

361 Capital LLC
PORTFOLIO APPRAISAL
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
May 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	32.48	324,800.00	0.9
25,125.0000	res	RPC INC	18.99	477,123.76	18.79	472,098.75	1.3
58,133.0000	wll	WHITING PETROLEUM	7.93	461,081.89	7.06	410,418.98	1.1
				1,393,413.65		1,207,317.73	3.3
MATERIALS							
4,960.0000	alb	ALBEMARLE CORP	92.93	460,937.26	113.60	563,456.00	1.5
18,619.0000	lpx	LOUISIANA-PACIFIC CORP	19.87	369,980.01	22.28	414,831.32	1.1
13,448.0000	stld	STEEL DYNAMICS INC	36.17	486,420.88	33.99	457,097.52	1.2
				1,317,338.15		1,435,384.84	3.9
INDUSTRIALS							
7,569.0000	agco	AGCO CORP	63.74	482,441.05	64.03	484,643.07	1.3
12,990.0000	armk	ARAMARK	37.17	482,777.25	37.26	484,007.40	1.3
5,950.0000	avy	AVERY DENNISON CORP	74.29	442,019.55	84.26	501,347.00	1.4
3,872.0000	cpa	COPA HOLDINGS SA	87.80	339,955.40	113.04	437,690.88	1.2
17,680.0000	cpvt	COPART INC.	23.31	412,058.92	31.19	551,439.20	1.5
5,870.0000	ens	ENERSYS INC	79.51	466,744.25	74.06	434,732.20	1.2
22,628.0000	jblu	JETBLUE AIRWAYS	22.15	501,180.78	22.42	507,319.76	1.4
4,060.0000	ndsn	NORDSON CORP	86.34	350,543.65	115.88	470,472.80	1.3
3,038.0000	ph	PARKER HANNIFIN	159.89	485,734.88	157.47	478,393.86	1.3
7,532.0000	pnr	PENTAIR PLC	64.82	488,212.19	66.22	498,769.04	1.3
3,571.0000	swk	STANLEY WKS	136.26	486,583.75	137.64	491,512.44	1.3
3,630.0000	uri	UNITED RENTALS INC	92.12	334,392.70	108.73	394,689.90	1.1
				5,272,644.37		5,735,017.55	15.5
CONSUMER DISCRETIONARY							
9,930.0000	bby	BEST BUY CO INC	45.73	454,054.22	59.39	589,742.70	1.6
8,540.0000	big	BIG LOTS INC	54.11	462,073.78	48.83	417,008.20	1.1
5,700.0000	burl	BURLINGTON STORES INC	79.86	455,224.23	97.85	557,745.00	1.5
5,233.0000	gpc	GENUINE PARTS	93.53	489,448.77	92.62	484,680.46	1.3
3,220.0000	lea	LEAR CORP	143.49	462,033.94	149.04	479,908.80	1.3
7,427.0000	mdp	MEREDITH CORP	64.68	480,365.74	54.10	401,800.70	1.1
15,261.0000	sci	SERVICE CORP INTERNATIONAL	31.18	475,789.15	31.88	486,520.68	1.3
5,330.0000	tho	THOR INDUSTRIES INC	83.41	444,589.69	90.53	482,524.90	1.3
1,820.0000	ulta	ULTA BEAUTY INC	183.67	334,278.85	304.84	554,808.80	1.5
3,980.0000	wynn	WYNN RESORTS LTD	120.04	477,765.57	128.70	512,226.00	1.4
				4,535,623.94		4,966,966.24	13.4
CONSUMER STAPLES							
9,624.0000	chd	CHURCH & DWIGHT INC	50.72	488,108.11	51.66	497,175.84	1.3
4,390.0000	hsy	HERSHEY FOODS	108.73	477,306.26	115.27	506,035.30	1.4
8,650.0000	pf	PINNACLE FOODS INC	54.35	470,106.74	62.31	538,981.50	1.5
20,060.0000	sfm	SPROUTS FARMERS MARKET INC	23.99	481,167.18	23.96	480,637.60	1.3
				1,916,688.29		2,022,830.24	5.5

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HEALTH CARE							
14,115.0000	ctlt	CATALENT INC	26.38	372,352.29	35.53	501,505.95	1.4
7,580.0000	hrc	HILL-ROM HOLDINGS INC	64.10	485,864.36	77.36	586,388.80	1.6
7,717.0000	pki	PERKINELMER INC	62.78	484,434.68	63.06	486,634.02	1.3
5,000.0000	dgx	QUEST DIAGNOSTICS INC	95.39	476,971.00	108.77	543,850.00	1.5
7,273.0000	veev	VEEVA SYSTEMS INC	46.82	340,548.05	63.54	462,126.42	1.2
2,866.0000	wat	WATERS CORPORATION	169.84	486,755.42	179.62	514,790.92	1.4
2,810.0000	wcg	WELLCARE HEALTH PLANS INC	173.16	486,582.41	171.80	482,758.00	1.3
				3,133,508.20		3,578,054.11	9.7
FINANCIALS							
5,180.0000	afg	AMERICAN FINANCIAL GROUP INC	92.33	478,246.09	99.85	517,223.00	1.4
12,428.0000	ago	ASSURED GUARANTY LTD	39.12	486,211.94	39.06	485,437.68	1.3
13,674.0000	cfg	CITIZENS FINANCIAL GROUP	35.12	480,217.21	34.10	466,283.40	1.3
14,650.0000	cxw	CORECIVIC INC	24.84	363,930.91	28.75	421,187.50	1.1
5,018.0000	cfr	CULLEN/FROST BANKERS INC	93.87	471,032.63	91.66	459,949.88	1.2
9,100.0000	dct	DCT INDUSTRIAL TRUST INC	49.51	450,551.92	52.71	479,661.00	1.3
12,633.0000	dei	DOUGLAS EMMETT INC	38.40	485,089.52	37.96	479,548.68	1.3
11,338.0000	faf	FIRST AMERN FINL CORP	42.68	483,877.50	43.52	493,429.76	1.3
17,309.0000	fr	FIRST INDUSTRIAL RLTY COM	28.14	487,128.92	28.88	499,883.92	1.4
13,897.0000	glpi	GAMIING AND LEISURE PROPERTIES	35.18	488,853.38	36.71	510,158.87	1.4
10,530.0000	laz	LAZARD LTD	45.60	480,136.41	44.50	468,585.00	1.3
11,950.0000	lpt	LIBERTY PROPERTY TRUST	38.82	463,922.90	41.09	491,025.50	1.3
12,287.0000	lpla	LPL FINANCIAL HOLDINGS INC	40.62	499,139.72	38.93	478,332.91	1.3
10,626.0000	pch	POTLATCH CORP	45.57	484,183.37	45.75	486,139.50	1.3
8,050.0000	pfg	PRINCIPAL FINANCIAL GROUP INC	47.14	379,477.81	62.91	506,425.50	1.4
6,320.0000	rjf	RAYMOND JAMES FINANCIAL INC	76.03	480,507.70	72.27	456,746.40	1.2
11,477.0000	snv	SYNOVUS FINANCIAL CORP	42.86	491,853.73	40.88	469,179.76	1.3
				7,954,361.65		8,169,198.26	22.1
INFORMATION TECHNOLOGY							
3,928.0000	dst	DST SYSTEMS INC.	121.85	478,624.67	120.82	474,580.96	1.3
4,380.0000	fisv	FISERV INC	108.08	473,407.48	125.28	548,726.40	1.5
12,550.0000	ftnt	FORTINET INC	37.82	474,629.71	39.34	493,717.00	1.3
5,400.0000	klac	KLA-TENCOR CORP	87.06	470,109.42	104.00	561,600.00	1.5
3,328.0000	lrcx	LAM RESEARCH CORP	96.72	321,889.48	155.17	516,405.76	1.4
9,900.0000	ldos	LEIDOS HOLDINGS INC	43.72	432,786.42	55.56	550,044.00	1.5

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6,531.0000	mchp	MICROCHIP TECHNOLOGY INC	74.25	484,921.19	83.30	544,032.30	1.5
3,900.0000	snx	SYNNEX CORP	119.09	464,440.47	111.26	433,914.00	1.2
7,680.0000	vntv	VANTIV INC CL A	50.90	390,946.56	62.72	481,689.60	1.3
5,780.0000	vrsn	VERISIGN INC.	77.60	448,544.76	90.16	521,124.80	1.4
29,447.0000	vsh	VISHAY INTERTECHNOLOGY INC	16.59	488,525.74	16.35	481,458.45	1.3
5,841.0000	wdc	WESTERN DIGITAL CORP	52.05	304,019.38	90.06	526,040.46	1.4
				5,232,845.28		6,133,333.73	16.6
TELECOMMUNICATION SERVICES							
13,100.0000	zayo	ZAYO GROUP HOLDINGS INC	33.38	437,276.69	32.16	421,296.00	1.1
UTILITIES							
18,700.0000	cnp	CENTERPOINT ENERGY INC	23.09	431,814.79	28.61	535,007.00	1.4
4,740.0000	dte	DTE ENERGY COMPANY	97.34	461,382.12	109.52	519,124.80	1.4
6,320.0000	etr	ENTERGY CORP	76.16	481,306.55	79.06	499,659.20	1.4
7,300.0000	eqt	EQT CORPORATION	64.61	471,640.59	55.27	403,471.00	1.1
15,281.0000	fe	FIRSTENERGY CORP	31.79	485,833.42	29.24	446,816.44	1.2
7,060.0000	ogs	ONE GAS INC.	48.75	344,176.41	70.65	498,789.00	1.3
				2,676,153.88		2,902,867.44	7.8
				33,869,854.10		36,572,266.14	98.9
CASH AND EQUIVALENTS							
	divacc	Dividend Accrual Account		42,412.01		42,412.01	0.1
	mmf	Money Market Fund		370,637.25		370,637.25	1.0
	mmi	Money Market Interest Accrual		361.25		361.25	0.0
				413,410.51		413,410.51	1.1
TOTAL PORTFOLIO				34,283,264.61		36,985,676.65	100.0

361 Capital LLC
TWR FOR SELECTED PERIODS
ANNUALIZED
NET OF FEES

Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
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May 31, 2017

	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Latest 3 Year	Latest 5 Year	Inception To Date
Account	-0.01	0.71	5.23	9.17	3.04	-	9.42
S&P MidCap 400	-0.49	0.35	4.30	17.16	9.42	14.98	12.38

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TWR FOR SELECTED PERIODS
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Leading Edge Investment Advisors, LLC
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May 31, 2017

	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Latest 3 Year	Latest 5 Year	Inception To Date
Account	-0.01	0.79	5.40	9.53	3.39	-	9.77
S&P MidCap 400	-0.49	0.35	4.30	17.16	9.42	14.98	12.38

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TRANSACTION SUMMARY
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
From 05-01-17 To 05-31-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
dv	CITIZENS FINANCIAL GROUP	05-01-17	05-17-17			caus	divacc	1,914.36	
wd	Money Market Interest Accrual	05-01-17	05-01-17			caus	mmf	362.30	
sl	CHIMERA INVESTMENT CORP	05-02-17	05-05-17	27,500.0000	f	caus	mmf	538,135.76	1
sl	DIGITAL REALTY TRUST INC	05-02-17	05-05-17	4,466.0000	f	caus	mmf	504,866.27	1
by	FIRST AMERN FINL CORP	05-02-17	05-05-17	11,338.0000		caus	mmf	483,877.50	3
by	GAMIING AND LEISURE PROPERTIES	05-02-17	05-05-17	13,897.0000		caus	mmf	488,853.38	1
sl	GGP INC	05-03-17	05-08-17	5,580.0000	f	caus	mmf	128,052.06	1
sl	GGP INC	05-03-17	05-08-17	1,883.0000	f	caus	mmf	42,482.93	1
sl	GGP INC	05-03-17	05-08-17	3,766.0000	f	caus	mmf	85,946.53	1
sl	GGP INC	05-03-17	05-08-17	1,506.0000	f	caus	mmf	34,376.71	1
sl	GGP INC	05-03-17	05-08-17	2,852.0000	f	caus	mmf	65,097.75	1
sl	GGP INC	05-03-17	05-08-17	3,013.0000	f	caus	mmf	68,045.90	1
by	POTLATCH CORP	05-03-17	05-08-17	3,187.0000		caus	mmf	146,429.91	1
by	POTLATCH CORP	05-03-17	05-08-17	753.0000		caus	mmf	34,463.53	2
by	POTLATCH CORP	05-03-17	05-08-17	1,883.0000		caus	mmf	85,430.02	3
by	POTLATCH CORP	05-03-17	05-08-17	753.0000		caus	mmf	34,351.56	4
by	POTLATCH CORP	05-03-17	05-08-17	2,165.0000		caus	mmf	98,105.03	5
by	POTLATCH CORP	05-03-17	05-08-17	1,885.0000		caus	mmf	85,403.32	6
dv	FIRSTENERGY CORP	05-03-17	06-01-17			caus	divacc	5,501.16	
by	AGCO CORP	05-04-17	05-09-17	6,027.0000		caus	mmf	384,005.48	3
by	AGCO CORP	05-04-17	05-09-17	1,542.0000		caus	mmf	98,435.57	4
sl	HUNTINGTON INGALLS INDUSTRIES INC	05-04-17	05-09-17	2,440.0000	f	caus	mmf	457,996.07	3
sl	RICE ENERGY INC	05-04-17	05-09-17	11,299.0000	f	caus	mmf	231,696.75	1
sl	RICE ENERGY INC	05-04-17	05-09-17	10,705.0000	f	caus	mmf	220,057.87	1
by	WHITING PETROLEUM	05-04-17	05-09-17	58,133.0000		caus	mmf	461,081.89	3
dv	LAZARD LTD	05-04-17	05-19-17			caus	divacc	4,317.30	
sl	PROGRESSIVE CORP	05-05-17	05-10-17	12,500.0000	f	caus	mmf	507,360.18	4
by	RAYMOND JAMES FINANCIAL INC	05-05-17	05-10-17	6,320.0000		caus	mmf	480,507.70	2

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Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sl	CHOICE HOTELS INTERNATIONAL INC	05-08-17	05-11-17	7,839.0000	f	caus	mmf	483,082.72	1
by	WYNN RESORTS LTD	05-08-17	05-11-17	3,980.0000		caus	mmf	477,765.57	1
by	DOUGLAS EMMETT INC	05-09-17	05-12-17	12,633.0000		caus	mmf	485,089.52	2
sl	MEDICAL PROPERTIES TRUST INC	05-09-17	05-12-17	35,800.0000	f	caus	mmf	463,134.49	1
dv	ENTERGY CORP	05-09-17	06-01-17			caus	divacc	5,498.40	
dv	WYNN RESORTS LTD	05-09-17	05-23-17			caus	divacc	1,990.00	
by	CHURCH & DWIGHT INC	05-10-17	05-15-17	9,624.0000		caus	mmf	488,108.11	1
sl	POST HOLDINGS INC	05-10-17	05-15-17	5,130.0000	f	caus	mmf	414,265.65	1
dv	EQT CORPORATION	05-10-17	06-01-17			caus	divacc	219.00	
by	ASSURED GUARANTY LTD	05-11-17	05-16-17	12,428.0000		caus	mmf	486,211.94	5
by	ARAMARK	05-11-17	05-16-17	12,990.0000		caus	mmf	482,777.25	2
sl	COPA HOLDINGS SA	05-11-17	05-16-17	1,088.0000	f	caus	mmf	130,877.45	2
sl	PRIMERICA INC	05-11-17	05-16-17	6,490.0000	f	caus	mmf	502,784.26	2
sl	SCRIPPS NETWORKS INTERACTIVE INC.	05-11-17	05-16-17	6,150.0000	f	caus	mmf	423,619.98	2
dv	AMERICAN FINANCIAL GROUP INC	05-11-17	05-25-17			caus	divacc	7,770.00	
dv	AGCO CORP	05-11-17	06-15-17			caus	divacc	1,059.66	
dv	KLA-TENCOR CORP	05-11-17	06-01-17			caus	divacc	2,916.00	
dv	LPL FINANCIAL HOLDINGS INC	05-11-17	05-25-17			caus	divacc	3,071.75	
dv	ONE GAS INC.	05-11-17	06-01-17			caus	divacc	2,965.20	
sl	PRESTIGE BRANDS HOLDINGS INC	05-12-17	05-17-17	8,320.0000	f	caus	mmf	436,845.39	1
by	PERKINELMER INC	05-12-17	05-17-17	7,717.0000		caus	mmf	484,434.68	3
dv	CHURCH & DWIGHT INC	05-12-17	06-01-17			caus	divacc	1,828.56	
dv	CENTERPOINT ENERGY INC	05-12-17	06-09-17			caus	divacc	5,002.25	
by	FIRST INDUSTRIAL RLTY COM	05-15-17	05-18-17	17,309.0000		caus	mmf	487,128.92	1
sl	REGENCY CENTERS CORP	05-15-17	05-18-17	6,650.0000	f	caus	mmf	405,422.36	1

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dv	ASSURED GUARANTY LTD	05-15-17	05-31-17			caus	divacc	1,770.99	
dv	ARAMARK	05-15-17	06-06-17			caus	divacc	1,337.97	
wd	Dividend Accrual Account	05-17-17	05-17-17			caus	mmf	1,914.36	
wd	Dividend Accrual Account	05-19-17	05-19-17			caus	mmf	4,317.30	
dv	MICROCHIP TECHNOLOGY INC	05-19-17	06-06-17			caus	divacc	2,360.96	
ac	LAZARD LTD	05-19-17	05-19-17	10,530.0000	a	caus	mmf	1,295.19	5
wd	Dividend Accrual Account	05-23-17	05-23-17			caus	mmf	1,990.00	
sl	CATALENT INC	05-23-17	05-26-17	3,285.0000	f	caus	mmf	112,377.06	1
sl	INGREDION INC	05-23-17	05-26-17	3,720.0000	f	caus	mmf	428,057.01	1
by	SPROUTS FARMERS MARKET INC	05-23-17	05-26-17	20,060.0000		caus	mmf	481,167.18	1
dv	HERSHEY FOODS	05-23-17	06-15-17			caus	divacc	2,713.02	
sl	DYCOM INDUSTRIES INC	05-24-17	05-30-17	4,930.0000	f	caus	mmf	451,803.93	1
dv	DST SYSTEMS INC.	05-24-17	06-09-17			caus	divacc	1,414.08	
by	PARKER HANNIFIN	05-24-17	05-30-17	3,038.0000		caus	mmf	485,734.88	1
wd	Dividend Accrual Account	05-25-17	05-25-17			caus	mmf	7,770.00	
wd	Dividend Accrual Account	05-25-17	05-25-17			caus	mmf	3,071.75	
dv	NORDSON CORP	05-25-17	06-13-17			caus	divacc	1,096.20	
dv	CULLEN/FROST BANKERS INC	05-26-17	06-15-17			caus	divacc	2,860.26	
dv	COPA HOLDINGS SA	05-26-17	06-15-17			caus	divacc	1,777.25	
dv	MEREDITH CORP	05-26-17	06-15-17			caus	divacc	3,862.04	
sl	LIFEPOINT HEALTH INC	05-30-17	06-02-17	7,840.0000	f	caus	mmf	490,814.07	2
sl	NETAPP INC	05-30-17	06-02-17	11,368.0000	f	caus	mmf	461,227.21	1
by	RPC INC	05-30-17	06-02-17	25,125.0000		caus	mmf	477,123.76	2
sl	RANGE RESOURCES CORP	05-30-17	06-02-17	11,000.0000	f	caus	mmf	260,650.30	1
sl	VEEVA SYSTEMS INC	05-30-17	06-02-17	2,637.0000	f	caus	mmf	174,617.01	1
by	VISHAY INTERTECHNOLOGY INC	05-30-17	06-02-17	29,447.0000		caus	mmf	488,525.74	2
by	WELLCARE HEALTH PLANS INC	05-30-17	06-02-17	2,810.0000		caus	mmf	486,582.41	2
wd	Dividend Accrual Account	05-31-17	05-31-17			caus	mmf	1,770.99	
in	Money Market Fund	05-31-17	06-01-17			caus	mmi	361.25	

BRC Investment Management LLC
COMMISSION PURPOSE
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	Commission Amount	Avg. Commission Per Share	Percent of Total Commission
<u>Execution</u>			
Credit Suisse AES	41.60	0.015	0.6%
Cantor Fitzgerald	0.00	0.015	0.0%
Goldman Sachs	4,050.38	0.015	56.6%
JP MORGAN CHASE	1,103.38	0.015	15.4%
Jones Trading	1,730.02	0.015	24.2%
Merrill Lynch	227.07	0.015	3.2%
TOTAL	7,152.45	0.015	100.0%