

361 Capital LLC
PORTFOLIO APPRAISAL
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
March 31, 2017

Quantity	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
COMMON STOCK							
ENERGY							
10,000.0000	nfx	NEWFIELD EXPLORATION	45.52	455,208.00	36.91	369,100.00	1.0
11,000.0000	rrc	RANGE RESOURCES CORP	40.11	441,172.60	29.10	320,100.00	0.9
22,004.0000	rice	RICE ENERGY INC	20.58	452,846.72	23.70	521,494.80	1.4
				1,349,227.32		1,210,694.80	3.3
MATERIALS							
4,960.0000	alb	ALBEMARLE CORP	92.93	460,937.26	105.64	523,974.40	1.4
23,400.0000	lpx	LOUISIANA-PACIFIC CORP	19.87	464,983.74	24.82	580,788.00	1.6
14,400.0000	mos	MOSAIC CO	31.97	460,356.48	29.18	420,192.00	1.1
				1,386,277.48		1,524,954.40	4.2
INDUSTRIALS							
4,914.0000	alk	ALASKA AIR GROUP INC	94.74	465,575.46	92.22	453,169.08	1.2
5,950.0000	avy	AVERY DENNISON CORP	74.29	442,019.55	80.60	479,570.00	1.3
4,960.0000	cpa	COPA HOLDINGS SA	87.80	435,480.06	112.25	556,760.00	1.5
8,840.0000	cprt	COPART INC.	46.61	412,058.92	61.93	547,461.20	1.5
4,930.0000	dy	DYCOM INDUSTRIES INC	95.52	470,894.87	92.95	458,243.50	1.2
5,870.0000	ens	ENERSYS INC	79.51	466,744.25	78.94	463,377.80	1.3
2,440.0000	hii	HUNTINGTON INGALLS INDUSTRIES INC	191.19	466,502.14	200.24	488,585.60	1.3
2,870.0000	lii	LENNOX INTERNATIONAL INC	136.96	393,064.29	167.30	480,151.00	1.3
4,060.0000	ndsn	NORDSON CORP	86.34	350,543.65	122.84	498,730.40	1.4
8,022.0000	oc	OWENS CORNING	59.96	481,015.16	61.37	492,310.14	1.3
3,630.0000	uri	UNITED RENTALS INC	92.12	334,392.70	125.05	453,931.50	1.2
				4,718,291.05		5,372,290.22	14.6
CONSUMER DISCRETIONARY							
9,930.0000	bby	BEST BUY CO INC	45.73	454,054.22	49.15	488,059.50	1.3
8,540.0000	big	BIG LOTS INC	54.11	462,073.78	48.68	415,727.20	1.1
5,700.0000	burl	BURLINGTON STORES INC	79.86	455,224.23	97.29	554,553.00	1.5
7,839.0000	chh	CHOICE HOTELS INTERNATIONAL INC	60.54	474,548.76	62.60	490,721.40	1.3
6,177.0000	fl	FOOT LOCKER INC	77.27	477,320.89	74.81	462,101.37	1.3
3,220.0000	lea	LEAR CORP	143.49	462,033.94	141.58	455,887.60	1.2
7,427.0000	mdp	MEREDITH CORP	64.68	480,365.74	64.60	479,784.20	1.3
6,150.0000	sni	SCRIPPS NETWORKS INTERACTIVE INC.	74.62	458,903.78	78.37	481,975.50	1.3
15,261.0000	sci	SERVICE CORP INTERNATIONAL	31.18	475,789.15	30.88	471,259.68	1.3
5,330.0000	tho	THOR INDUSTRIES INC	83.41	444,589.69	96.13	512,372.90	1.4
1,820.0000	ulta	ULTA BEAUTY INC	183.67	334,278.85	285.23	519,118.60	1.4
				4,979,183.03		5,331,560.95	14.5

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CONSUMER STAPLES							
4,390.0000	hsy	HERSHEY FOODS	108.73	477,306.26	109.25	479,607.50	1.3
3,720.0000	ingr	INGREDION INC	120.86	449,598.08	120.43	447,999.60	1.2
8,650.0000	pf	PINNACLE FOODS INC	54.35	470,106.74	57.87	500,575.50	1.4
5,130.0000	post	POST HOLDINGS INC	72.63	372,580.10	87.52	448,977.60	1.2
8,320.0000	pbh	PRESTIGE BRANDS HOLDINGS INC	57.17	475,631.94	55.56	462,259.20	1.3
				2,245,223.12		2,339,419.40	6.4
HEALTH CARE							
4,300.0000	athn	ATHENAHEALTH INC	106.28	456,985.51	112.69	484,567.00	1.3
17,400.0000	ctlh	CATALENT INC	26.38	459,010.26	28.32	492,768.00	1.3
7,580.0000	hrc	HILL-ROM HOLDINGS INC	64.10	485,864.36	70.60	535,148.00	1.5
7,840.0000	lpnt	LIFEPOINT HEALTH INC	59.00	462,583.52	65.50	513,520.00	1.4
5,000.0000	dgx	QUEST DIAGNOSTICS INC	95.39	476,971.00	98.19	490,950.00	1.3
9,910.0000	veev	VEEVA SYSTEMS INC	46.82	464,021.88	51.28	508,184.80	1.4
				2,805,436.53		3,025,137.80	8.2
FINANCIALS							
5,180.0000	afg	AMERICAN FINANCIAL GROUP INC	92.33	478,246.09	95.42	494,275.60	1.3
5,042.0000	acgl	ARCH CAPITAL GROUP LTD	74.38	375,031.53	94.77	477,830.34	1.3
18,700.0000	asb	ASSOCIATED BANC-CORP	25.20	471,187.64	24.40	456,280.00	1.2
12,300.0000	bku	BANKUNITED INC	38.80	477,194.49	37.31	458,913.00	1.3
27,500.0000	cim	CHIMERA INVESTMENT CORP	16.16	444,479.75	20.18	554,950.00	1.5
14,650.0000	cxw	CORECIVIC INC	24.84	363,930.91	31.42	460,303.00	1.3
5,018.0000	cfr	CULLEN/FROST BANKERS INC	93.87	471,032.63	88.97	446,451.46	1.2
9,100.0000	dct	DCT INDUSTRIAL TRUST INC	49.51	450,551.92	48.12	437,892.00	1.2
4,466.0000	dlr	DIGITAL REALTY TRUST INC	108.09	482,746.91	106.39	475,137.74	1.3
18,600.0000	ggp	GGP INC	25.44	473,217.48	23.18	431,148.00	1.2
11,950.0000	lpt	LIBERTY PROPERTY TRUST	38.82	463,922.90	38.55	460,672.50	1.3
12,287.0000	lpla	LPL FINANCIAL HOLDINGS INC	40.62	499,139.72	39.83	489,391.21	1.3
35,800.0000	mpw	MEDICAL PROPERTIES TRUST INC	12.30	440,390.12	12.89	461,462.00	1.3
6,490.0000	pri	PRIMERICA INC	50.81	329,746.52	82.20	533,478.00	1.5
8,050.0000	pfg	PRINCIPAL FINANCIAL GROUP INC	47.14	379,477.81	63.11	508,035.50	1.4
12,500.0000	pgr	PROGRESSIVE CORP	38.03	475,357.50	39.18	489,750.00	1.3
6,650.0000	reg	REGENCY CENTERS CORP	71.14	473,108.93	66.39	441,493.50	1.2
				7,548,762.83		8,077,463.85	22.0

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INFORMATION TECHNOLOGY							
12,423.0000	amat	APPLIED MATERIALS INC	22.65	281,434.37	38.90	483,254.70	1.3
4,380.0000	fisv	FISERV INC	108.08	473,407.48	115.31	505,057.80	1.4
12,550.0000	ftnt	FORTINET INC	37.82	474,629.71	38.35	481,292.50	1.3
5,400.0000	klac	KLA-TENCOR CORP	87.06	470,109.42	95.07	513,378.00	1.4
4,490.0000	lrcx	LAM RESEARCH CORP	96.72	434,279.98	128.36	576,336.40	1.6
9,900.0000	ldos	LEIDOS HOLDINGS INC	43.72	432,786.42	51.14	506,286.00	1.4
11,368.0000	ntap	NETAPP INC	41.81	475,292.67	41.85	475,750.80	1.3
3,900.0000	snx	SYNNEX CORP	119.09	464,440.47	111.94	436,566.00	1.2
7,680.0000	vntv	VANTIV INC CL A	50.90	390,946.56	64.12	492,441.60	1.3
5,780.0000	vrsn	VERISIGN INC.	77.60	448,544.76	87.11	503,495.80	1.4
5,841.0000	wdc	WESTERN DIGITAL	52.05	304,019.38	82.53	482,057.73	1.3
4,150.0000	wex	WEX INC	105.54	437,976.89	103.50	429,525.00	1.2
				5,087,868.11		5,885,442.33	16.0
TELECOMMUNICATION SERVICES							
13,100.0000	zayo	ZAYO GROUP HOLDINGS INC	33.38	437,276.69	32.90	430,990.00	1.2
UTILITIES							
18,700.0000	cnp	CENTERPOINT ENERGY INC	23.09	431,814.79	27.57	515,559.00	1.4
4,740.0000	dte	DTE ENERGY COMPANY	97.34	461,382.12	102.11	484,001.40	1.3
6,320.0000	etr	ENTERGY CORP	76.16	481,306.55	75.96	480,067.20	1.3
7,300.0000	eqt	EQT CORPORATION	64.61	471,640.59	61.10	446,030.00	1.2
15,281.0000	fe	FIRSTENERGY CORP	31.79	485,833.42	31.82	486,241.42	1.3
7,060.0000	ogs	ONE GAS INC.	48.75	344,176.41	67.60	477,256.00	1.3
				2,676,153.88		2,889,155.02	7.9
				33,233,700.04		36,087,108.77	98.3
CASH AND EQUIVALENTS							
	divacc	Dividend Accrual Account		56,687.69		56,687.69	0.2
	mmf	Money Market Fund		552,138.23		552,138.23	1.5
	mmi	Money Market Interest Accrual		298.75		298.75	0.0
				609,124.67		609,124.67	1.7
TOTAL PORTFOLIO				33,842,824.71		36,696,233.44	100.0

361 Capital LLC
TRANSACTION SUMMARY
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
From 03-01-17 To 03-31-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
wd	Dividend Accrual Account	03-01-17	03-01-17			caus	mmf	3,864.50	
wd	Dividend Accrual Account	03-01-17	03-01-17			caus	mmf	2,916.00	
wd	Dividend Accrual Account	03-01-17	03-01-17			caus	mmf	219.00	
wd	Dividend Accrual Account	03-01-17	03-01-17			caus	mmf	3,391.50	
wd	Money Market Interest Accrual	03-01-17	03-01-17			caus	mmf	382.64	
in	Money Market Fund	03-01-17	03-01-17			caus	mmf	-0.19	
dv	HUNTINGTON INGALLS INDUSTRIES INC	03-01-17	03-10-17			caus	divacc	1,464.00	
dv	LEAR CORP	03-01-17	03-23-17			caus	divacc	1,610.00	
sl	CHICAGO BRIDGE & IRON COMPANY NV	03-02-17	03-07-17	14,340.0000	f	caus	mmf	471,883.26	1
by	CULLEN/FROST BANKERS INC	03-02-17	03-07-17	5,018.0000		caus	mmf	471,032.63	1
by	DIGITAL REALTY TRUST INC	03-02-17	03-07-17	4,466.0000		caus	mmf	482,746.91	1
by	FIRSTENERGY CORP	03-02-17	03-07-17	15,281.0000		caus	mmf	485,833.42	2
by	OWENS CORNING	03-02-17	03-07-17	8,022.0000		caus	mmf	481,015.16	2
sl	PINNACLE WEST CAPITAL CORP	03-02-17	03-07-17	5,900.0000	f	caus	mmf	489,468.08	1
sl	SYNOVUS FINANCIAL CORP	03-02-17	03-07-17	11,200.0000	f	caus	mmf	480,829.03	1
sl	UDR INC	03-02-17	03-07-17	12,900.0000	f	caus	mmf	469,531.70	1
dv	PRINCIPAL FINANCIAL GROUP INC	03-02-17	03-31-17			caus	divacc	3,622.50	
dv	LAM RESEARCH CORP	03-06-17	03-29-17			caus	divacc	2,020.50	
wd	Dividend Accrual Account	03-07-17	03-07-17			caus	mmf	1,096.20	
sl	ARCH CAPITAL GROUP LTD	03-08-17	03-13-17	1,048.0000	f	caus	mmf	98,689.26	1
sl	DICKS SPORTING GOODS INC	03-08-17	03-13-17	7,300.0000	f	caus	mmf	358,955.80	1
by	DYCOM INDUSTRIES INC	03-08-17	03-13-17	4,930.0000		caus	mmf	470,894.87	1
by	FOOT LOCKER INC	03-08-17	03-13-17	6,177.0000		caus	mmf	477,320.89	3
sl	SPIRIT AEROSYSTEMS HLDGS INC CL A	03-08-17	03-13-17	8,520.0000	f	caus	mmf	518,114.61	1

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Leading Edge Investment Advisors, LLC
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From 03-01-17 To 03-31-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
dv	DICKS SPORTING GOODS INC	03-08-17	03-31-17			caus	divacc	1,241.00	
dv	LPL FINANCIAL HOLDINGS INC	03-08-17	03-24-17			caus	divacc	3,071.75	
dv	OWENS CORNING	03-08-17	04-03-17			caus	divacc	1,604.40	
dv	PUBLIC SERVICE ENTERPRISE GROUP INC	03-08-17	03-31-17			caus	divacc	4,558.00	
wd	Dividend Accrual Account	03-10-17	03-10-17			caus	mmf	5,002.25	
wd	Dividend Accrual Account	03-10-17	03-10-17			caus	mmf	2,965.20	
wd	Dividend Accrual Account	03-10-17	03-10-17			caus	mmf	1,845.00	
wd	Dividend Accrual Account	03-10-17	03-10-17			caus	mmf	1,464.00	
sl	APPLIED MATERIALS INC	03-13-17	03-16-17	2,857.0000	f	caus	mmf	109,690.68	1
sl	GULFPORT ENGY	03-13-17	03-16-17	18,400.0000	f	caus	mmf	311,751.76	1
by	RICE ENERGY INC	03-13-17	03-16-17	22,004.0000		caus	mmf	452,846.72	1
dv	ALBEMARLE CORP	03-13-17	04-03-17			caus	divacc	1,587.20	
dv	DIGITAL REALTY TRUST INC	03-13-17	03-31-17			caus	divacc	4,153.38	
dv	LEIDOS HOLDINGS INC	03-13-17	03-30-17			caus	divacc	3,168.00	
dv	RANGE RESOURCES CORP	03-13-17	03-31-17			caus	divacc	220.00	
dv	SERVICE CORP INTERNATIONAL	03-13-17	03-31-17			caus	divacc	1,983.93	
by	ALASKA AIR GROUP INC	03-14-17	03-17-17	4,914.0000		caus	mmf	465,575.46	3
sl	SPIRIT AIRLINES INC	03-14-17	03-17-17	9,020.0000	f	caus	mmf	450,352.46	1
dv	MEDICAL PROPERTIES TRUST INC	03-14-17	04-13-17			caus	divacc	8,592.00	
wd	Dividend Accrual Account	03-15-17	03-15-17			caus	mmf	1,528.00	
wd	Dividend Accrual Account	03-15-17	03-15-17			caus	mmf	2,529.60	
wd	Dividend Accrual Account	03-15-17	03-15-17			caus	mmf	2,244.00	
wd	Dividend Accrual Account	03-15-17	03-15-17			caus	mmf	2,439.50	
wd	Dividend Accrual Account	03-15-17	03-15-17			caus	mmf	3,438.00	
dv	BIG LOTS INC	03-15-17	03-31-17			caus	divacc	2,135.00	
dv	ENERSYS INC	03-15-17	03-31-17			caus	divacc	1,027.25	
wd	Dividend Accrual Account	03-16-17	03-16-17			caus	mmf	3,960.00	
dv	DTE ENERGY COMPANY	03-16-17	04-15-17			caus	divacc	3,910.50	
wd	Dividend Accrual Account	03-17-17	03-17-17			caus	mmf	1,233.10	

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dv	BEST BUY CO INC	03-20-17	04-12-17			caus	divacc	3,376.20	
dv	HILL-ROM HOLDINGS INC	03-22-17	03-31-17			caus	divacc	1,364.40	
wd	Dividend Accrual Account	03-23-17	03-23-17			caus	mmf	1,610.00	
wd	Dividend Accrual Account	03-24-17	03-24-17			caus	mmf	3,071.75	
dv	THOR INDUSTRIES INC	03-28-17	04-13-17			caus	divacc	1,758.90	
wd	Dividend Accrual Account	03-29-17	03-29-17			caus	mmf	2,020.50	
dv	CHIMERA INVESTMENT CORP	03-29-17	04-28-17			caus	divacc	13,750.00	
dv	DCT INDUSTRIAL TRUST INC	03-29-17	04-12-17			caus	divacc	2,821.00	
dv	INGREDION INC	03-29-17	04-25-17			caus	divacc	1,860.00	
dv	LENNOX INTERNATIONAL INC	03-29-17	04-17-17			caus	divacc	1,234.10	
dv	LIBERTY PROPERTY TRUST	03-29-17	04-15-17			caus	divacc	4,780.00	
dv	WESTERN DIGITAL	03-29-17	04-17-17			caus	divacc	3,575.00	
wd	Dividend Accrual Account	03-30-17	03-30-17			caus	mmf	3,168.00	
sl	INTERPUBLIC GROUP OF COMPANIES INC	03-30-17	04-04-17	19,100.0000	f	caus	mmf	468,931.06	1
by	MEREDITH CORP	03-30-17	04-04-17	7,427.0000		caus	mmf	480,365.74	6
sl	WESTERN DIGITAL	03-30-17	04-04-17	1,309.0000	f	caus	mmf	106,726.85	2
dv	CHOICE HOTELS INTERNATIONAL INC	03-30-17	04-18-17			caus	divacc	1,685.39	
dv	CORECIVIC INC	03-30-17	04-17-17			caus	divacc	6,153.00	
wd	Dividend Accrual Account	03-31-17	03-31-17			caus	mmf	3,622.50	
wd	Dividend Accrual Account	03-31-17	03-31-17			caus	mmf	1,241.00	
wd	Dividend Accrual Account	03-31-17	03-31-17			caus	mmf	4,558.00	
wd	Dividend Accrual Account	03-31-17	03-31-17			caus	mmf	4,153.38	
wd	Dividend Accrual Account	03-31-17	03-31-17			caus	mmf	220.00	
wd	Dividend Accrual Account	03-31-17	03-31-17			caus	mmf	1,983.93	
wd	Dividend Accrual Account	03-31-17	03-31-17			caus	mmf	2,135.00	
wd	Dividend Accrual Account	03-31-17	03-31-17			caus	mmf	1,027.25	
wd	Dividend Accrual Account	03-31-17	03-31-17			caus	mmf	1,364.40	
by	ENTERGY CORP	03-31-17	04-05-17	6,320.0000		caus	mmf	481,306.55	3

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sl	PUBLIC SERVICE ENTERPRISE GROUP INC	03-31-17	04-05-17	10,600.0000	f	caus	mmf	467,366.06	4
in	Money Market Fund	03-31-17	04-03-17			caus	mmi	298.75	

361 Capital LLC
TWR FOR SELECTED PERIODS
ANNUALIZED
NET OF FEES

Leading Edge Investment Advisors, LLC
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	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Latest 3 Year	Latest 5 Year	Inception To Date
Account	0.82	4.49	4.49	9.95	2.74	-	9.65
S&P MidCap 400	-0.39	3.94	3.94	20.92	9.36	13.32	12.84

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TWR FOR SELECTED PERIODS
ANNUALIZED
GROSS OF FEES
Leading Edge Investment Advisors, LLC
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	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Latest 3 Year	Latest 5 Year	Inception To Date
Account	0.82	4.58	4.58	10.32	3.09	-	9.99
S&P MidCap 400	-0.39	3.94	3.94	20.92	9.36	13.32	12.84

BRC Investment Management LLC
COMMISSION PURPOSE
Leading Edge Investment Advisors, LLC
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	Commission Amount	Avg. Commission Per Share	Percent of Total Commission
<u>Execution</u>			
Credit Suisse AES	14.29	0.015	0.5%
Cantor Fitzgerald	0.00	0.015	0.0%
Goldman Sachs	1,299.99	0.015	42.3%
Jones Trading	1,762.97	0.015	57.3%
Merrill Lynch	0.00	0.015	0.0%
TOTAL	3,077.25	0.015	100.0%