

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
June 30, 2017

	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Latest 3 Year	Latest 5 Year	Inception To Date
Account	0.66	1.46	6.10	10.89	2.38	-	9.75
S&P MidCap 400	1.62	1.97	5.99	18.57	8.53	14.92	12.55

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
June 30, 2017

	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Latest 3 Year	Latest 5 Year	Inception To Date
Account	0.66	1.38	5.93	10.52	2.04	-	9.40
S&P MidCap 400	1.62	1.97	5.99	18.57	8.53	14.92	12.55

361 Capital LLC
TRANSACTION SUMMARY
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
From 06-01-17 To 06-30-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
wd	Dividend Accrual Account	06-01-17	06-01-17			caus	mmf	5,501.16	
wd	Dividend Accrual Account	06-01-17	06-01-17			caus	mmf	5,498.40	
wd	Dividend Accrual Account	06-01-17	06-01-17			caus	mmf	219.00	
wd	Dividend Accrual Account	06-01-17	06-01-17			caus	mmf	2,916.00	
wd	Dividend Accrual Account	06-01-17	06-01-17			caus	mmf	2,965.20	
wd	Dividend Accrual Account	06-01-17	06-01-17			caus	mmf	1,828.56	
sl	BEST BUY CO INC	06-01-17	06-06-17	1,783.0000	f	caus	mmf	105,780.94	2
by	CUMMINS INC	06-01-17	06-06-17	621.0000		caus	mmf	98,646.60	1
by	CUMMINS INC	06-01-17	06-06-17	2,449.0000		caus	mmf	389,761.29	2
sl	ENERSYS INC	06-01-17	06-06-17	4,294.0000	f	caus	mmf	320,587.33	1
sl	ENERSYS INC	06-01-17	06-06-17	1,576.0000	f	caus	mmf	118,160.86	1
dv	PRINCIPAL FINANCIAL GROUP INC	06-01-17	06-30-17			caus	divacc	3,703.00	
wd	Money Market Interest Accrual	06-01-17	06-01-17			caus	mmf	361.25	
in	Money Market Fund	06-01-17	06-01-17			caus	mmf	-0.06	
dv	PINNACLE FOODS INC	06-02-17	07-07-17			caus	divacc	2,465.25	
dv	AVERY DENNISON CORP	06-05-17	06-21-17			caus	divacc	2,677.50	
dv	LAM RESEARCH CORP	06-05-17	06-28-17			caus	divacc	1,497.60	
dv	POTLATCH CORP	06-05-17	06-30-17			caus	divacc	3,984.75	
dv	STANLEY WKS	06-05-17	06-20-17			caus	divacc	2,071.18	
wd	Dividend Accrual Account	06-06-17	06-06-17			caus	mmf	1,337.97	
wd	Dividend Accrual Account	06-06-17	06-06-17			caus	mmf	2,360.96	
dv	FIRST AMERN FINL CORP	06-06-17	06-15-17			caus	divacc	3,854.92	
dv	BIG LOTS INC	06-07-17	06-23-17			caus	divacc	2,135.00	
dv	GENUINE PARTS	06-07-17	07-03-17			caus	divacc	3,532.28	
dv	LEAR CORP	06-07-17	06-28-17			caus	divacc	1,610.00	
wd	Dividend Accrual Account	06-09-17	06-09-17			caus	mmf	5,002.25	
wd	Dividend Accrual Account	06-09-17	06-09-17			caus	mmf	1,414.08	
by	CONSOLIDATED EDISON INC	06-09-17	06-14-17	5,908.0000		caus	mmf	490,268.29	2
sl	ENTERGY CORP	06-09-17	06-14-17	6,320.0000	f	caus	mmf	500,342.23	3
sl	HILL-ROM HOLDINGS INC	06-09-17	06-14-17	1,422.0000	f	caus	mmf	113,427.76	2
wd	Dividend Accrual Account	06-13-17	06-13-17			caus	mmf	1,096.20	
dv	ALBEMARLE CORP	06-13-17	07-03-17			caus	divacc	1,587.20	

361 Capital LLC
TRANSACTION SUMMARY
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
From 06-01-17 To 06-30-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
dv	BEST BUY CO INC	06-13-17	07-06-17			caus	divacc	2,769.98	
dv	LEIDOS HOLDINGS INC	06-13-17	06-30-17			caus	divacc	3,168.00	
dv	SERVICE CORP INTERNATIONAL	06-13-17	06-30-17			caus	divacc	2,289.15	
dv	SYNOVUS FINANCIAL CORP	06-13-17	07-03-17			caus	divacc	1,721.55	
dv	VISHAY INTERTECHNOLOGY INC	06-13-17	06-29-17			caus	divacc	1,840.44	
dv	GAMING AND LEISURE PROPERTIES	06-14-17	06-30-17			caus	divacc	8,616.14	
dv	HILL-ROM HOLDINGS INC	06-14-17	06-30-17			caus	divacc	1,108.44	
wd	Dividend Accrual Account	06-15-17	06-15-17			caus	mmf	1,059.66	
wd	Dividend Accrual Account	06-15-17	06-15-17			caus	mmf	2,860.26	
wd	Dividend Accrual Account	06-15-17	06-15-17			caus	mmf	1,777.25	
wd	Dividend Accrual Account	06-15-17	06-15-17			caus	mmf	3,862.04	
wd	Dividend Accrual Account	06-15-17	06-15-17			caus	mmf	2,713.02	
wd	Dividend Accrual Account	06-15-17	06-15-17			caus	mmf	3,854.92	
dv	DTE ENERGY COMPANY	06-15-17	07-17-17			caus	divacc	3,910.50	
dv	COPA HOLDINGS SA	06-15-17	06-15-17			caus	mmf	197.47	
sl	STEEL DYNAMICS INC	06-16-17	06-21-17	13,448.0000	f	caus	mmf	442,734.81	1
by	WESTLAKE CHEMICAL CORP	06-16-17	06-21-17	7,844.0000		caus	mmf	494,888.16	3
wd	Dividend Accrual Account	06-20-17	06-20-17			caus	mmf	2,071.18	
wd	Dividend Accrual Account	06-21-17	06-21-17			caus	mmf	2,677.50	
dv	THOR INDUSTRIES INC	06-21-17	07-12-17			caus	divacc	1,758.90	
sl	HERSHEY FOODS	06-22-17	06-27-17	4,390.0000	f	caus	mmf	488,622.24	1
by	IONIS PHARMACEUTICALS INC	06-22-17	06-27-17	8,962.0000		caus	mmf	489,470.38	1
wd	Dividend Accrual Account	06-23-17	06-23-17			caus	mmf	2,135.00	
wd	Dividend Accrual Account	06-28-17	06-28-17			caus	mmf	1,497.60	
wd	Dividend Accrual Account	06-28-17	06-28-17			caus	mmf	1,610.00	
dv	DCT INDUSTRIAL TRUST INC	06-28-17	07-12-17			caus	divacc	2,821.00	
dv	DOUGLAS EMMETT INC	06-28-17	07-14-17			caus	divacc	2,905.59	

361 Capital LLC
TRANSACTION SUMMARY
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
From 06-01-17 To 06-30-17

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
dv	FIRST INDUSTRIAL RLTY COM	06-28-17	07-17-17			caus	divacc	3,634.89	
dv	WESTERN DIGITAL CORP	06-28-17	07-17-17			caus	divacc	2,920.50	
wd	Dividend Accrual Account	06-29-17	06-29-17			caus	mmf	1,840.44	
dv	CORECIVIC INC	06-29-17	07-17-17			caus	divacc	6,153.00	
dv	LIBERTY PROPERTY TRUST	06-29-17	07-17-17			caus	divacc	4,780.00	
dv	RAYMOND JAMES FINANCIAL INC	06-29-17	07-17-17			caus	divacc	1,390.40	
wd	Dividend Accrual Account	06-30-17	06-30-17			caus	mmf	3,703.00	
wd	Dividend Accrual Account	06-30-17	06-30-17			caus	mmf	3,984.75	
wd	Dividend Accrual Account	06-30-17	06-30-17			caus	mmf	3,168.00	
wd	Dividend Accrual Account	06-30-17	06-30-17			caus	mmf	2,289.15	
wd	Dividend Accrual Account	06-30-17	06-30-17			caus	mmf	8,616.14	
wd	Dividend Accrual Account	06-30-17	06-30-17			caus	mmf	1,108.44	
in	Money Market Fund	06-30-17	07-03-17			caus	mmi	423.79	
ac	LAZARD LTD	06-30-17	06-30-17	10,530.0000	a	awus	none	1,295.19	5

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
<u>Execution</u>			
Credit Suisse AES		0.015	0.0%
Cantor Fitzgerald		0.015	0.0%
Goldman Sachs	767.61	0.015	86.7%
JP MORGAN CHASE		0.015	0.0%
Jones Trading	117.66	0.015	13.3%
Merrill Lynch		0.015	0.0%
TOTAL	885.27	0.015	100.0%

361 Capital LLC
PORTFOLIO APPRAISAL
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
June 30, 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	28.46	284,600.00	0.8
25,125.0000	res	RPC INC	18.99	477,123.76	20.21	507,776.25	1.4
58,133.0000	wil	WHITING PETROLEUM	7.93	461,081.89	5.51	320,312.83	0.9
				1,393,413.65		1,112,689.08	3.0
MATERIALS							
4,960.0000	alb	ALBEMARLE CORP	92.93	460,937.26	105.54	523,478.40	1.4
18,619.0000	lpx	LOUISIANA-PACIFIC CORP	19.87	369,980.01	24.11	448,904.09	1.2
7,844.0000	wlk	WESTLAKE CHEMICAL CORP	63.09	494,888.16	66.21	519,351.24	1.4
				1,325,805.43		1,491,733.73	4.0
INDUSTRIALS							
7,569.0000	agco	AGCO CORP	63.72	482,327.51	67.39	510,074.91	1.4
12,990.0000	armk	ARAMARK	37.17	482,777.25	40.98	532,330.20	1.4
5,950.0000	avy	AVERY DENNISON CORP	74.29	442,019.55	88.37	525,801.50	1.4
3,872.0000	cpa	COPA HOLDINGS SA	87.80	339,955.40	117.00	453,024.00	1.2
17,680.0000	cpri	COPART INC.	23.31	412,058.92	31.79	562,047.20	1.5
3,070.0000	cmi	CUMMINS INC	159.09	488,407.89	162.22	498,015.40	1.3
22,628.0000	jblu	JETBLUE AIRWAYS	22.15	501,180.78	22.83	516,597.24	1.4
4,060.0000	ndsn	NORDSON CORP	86.34	350,543.65	121.32	492,559.20	1.3
3,038.0000	ph	PARKER HANNIFIN	159.89	485,734.88	159.82	485,533.16	1.3
7,532.0000	pnr	PENTAIR PLC	64.82	488,212.19	66.54	501,179.28	1.3
3,571.0000	swk	STANLEY WKS	136.26	486,583.75	140.73	502,546.83	1.3
3,630.0000	uri	UNITED RENTALS INC	92.12	334,392.70	112.71	409,137.30	1.1
				5,294,194.47		5,988,846.22	16.1
CONSUMER DISCRETIONARY							
8,147.0000	bby	BEST BUY CO INC	45.73	372,525.65	57.33	467,067.51	1.3
8,540.0000	big	BIG LOTS INC	54.11	462,073.78	48.30	412,482.00	1.1
5,700.0000	burl	BURLINGTON STORES INC	79.86	455,224.23	91.99	524,343.00	1.4
5,233.0000	gpc	GENUINE PARTS	93.53	489,448.77	92.76	485,413.08	1.3
3,220.0000	lea	LEAR CORP	143.49	462,033.94	142.08	457,497.60	1.2
7,427.0000	mdp	MEREDITH CORP	64.68	480,365.74	59.45	441,535.15	1.2
15,261.0000	sci	SERVICE CORP INTERNATIONAL	31.18	475,789.15	33.45	510,480.45	1.4
5,330.0000	tho	THOR INDUSTRIES INC	83.41	444,589.69	104.52	557,091.60	1.5
1,820.0000	ulta	ULTA BEAUTY INC	183.67	334,278.85	287.34	522,958.80	1.4
3,980.0000	wynn	WYNN RESORTS LTD	120.04	477,765.57	134.12	533,797.60	1.4
				4,454,095.37		4,912,666.79	13.2
CONSUMER STAPLES							
9,624.0000	chd	CHURCH & DWIGHT INC	50.72	488,108.11	51.88	499,293.12	1.3
8,650.0000	pf	PINNACLE FOODS INC	54.35	470,106.74	59.40	513,810.00	1.4
20,060.0000	sfm	SPROUTS FARMERS MARKET INC	23.99	481,167.18	22.67	454,760.20	1.2
				1,439,382.03		1,467,863.32	3.9

361 Capital LLC
PORTFOLIO APPRAISAL
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
June 30, 2017

Quantity	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
HEALTH CARE							
14,115.0000	ctlt	CATALENT INC	26.38	372,352.29	35.10	495,436.50	1.3
6,158.0000	hrc	HILL-ROM HOLDINGS INC	64.10	394,716.72	79.61	490,238.38	1.3
8,962.0000	ions	IONIS PHARMACEUTICALS INC	54.62	489,470.38	50.87	455,896.94	1.2
7,717.0000	pki	PERKINELMER INC	62.78	484,434.68	68.14	525,836.38	1.4
5,000.0000	dgx	QUEST DIAGNOSTICS INC	95.39	476,971.00	111.16	555,800.00	1.5
7,273.0000	veev	VEEVA SYSTEMS INC	46.82	340,548.05	61.31	445,907.63	1.2
2,866.0000	wat	WATERS CORPORATION	169.84	486,755.42	183.84	526,885.44	1.4
2,810.0000	wcg	WELLCARE HEALTH PLANS INC	173.16	486,582.41	179.56	504,563.60	1.4
				3,531,830.94		4,000,564.87	10.7
FINANCIALS							
5,180.0000	afg	AMERICAN FINANCIAL GROUP INC	92.33	478,246.09	99.37	514,736.60	1.4
12,428.0000	ago	ASSURED GUARANTY LTD	39.12	486,211.94	41.74	518,744.72	1.4
13,674.0000	cfg	CITIZENS FINANCIAL GROUP	35.12	480,217.21	35.68	487,888.32	1.3
14,650.0000	cxw	CORECIVIC INC	24.84	363,930.91	27.58	404,047.00	1.1
5,018.0000	cfr	CULLEN/FROST BANKERS INC	93.87	471,032.63	93.91	471,240.38	1.3
9,100.0000	dct	DCT INDUSTRIAL TRUST INC	49.51	450,551.92	53.44	486,304.00	1.3
12,633.0000	dei	DOUGLAS EMMETT INC	38.40	485,089.52	38.21	482,706.93	1.3
11,338.0000	faf	FIRST AMERN FINL CORP	42.68	483,877.50	44.69	506,695.22	1.4
17,309.0000	fr	FIRST INDUSTRIAL RLTY COM	28.14	487,128.92	28.62	495,383.58	1.3
13,897.0000	glpi	GAMIING AND LEISURE PROPERTIES	35.18	488,853.38	37.67	523,499.99	1.4
10,530.0000	laz	LAZARD LTD	45.60	480,136.41	46.33	487,854.90	1.3
11,950.0000	lpt	LIBERTY PROPERTY TRUST	38.82	463,922.90	40.71	486,484.50	1.3
12,287.0000	lpla	LPL FINANCIAL HOLDINGS INC	40.62	499,139.72	42.46	521,706.02	1.4
10,626.0000	pch	POTLATCH CORP	45.57	484,183.37	45.70	485,608.20	1.3
8,050.0000	pfg	PRINCIPAL FINANCIAL GROUP INC	47.14	379,477.81	64.07	515,763.50	1.4
6,320.0000	rjf	RAYMOND JAMES FINANCIAL INC	76.03	480,507.70	80.22	506,990.40	1.4
11,477.0000	snv	SYNOVUS FINANCIAL CORP	42.86	491,853.73	44.24	507,742.48	1.4
				7,954,361.65		8,403,396.74	22.6
INFORMATION TECHNOLOGY							
7,856.0000	dst	DST SYSTEMS INC.	60.92	478,624.67	61.70	484,715.20	1.3
4,380.0000	fisv	FISERV INC	108.08	473,407.48	122.34	535,849.20	1.4
12,550.0000	ftnt	FORTINET INC	37.82	474,629.71	37.44	469,872.00	1.3
5,400.0000	klac	KLA-TENCOR CORP	87.06	470,109.42	91.51	494,154.00	1.3

361 Capital LLC
PORTFOLIO APPRAISAL
Leading Edge Investment Advisors, LLC
New York State Teachers' Retirement System
Mid Cap Diversified Account
June 30, 2017

Quantity	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
3,328.0000	lrcx	LAM RESEARCH CORP	96.72	321,889.48	141.43	470,679.04	1.3
9,900.0000	ldos	LEIDOS HOLDINGS INC	43.72	432,786.42	51.69	511,731.00	1.4
6,531.0000	mchp	MICROCHIP TECHNOLOGY INC	74.25	484,921.19	77.18	504,062.58	1.4
3,900.0000	snx	SYNNEX CORP	119.09	464,440.47	119.96	467,844.00	1.3
7,680.0000	vntv	VANTIV INC CL A	50.90	390,946.56	63.34	486,451.20	1.3
5,780.0000	vrsn	VERISIGN INC.	77.60	448,544.76	92.96	537,308.80	1.4
29,447.0000	vsh	VISHAY INTERTECHNOLOGY INC	16.59	488,525.74	16.60	488,820.20	1.3
5,841.0000	wdc	WESTERN DIGITAL CORP	52.05	304,019.38	88.60	517,512.60	1.4
				5,232,845.28		5,968,999.82	16.0
TELECOMMUNICATION SERVICES							
13,100.0000	zayo	ZAYO GROUP HOLDINGS INC	33.38	437,276.69	30.90	404,790.00	1.1
UTILITIES							
18,700.0000	cnp	CENTERPOINT ENERGY INC	23.09	431,814.79	27.38	512,006.00	1.4
5,908.0000	ed	CONSOLIDATED EDISON INC	82.98	490,268.29	80.82	477,484.56	1.3
4,740.0000	dte	DTE ENERGY COMPANY	97.34	461,382.12	105.79	501,444.60	1.3
7,300.0000	eqt	EQT CORPORATION	64.61	471,640.59	58.59	427,707.00	1.1
15,281.0000	fe	FIRSTENERGY CORP	31.79	485,833.42	29.16	445,593.96	1.2
7,060.0000	ogs	ONE GAS INC.	48.75	344,176.41	69.81	492,858.60	1.3
				2,685,115.62		2,857,094.72	7.7
				33,748,321.14		36,608,645.29	98.3
CASH AND EQUIVALENTS							
	divacc	Dividend Accrual Account		42,351.04		42,351.04	0.1
	mmf	Money Market Fund		577,603.84		577,603.84	1.6
	mmi	Money Market Interest Accrual		423.79		423.79	0.0
				620,378.67		620,378.67	1.7
TOTAL PORTFOLIO				34,368,699.81		37,229,023.96	100.0