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

28-Feb-17

	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Latest 3 Year	Latest 5 Year	Inception To Date
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Account	1.89	3.64	3.64	15.02	2.98	9.64	9.64
S&P MidCap 400	2.62	4.34	4.34	31.73	9.64	13.26	13.26

361 Capital LLC
TWR FOR SELECTED PERIODS
ANNUALIZED
GROSS OF FEES
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
28-Feb-17

	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Latest 3 Year	Latest 5 Year	Inception To Date
Account	1.89	3.73	3.73	15.4	3.33	10	9.99
S&P MidCap 400	2.62	4.34	4.34	31.73	9.64	13.26	13.26

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

	Commission Amount	Avg. Commission Per Share	Percent of Total Commission
Execution			
Credit Suisse AES	288.71	0.015	5.2%
Merrill Lynch	170.52	0.015	3.0%
Cantor Fitzgerald	0.00	0.015	0.0%
Goldman Sachs	5,150.26	0.015	91.8%
TOTAL	5,609.49	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 02-01-17 To 02-28-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
wd	Money Market Interest Accrual	02-01-17	02-01-17			caus	mmf	341.82	
dv	PROGRESSIVE CORP	02-01-17	02-10-17			caus	divacc	8,510.00	
by	KLA-TENCOR CORP	02-02-17	02-07-17	5,400		caus	mmf	470,109.42	2
sl	CIRRUS LOGIC INC	02-02-17	02-07-17	7,830	f	caus	mmf	428,753.62	1
sl	UNITED RENTALS INC	02-02-17	02-07-17	1,070	f	caus	mmf	135,423.62	3
by	MOSAIC CO	02-08-17	02-13-17	14,400		caus	mmf	460,356.48	1
sl	BERRY PLASTICS GROUP INC.	02-08-17	02-13-17	10,500	f	caus	mmf	517,042.32	1
wd	Dividend Accrual Account	02-10-17	02-10-17			caus	mmf	8,510.00	
by	REGENCY CENTERS CORP	02-10-17	02-15-17	6,650		caus	mmf	473,108.93	1
by	GGP INC	02-10-17	02-15-17	18,600		caus	mmf	473,217.48	1
by	EQT CORPORATION	02-10-17	02-15-17	7,300		caus	mmf	471,640.59	1
sl	OMEGA HEALTHCARE INVS	02-10-17	02-15-17	12,700	f	caus	mmf	393,409.47	1
sl	LAREDO PETROLEUM INC	02-10-17	02-15-17	33,200	f	caus	mmf	467,369.44	2
sl	HIGHWOODS PROPERTIES INC	02-10-17	02-15-17	8,640	f	caus	mmf	430,714.47	2
dv	KLA-TENCOR CORP	02-13-17	03-01-17			caus	divacc	2,916.00	
by	AMERICAN FINANCIAL GROUP INC	02-14-17	02-17-17	5,180		caus	mmf	478,246.09	3
sl	J2 GLOBALINC	02-14-17	02-17-17	5,630	f	caus	mmf	470,040.70	1
sl	HANOVER INSURANCE GROUP INC	02-14-17	02-17-17	5,200	f	caus	mmf	463,328.61	2
by	FORTINET INC	02-14-17	02-17-17	12,550		caus	mmf	474,629.71	1
dv	CENTERPOINT ENERGY INC	02-14-17	03-10-17			caus	divacc	5,002.25	
wd	Dividend Accrual Account	02-15-17	02-15-17			caus	mmf	2,040.00	
wd	Dividend Accrual Account	02-15-17	02-15-17			caus	mmf	7,874.00	
dv	EQT CORPORATION	02-15-17	03-01-17			caus	divacc	219.00	
dv	PRIMERICA INC	02-15-17	03-17-17			caus	divacc	1,233.10	
by	QUEST DIAGNOSTICS INC	02-16-17	02-22-17	5,000		caus	mmf	476,971.00	2
by	PINNACLE FOODS INC	02-16-17	02-22-17	8,650		caus	mmf	470,106.74	1
by	INTERPUBLIC GROUP OF COMPANIES INC	02-16-17	02-22-17	19,100		caus	mmf	470,475.02	1

361 Capital LLC

TRANSACTION SUMMARY

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

From 02-01-17 To 02-28-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sl	QUINTILES IMS HOLDINGS INC	02-16-17	02-22-17	5,940	f	caus	mmf	457,016.60	2
sl	DEAN FOODS CO	02-16-17	02-22-17	23,300	f	caus	mmf	438,470.80	2
sl	MGM MIRAGE	02-16-17	02-22-17	15,500	f	caus	mmf	419,599.09	1
dv	NORDSON CORP	02-16-17	03-07-17			caus	divacc	1,096.20	
by	HILL-ROM HOLDINGS INC	02-17-17	02-23-17	7,580		caus	mmf	485,864.36	2
sl	CORECIVIC INC	02-17-17	02-23-17	4,150	f	caus	mmf	134,331.33	1
sl	MOLINA HEALTHCARE INC	02-17-17	02-23-17	8,570	f	caus	mmf	422,081.29	1
dv	APPLIED MATERIALS INC	02-17-17	03-15-17			caus	divacc	1,528.00	
sl	LINCOLN NATIONAL CORP	02-22-17	02-27-17	6,960	f	caus	mmf	498,889.58	4
by	LPL FINANCIAL HOLDINGS INC	02-22-17	02-27-17	12,287		caus	mmf	499,139.72	1
dv	ONE GAS INC.	02-22-17	03-10-17			caus	divacc	2,965.20	
dv	REGENCY CENTERS CORP	02-22-17	03-01-17			caus	divacc	3,391.50	
sl	BIOMARIN PHARMACEUTICAL INC	02-24-17	03-01-17	4,900	f	caus	mmf	421,997.42	2
sl	CHEESECAKE FACTORY INC	02-24-17	03-01-17	8,200	f	caus	mmf	499,499.48	2
by	CHOICE HOTELS INTERNATIONAL INC	02-24-17	03-01-17	7,839		caus	mmf	474,548.76	1
sl	HORMEL FOODS CORP	02-24-17	03-01-17	12,000	f	caus	mmf	415,547.33	2
by	HERSHEY FOODS	02-24-17	03-01-17	4,390		caus	mmf	477,306.26	1
sl	LIVE NATION ENTERTAINMENT INC	02-24-17	03-01-17	16,750	f	caus	mmf	477,011.17	1
by	PRESTIGE BRANDS HOLDINGS INC	02-24-17	03-01-17	8,320		caus	mmf	475,631.94	1
by	SERVICE CORP INTERNATIONAL	02-24-17	03-01-17	15,261		caus	mmf	475,789.15	2
dv	COPA HOLDINGS SA	02-24-17	03-15-17			caus	divacc	2,529.60	
dv	SCRIPPS NETWORKS INTERACTIVE INC.	02-24-17	03-10-17			caus	divacc	1,845.00	
dv	ASSOCIATED BANC-CORP	02-27-17	03-15-17			caus	divacc	2,244.00	
dv	AVERY DENNISON CORP	02-27-17	03-15-17			caus	divacc	2,439.50	

361 Capital LLC

TRANSACTION SUMMARY

Leading Edge Investment Advisors, LLC

New York State Teachers' Retirement System

Mid Cap Diversified Account

From 02-01-17 To 02-28-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
dv	INTERPUBLIC GROUP OF COMPANIES INC	02-27-17	03-15-17			caus	divacc	3,438.00	
by	NETAPP INC	02-28-17	03-03-17	11,368		caus	mmf	475,292.67	1
sl	SM ENERGY CO	02-28-17	03-03-17	13,050	f	caus	mmf	323,661.65	1
dv	MOSAIC CO	02-28-17	03-16-17			caus	divacc	3,960.00	
in	Money Market Fund	02-28-17	03-01-17			caus	mmi	382.64	

361 Capital LLC

PORTFOLIO APPRAISAL

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

February 28, 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	17.34	319,056.00	0.9
10,000	nfx	NEWFIELD EXPLORATION	45.52	455,208.00	36.46	364,600.00	1.0
11,000	rrc	RANGE RESOURCES CORP	40.11	441,172.60	27.62	303,820.00	0.8
				1,324,049.96		987,476.00	2.7
MATERIALS							
4,960	alb	ALBEMARLE CORP	92.93	460,937.26	101.51	503,489.60	1.4
23,400	lpx	LOUISIANA-PACIFIC CORP	19.87	464,983.74	23.58	551,772.00	1.5
14,400	mos	MOSAIC CO	31.97	460,356.48	31.19	449,136.00	1.2
				1,386,277.48		1,504,397.60	4.1
INDUSTRIALS							
5,950	avy	AVERY DENNISON CORP	74.29	442,019.55	80.71	480,224.50	1.3
14,340	cbi	CHICAGO BRIDGE & IRON COMPANY NV	29.02	416,096.61	33.57	481,393.80	1.3
4,960	cpa	COPA HOLDINGS SA	87.80	435,480.06	106.49	528,190.40	1.5
8,840	cprt	COPART INC.	46.61	412,058.92	59.14	522,797.60	1.4
5,870	ens	ENERSYS INC	79.51	466,744.25	76.73	450,405.10	1.2
2,440	hii	HUNTINGTON INGALLS INDUSTRIES INC	191.19	466,502.14	218.50	533,140.00	1.5
2,870	lii	LENNOX INTERNATIONAL INC	136.96	393,064.29	164.62	472,459.40	1.3
4,060	ndsn	NORDSON CORP	86.34	350,543.65	120.04	487,362.40	1.3
8,520	spr	SPIRIT AEROSYSTEMS HLDGS INC CL A	38.42	327,309.44	61.61	524,917.20	1.4
9,020	save	SPIRIT AIRLINES INC	48.67	438,979.05	52.21	470,934.20	1.3
3,630	uri	UNITED RENTALS INC	92.12	334,392.70	128.03	464,748.90	1.3
				4,483,190.66		5,416,573.50	14.9
CONSUMER DISCRETIONARY							
9,930	bby	BEST BUY CO INC	45.73	454,054.22	44.13	438,210.90	1.2
8,540	big	BIG LOTS INC	54.11	462,073.78	51.34	438,443.60	1.2
5,700	burl	BURLINGTON STORES INC	79.86	455,224.23	89.01	507,357.00	1.4
7,839	chh	CHOICE HOTELS INTERNATIONAL INC	60.54	474,548.76	60.60	475,043.40	1.3
7,300	dks	DICKS SPORTING GOODS INC	61.06	445,703.69	48.95	357,335.00	1.0
19,100	ipg	INTERPUBLIC GROUP OF COMPANIES INC	24.63	470,475.02	24.10	460,310.00	1.3
3,220	lea	LEAR CORP	143.49	462,033.94	141.99	457,207.80	1.3
6,150	sni	SCRIPPS NETWORKS INTERACTIVE INC.	74.62	458,903.78	80.77	496,735.50	1.4
15,261	sci	SERVICE CORP INTERNATIONAL	31.18	475,789.15	30.73	468,970.53	1.3
5,330	tho	THOR INDUSTRIES INC	83.41	444,589.69	110.82	590,670.60	1.6

361 Capital LLC

PORTFOLIO APPRAISAL

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

February 28, 2017

Quantity	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
1,820	ulta	ULTA BEAUTY INC	183.67	334,278.85	273.43	497,642.60	1.4
				4,937,675.11		5,187,926.93	14.3
CONSUMER STAPLES							
4,390	hsy	HERSHEY FOODS	108.73	477,306.26	108.35	475,656.50	1.3
3,720	ingr	INGREDION INC	120.86	449,598.08	120.89	449,710.80	1.2
8,650	pf	PINNACLE FOODS INC	54.35	470,106.74	57.13	494,174.50	1.4
5,130	post	POST HOLDINGS INC	72.63	372,580.10	81.87	419,993.10	1.2
8,320	pbh	PRESTIGE BRANDS HOLDINGS INC	57.17	475,631.94	56.62	471,078.40	1.3
				2,245,223.12		2,310,613.30	6.3
HEALTH CARE							
4,300	athn	ATHENAHEALTH INC	106.28	456,985.51	117.93	507,099.00	1.4
17,400	ctlt	CATALENT INC	26.38	459,010.26	28.70	499,380.00	1.4
7,580	hrc	HILL-ROM HOLDINGS INC	64.10	485,864.36	66.45	503,691.00	1.4
7,840	lpnt	LIFEPOINT HEALTH INC	59.00	462,583.52	64.05	502,152.00	1.4
5,000	dgx	QUEST DIAGNOSTICS INC	95.39	476,971.00	97.44	487,200.00	1.3
9,910	veev	VEEVA SYSTEMS INC	46.82	464,021.88	43.69	432,967.90	1.2
				2,805,436.53		2,932,489.90	8.1
FINANCIALS							
5,180	afg	AMERICAN FINANCIAL GROUP INC	92.33	478,246.09	94.06	487,230.80	1.3
6,090	acgl	ARCH CAPITAL GROUP LTD	74.38	452,983.34	94.57	575,931.30	1.6
18,700	asb	ASSOCIATED BANC-CORP	25.20	471,187.64	25.75	481,525.00	1.3
12,300	bku	BANKUNITED INC	38.80	477,194.49	39.63	487,449.00	1.3
27,500	cim	CHIMERA INVESTMENT CORP	16.16	444,479.75	19.24	529,100.00	1.5
14,650	cxw	CORECIVIC INC	24.84	363,930.91	33.70	493,705.00	1.4
9,100	dct	DCT INDUSTRIAL TRUST INC	49.51	450,551.92	47.84	435,344.00	1.2
18,600	ggp	GGP INC	25.44	473,217.48	24.86	462,396.00	1.3
11,950	lpt	LIBERTY PROPERTY TRUST	38.82	463,922.90	39.44	471,308.00	1.3
12,287	lpla	LPL FINANCIAL HOLDINGS INC	40.62	499,139.72	39.54	485,827.98	1.3
35,800	mpw	MEDICAL PROPERTIES TRUST INC	12.30	440,390.12	13.42	480,436.00	1.3
6,490	pri	PRIMERICA INC	50.81	329,746.52	80.75	524,067.50	1.4
8,050	pfg	PRINCIPAL FINANCIAL GROUP INC	47.14	379,477.81	62.54	503,447.00	1.4
12,500	pgr	PROGRESSIVE CORP	38.03	475,357.50	39.18	489,750.00	1.3
6,650	reg	REGENCY CENTERS CORP	71.14	473,108.93	70.35	467,827.50	1.3
11,200	snv	SYNOVUS FINANCIAL CORP	33.24	372,336.16	42.22	472,864.00	1.3
12,900	udr	UDR INC	35.51	458,057.07	36.50	470,850.00	1.3
				7,503,328.34		8,319,059.08	22.9

361 Capital LLC

PORTFOLIO APPRAISAL

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

February 28, 2017

Quantity	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
INFORMATION TECHNOLOGY							
15,280	amat	APPLIED MATERIALS INC	22.65	346,157.70	36.22	553,441.60	1.5
4,380	fisv	FISERV INC	108.08	473,407.48	115.40	505,452.00	1.4
12,550	ftnt	FORTINET INC	37.82	474,629.71	37.35	468,742.50	1.3
5,400	klac	KLA-TENCOR CORP	87.06	470,109.42	90.12	486,648.00	1.3
4,490	lrcx	LAM RESEARCH CORP	96.72	434,279.98	118.54	532,244.60	1.5
9,900	ldos	LEIDOS HOLDINGS INC	43.72	432,786.42	53.30	527,670.00	1.4
11,368	ntap	NETAPP INC	41.81	475,292.67	41.83	475,523.44	1.3
3,900	snx	SYNNEX CORP	119.09	464,440.47	116.92	455,988.00	1.3
7,680	vntv	VANTIV INC CL A	50.90	390,946.56	65.38	502,118.40	1.4
5,780	vrsn	VERISIGN INC.	77.60	448,544.76	82.47	476,676.60	1.3
7,150	wdc	WESTERN DIGITAL	52.05	372,151.78	76.88	549,692.00	1.5
4,150	wex	WEX INC	105.54	437,976.89	111.23	461,604.50	1.3
				5,220,723.84		5,995,801.64	16.5
TELECOMMUNICATION SERVICES							
13,100	zayo	ZAYO GROUP HOLDINGS INC	33.38	437,276.69	31.52	412,912.00	1.1
UTILITIES							
18,700	cnp	CENTERPOINT ENERGY INC	23.09	431,814.79	27.32	510,884.00	1.4
4,740	dte	DTE ENERGY COMPANY	97.34	461,382.12	101.38	480,541.20	1.3
7,300	eqt	EQT CORPORATION	64.61	471,640.59	59.89	437,197.00	1.2
7,060	ogs	ONE GAS INC.	48.75	344,176.41	65.55	462,783.00	1.3
5,900	pnw	PINNACLE WEST CAPITAL CORP	76.88	453,567.22	82.19	484,921.00	1.3
10,600	peg	PUBLIC SERVICE ENTERPRISE GROUP INC	44.16	468,085.40	45.98	487,388.00	1.3
				2,630,666.53		2,863,714.20	7.9
				32,973,848.26		35,930,964.15	98.7
CASH AND EQUIVALENTS							
	divacc	Dividend Accrual Account		38,671.85		38,671.85	0.1
	mmf	Money Market Fund		428,091.98		428,091.98	1.2
	mmi	Money Market Interest Accrual		382.64		382.64	0.0
				467,146.47		467,146.47	1.3
TOTAL PORTFOLIO				33,440,994.73		36,398,110.62	100.0