464,021.88	42.33	419,490.30	1.2
				3,176,598.72		3,273,883.30	9.2
FINANCIALS							
6,090	acgl	ARCH CAPITAL GROUP LTD	74.38	452,983.34	88.35	538,051.50	1.5
18,700	asb	ASSOCIATED BANC-CORP	25.20	471,187.64	25.30	473,110.00	1.3
12,300	bku	BANKUNITED INC	38.80	477,194.49	38.20	469,860.00	1.3
27,500	cim	CHIMERA INVESTMENT CORP	16.16	444,479.75	17.63	484,825.00	1.4
18,800	cxw	CORECIVIC INC	24.84	467,023.96	29.04	545,952.00	1.5
9,100	dct	DCT INDUSTRIAL TRUST INC	49.51	450,551.92	44.69	406,679.00	1.1
5,200	thg	HANOVER INSURANCE GROUP INC	77.62	403,638.56	83.94	436,488.00	1.2
8,640	hiw	HIGHWOODS PROPERTIES INC	49.20	425,049.12	51.41	444,182.40	1.2
11,950	lpt	LIBERTY PROPERTY TRUST	38.82	463,922.90	38.39	458,760.50	1.3
6,960	lnc	LINCOLN NATIONAL CORP	67.40	469,112.35	67.51	469,869.60	1.3
35,800	mpw	MEDICAL PROPERTIES TRUST INC	12.30	440,390.12	12.75	456,450.00	1.3
12,700	ohi	OMEGA HEALTHCARE INVS	34.94	443,706.25	32.07	407,289.00	1.1
6,490	pri	PRIMERICA INC	50.81	329,746.52	75.45	489,670.50	1.4

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PORTFOLIO APPRAISAL

Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account

January 31, 2017

Quantity	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
8,050	pfg	PRINCIPAL FINANCIAL GROUP INC	47.14	379,477.81	57.09	459,574.50	1.3
12,500	pgr	PROGRESSIVE CORP	38.03	475,357.50	37.44	468,000.00	1.3
11,200	snv	SYNOVUS FINANCIAL CORP	33.24	372,336.16	41.68	466,816.00	1.3
12,900	udr	UDR INC	35.51	458,057.07	34.95	450,855.00	1.3
				7,424,215.45		7,926,433.00	22.2
INFORMATION TECHNOLOGY							
15,280	amat	APPLIED MATERIALS INC	22.65	346,157.70	34.25	523,340.00	1.5
7,830	crus	CIRRUS LOGIC INC	56.06	438,948.23	60.32	472,305.60	1.3
4,380	fisv	FISERV INC	108.08	473,407.48	107.43	470,543.40	1.3
5,630	jcom	J2 GLOBALINC	83.28	468,842.19	83.81	471,850.30	1.3
4,490	lrcx	LAM RESEARCH CORP	96.72	434,279.98	114.86	515,721.40	1.4
9,900	ldos	LEIDOS HOLDINGS INC	43.72	432,786.42	48.32	478,368.00	1.3
3,900	snx	SYNNEX CORP	119.09	464,440.47	120.18	468,702.00	1.3
7,680	vntv	VANTIV INC CL A	50.90	390,946.56	62.24	478,003.20	1.3
5,780	vrsn	VERISIGN INC.	77.60	448,544.76	80.21	463,613.80	1.3
7,150	wdc	WESTERN DIGITAL	52.05	372,151.78	79.73	570,069.50	1.6
4,150	wex	WEX INC	105.54	437,976.89	114.33	474,469.50	1.3
				4,708,482.46		5,386,986.70	15.1
TELECOMMUNICATION SERVICES							
13,100	zayo	ZAYO GROUP HOLDINGS INC	33.38	437,276.69	31.96	418,676.00	1.2
UTILITIES							
18,700	cnp	CENTERPOINT ENERGY INC	23.09	431,814.79	26.21	490,127.00	1.4
4,740	dte	DTE ENERGY COMPANY	97.34	461,382.12	98.64	467,553.60	1.3
7,060	ogs	ONE GAS INC.	48.75	344,176.41	64.62	456,217.20	1.3
5,900	pnw	PINNACLE WEST CAPITAL CORP	76.88	453,567.22	77.63	458,017.00	1.3
10,600	peg	PUBLIC SERVICE ENTERPRISE GROUP INC	44.16	468,085.40	44.25	469,050.00	1.3
				2,159,025.94		2,340,964.80	6.6
				32,651,298.68		35,030,684.50	98.1
CASH AND EQUIVALENTS							
	divacc	Dividend Accrual Account		13,778.50		13,778.50	0.0
	mmf	Money Market Fund		677,572.49		677,572.49	1.9
	mmi	Money Market Interest Accrual		341.82		341.82	0.0
				691,692.81		691,692.81	1.9
TOTAL PORTFOLIO				33,342,991.49		35,722,377.31	100.0