Phocas Financial Corporation

PORTFOLIO APPRAISAL

New York State Common Retirement Fund / P23964

JPMorgan: P23964

March 31, 2017

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Cur. Yield
COMMON STOCK							
ENERGY							
5,303.0000000	BASIC ENERGY SERVICE	33.11	175,594.53	33.36	176,908.08	0.3	0.0
47,023.0000000	CALLON PETE CO DEL	7.85	369,117.75	13.16	618,822.68	0.9	0.0
13,861.0000000	CARRIZO OIL & GAS	32.58	451,575.58	28.66	397,256.26	0.6	0.0
11,207.0000000	PDC ENERGY	51.35	575,489.86	62.35	698,756.45	1.0	0.0
8,073.0000000	RESOLUTE ENERGY CORP.	42.25	341,104.44	40.40	326,149.20	0.5	0.0
77,528.0000000	RING ENERGY, INC.	9.12	706,737.56	10.82	838,852.96	1.2	0.0
38,818.0000000	SUPERIOR ENERGY SVCS	18.54	719,619.31	14.26	553,544.68	0.8	0.0
			3,339,239.03		3,610,290.31	5.3	0.0
MATERIALS							
40,328.0000000	FERRO CORP	13.63	549,577.65	15.19	612,582.32	0.9	0.0
6,624.0000000	FULLER H B CO	52.67	348,911.38	51.56	341,533.44	0.5	0.7
5,584.0000000	KAISER ALUMINUM CORP	76.50	427,159.25	79.90	446,161.60	0.7	1.3
21,785.0000000	KAPSTONE PAPER & PACKAGING CORP	12.18	265,312.98	23.10	503,233.50	0.7	1.7
17,582.0000000	MATERION CORP	37.42	658,005.23	33.55	589,876.10	0.9	0.9
8,133.0000000	SENSIENT TECH CORP	64.93	528,066.74	79.26	644,621.58	0.9	1.0
24,093.0000000	TIMKENSTEEL CORP COM	12.85	309,518.85	18.91	455,598.63	0.7	0.0
			3,086,552.08		3,593,607.17	5.3	0.8
INDUSTRIALS							
9,109.0000000	ABM INDS INC	32.24	293,688.42	43.60	397,152.40	0.6	1.4
10,984.0000000	ASTEC INDS INC	43.07	473,100.31	61.50	675,461.08	1.0	0.0
59,608.0000000	CBIZ INC	9.01	537,198.91	13.55	807,688.40	1.2	0.0
12,950.0000000	DELUXE CORP	64.67	837,517.31	72.17	934,601.50	1.4	1.4
8,195.0000000	EMCOR GROUP INC	53.67	439,804.19	62.95	515,875.25	0.8	0.3
7,879.0000000	ESTERLINE TECHNOLOGIES	106.11	836,078.56	86.05	677,987.95	1.0	0.0
19,037.0000000	GENERAL CABLE DEL NEW	17.51	333,398.54	17.95	341,714.15	0.5	0.0
20,370.0000000	GIBRALTAR INDS INC	22.96	467,704.70	41.20	839,244.00	1.2	0.0
10,924.0000000	KADANT INC	53.41	583,464.49	59.35	648,339.40	1.0	0.0
19,791.0000000	MYR GROUP INC	29.16	577,057.69	41.00	811,431.00	1.2	0.0
7,342.0000000	ON ASSIGNMENT INC	38.18	280,313.90	48.53	356,307.26	0.5	0.0
30,489.0000000	SKYWEST INC	17.07	520,456.92	34.25	1,044,248.25	1.5	0.5
15,964.0000000	TETRA TECH INC NEW	25.14	401,373.62	40.85	652,129.40	1.0	0.0

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17,616.0000000	TIMKEN CO	39.67	698,815.25	45.20	796,243.20	1.2	2.0
			7,279,972.81		9,498,423.24	14.0	0.4
CONSUMER DISCRETIONARY							
5,798.0000000	COLUMBIA SPORTSWEAR CO	57.36	332,570.38	58.75	340,632.50	0.5	1.5
6,527.0000000	DICKS SPORTING GOODS	37.98	247,875.23	48.66	317,603.82	0.5	1.0
36,329.0000000	ENTERCOM COMM CORP CL A	11.69	424,665.63	14.30	519,504.70	0.8	0.0
62,532.0000000	JC PENNEY INC	9.19	574,714.47	6.16	385,197.12	0.6	0.0
10,332.0000000	MEREDITH CORP	54.68	565,003.30	64.60	667,447.20	1.0	2.4
25,457.0000000	MODINE MANUFACTURING CO	15.08	383,794.59	12.20	310,575.40	0.5	?
27,769.0000000	NATIONAL CINEMEDIA	16.00	444,304.78	12.63	350,722.47	0.5	7.0
10,103.0000000	NEXSTAR BROADCASTING CL A	65.53	662,064.84	70.15	708,725.45	1.0	0.0
165,010.0000000	OFFICE DEPOT INC	3.54	584,710.77	4.67	769,771.65	1.1	0.0
6,188.0000000	RED ROBIN GOURMET BURG	56.41	349,095.44	58.45	361,688.60	0.5	0.0
24,817.0000000	SINCLAIR BROADCAST GRP CL A	29.94	743,101.31	40.50	1,005,088.50	1.5	1.5
17,278.0000000	TOPBUILD CORP	32.90	568,514.39	47.00	812,066.00	1.2	0.0
25,142.0000000	TOWER INTERNATIONAL, INC	23.33	586,515.08	27.10	681,348.20	1.0	1.6
			6,466,930.20		7,230,371.61	10.6	1.0
CONSUMER STAPLES							
13,574.0000000	SNYDER'S LANCE INC	37.93	514,874.01	40.31	547,167.94	0.8	1.6
8,158.0000000	USANA HEALTH SCIENCES	67.52	550,813.78	57.60	469,900.80	0.7	0.0
			1,065,687.79		1,017,068.74	1.5	0.9
HEALTH CARE							
6,607.0000000	ENVISION HEALTHCARE HOLDINGS, INC	65.97	435,880.61	61.32	405,141.24	0.6	0.0
4,515.0000000	PAREXEL INTL CORP	68.88	311,001.42	63.11	284,941.65	0.4	0.0
17,854.0000000	PHARMERICA	29.47	526,098.31	23.40	417,783.60	0.6	0.0
95,728.0000000	PROGENICS PHARMA INC	5.98	572,348.24	9.44	903,672.32	1.3	0.0
			1,845,328.58		2,011,538.81	3.0	0.0

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Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Cur. Yield
FINANCIALS							
19,847.0000000	BANNER CORP	45.29	898,914.23	55.64	1,104,287.08	1.6	0.1
20,424.0000000	BOSTON PRIVT FINL HLDG	16.68	340,651.40	16.40	334,953.60	0.5	0.2
8,199.0000000	BROWN & BROWN INC	31.01	254,261.65	41.72	342,062.28	0.5	0.8
18,969.0000000	BRYN MAWR BK CORP	30.92	586,450.65	39.50	749,275.50	1.1	1.6
12,685.0000000	CAPITAL BANK FINANCIAL CORP	29.62	375,736.60	43.40	550,529.00	0.8	0.0
44,303.0000000	CENTERSTATE BANKS INC	14.32	634,226.77	25.90	1,147,447.70	1.7	0.0
64,044.0000000	CNO FINANCIAL INC	17.36	1,111,906.31	20.50	1,312,902.00	1.9	0.4
21,983.0000000	COWEN GROUP, INC.	16.02	352,065.60	14.95	328,645.85	0.5	0.0
7,758.0000000	ENTERPRISE FINANCIAL SERVICES CORP	45.50	353,008.70	42.40	328,939.20	0.5	1.0
7,555.0000000	FIRST AMERN CORP CALIF	39.59	299,091.87	39.28	296,760.40	0.4	0.8
8,256.0000000	FIRST INSTERSTATE BANCSYSTEM INC (MONTANA)	41.80	345,109.18	39.65	327,350.40	0.5	2.4
75,941.0000000	FNB CORP	8.24	625,647.14	14.87	1,129,242.67	1.7	3.2
6,576.0000000	FRANKLIN FINANCIAL NETWORK INC.	37.48	246,443.85	38.75	254,820.00	0.4	?
39,483.0000000	GREEN BANCORP INC	17.48	690,176.82	17.80	702,797.40	1.0	?
15,628.0000000	GUARANTY BANKCORP (COLORADO)	20.76	324,387.41	24.35	380,541.80	0.6	1.9
23,334.0000000	HEARTLAND FINL USA INC	35.89	837,390.26	49.95	1,165,533.30	1.7	0.8
32,256.0000000	HERITAGE COMMERCE CORP	8.97	289,187.09	14.10	454,809.60	0.7	0.0
25,658.0000000	HERITAGE FINANCIAL CORP	16.47	422,579.83	24.75	635,035.50	0.9	0.0
69,742.0000000	HERITAGE OAKS BANCORP	8.41	586,496.26	13.35	931,055.70	1.4	0.0
13,843.0000000	IBERIABANK CORP	62.78	869,078.20	79.10	1,094,981.30	1.6	1.7
12,559.0000000	ONEMAIN HOLDINGS INC	28.25	354,806.82	24.85	312,091.15	0.5	?
8,104.0000000	PACIFIC PREMIER BANCORP	19.56	158,517.43	38.55	312,409.20	0.5	0.0
33,635.0000000	PARK STERLING BANK	7.45	250,674.07	12.31	414,046.85	0.6	1.0
6,048.0000000	PRIMERICA	56.17	339,733.70	82.20	497,145.60	0.7	0.3
43,538.0000000	RADIAN GROUP INC	13.55	589,918.68	17.96	781,942.48	1.1	0.1
14,545.0000000	SELECTIVE INS GROUP	36.01	523,718.63	47.15	685,796.75	1.0	1.1
29,830.0000000	STATE BANK & TRUST	20.87	622,459.63	26.12	779,159.60	1.1	0.5

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6,533.0000000	STIFEL FINL CORP	52.17	340,856.66	50.19	327,891.27	0.5	0.0
22,498.0000000	SYNOVUS FINL CORP	29.26	658,218.29	41.02	922,867.96	1.4	0.1
22,684.0000000	TRICO BANCSHARES	24.45	554,643.18	35.53	805,962.52	1.2	1.0
44,859.0000000	UNITED CMNTY BKS GA CAP STK	18.64	836,247.36	27.69	1,242,145.71	1.8	0.0
12,805.0000000	WINTRUST FINL CORP	48.08	615,680.98	69.12	885,081.60	1.3	0.3
			16,288,285.28		21,538,510.97	31.6	0.6
INFORMATION TECHNOLOGY							
4,095.0000000	CACI INTERNATIONAL INC	125.66	514,557.76	117.30	480,343.50	0.7	?
4,564.0000000	CASS INFORMATION SYSTEMS INC	69.43	316,892.88	66.10	301,680.40	0.4	1.0
60,020.0000000	CYPRESS SEMICONDUCTOR	13.35	801,308.56	13.76	825,875.20	1.2	3.2
12,156.0000000	MKS INSTRUMENT INC	47.58	578,380.08	68.75	835,725.00	1.2	0.9
31,582.0000000	NCR CORP NEW	25.17	794,987.16	45.68	1,442,665.76	2.1	0.0
29,288.0000000	PHOTRONICS INC	10.12	296,256.20	10.70	313,381.60	0.5	0.0
6,245.0000000	PLEXUS CORP	40.97	255,871.95	57.80	360,961.00	0.5	0.0
11,897.0000000	PROGRESS SOFTWARE CORP	26.74	318,123.40	29.05	345,607.85	0.5	0.0
11,588.0000000	SCIENCE APPLICATIONS INTERNATIONAL	49.29	571,171.30	74.40	862,147.20	1.3	0.0
16,033.0000000	VASCO DATA SECURITY INTERNATIONAL, INC	18.13	290,718.35	13.50	216,445.50	0.3	0.0
12,838.0000000	VERINT SYS INC	60.06	771,006.73	43.38	556,848.25	0.8	0.0
12,490.0000000	WEB.COM GROUP INC	22.42	279,999.90	19.30	241,057.00	0.4	0.0
			5,789,274.28		6,782,738.26	10.0	0.5
UTILITIES							
7,021.0000000	BLACK HILLS CORP	48.15	338,049.73	66.47	466,685.87	0.7	2.2
27,503.0000000	CALPINE CORP	11.50	316,339.51	11.05	303,908.15	0.4	0.0
9,750.0000000	CHESAPEAKE UTILITIES CORP.	48.69	474,698.19	69.20	674,700.00	1.0	0.0
4,819.0000000	IDACORP INC	61.55	296,587.05	82.96	399,784.24	0.6	1.8
14,933.0000000	PNM RES INC	31.98	477,609.25	37.00	552,521.00	0.8	1.6
10,375.0000000	PORTLAND GENERAL	35.93	372,804.87	44.42	460,857.50	0.7	2.4
10,295.0000000	SOUTH JERSEY INDS INC	27.06	278,555.42	35.65	367,016.75	0.5	4.5
7,574.0000000	SPIRE, INC	50.44	382,019.96	67.50	511,245.00	0.8	0.0
			2,936,663.99		3,736,718.51	5.5	1.4
	COMMON STOCK Total		48,097,934.04		59,019,267.62	86.7	0.6

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Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Cur. Yield
REITs							
COMMERCIAL FINANCING							
70,045.00	COLONY NORTHSTAR INC	15.68	1,098,403.84	12.91	904,280.95	1.3	3.1
			1,098,403.84		904,280.95	1.3	3.1
FREE STANDING							
6,172.00	SERITAGE GROWTH PROPERTIES	46.60	287,618.50	43.15	266,321.80	0.4	2.3
			287,618.50		266,321.80	0.4	2.3
HEALTH CARE							
13,769.00	SABRA HEALTH CARE REIT	23.09	317,910.65	27.93	384,568.17	0.6	5.6
			317,910.65		384,568.17	0.6	5.6
INDUSTRIAL							
29,943.00	REXFORD INDUSTRIAL REALTY	16.64	498,172.10	22.52	674,316.36	1.0	2.5
			498,172.10		674,316.36	1.0	2.5
LODGING/RESORTS							
16,296.00	CHATHAM LODGING TRUST	21.21	345,713.02	19.75	321,846.00	0.5	6.1
10,971.00	PEBBLEBROOK HOTEL	28.40	311,595.05	29.21	320,462.91	0.5	4.2
			657,308.07		642,308.91	0.9	5.2
MANUFACTURED HOMES							
8,603.00	SUN COMMUNITIES INC	67.72	582,603.40	80.33	691,078.99	1.0	3.2
			582,603.40		691,078.99	1.0	3.2
OFFICE							
20,248.00	HUDSON PACIFIC PROPERTIES, INC.	32.40	656,126.26	34.64	701,390.72	1.0	1.4
			656,126.26		701,390.72	1.0	1.4

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SELF STORAGE							
27,877.00	NATIONAL STORAGE AFFILIATES TRUST	16.92	471,773.20	23.90	666,260.30	1.0	3.2
			471,773.20		666,260.30	1.0	3.2
SHOPPING CENTERS							
21,095.00	ACADIA REALTY TRUST	34.60	729,946.06	30.06	634,115.70	0.9	3.2
			729,946.06		634,115.70	0.9	3.2
DATA CENTERS							
11,326.00	CORESITE REALTY CORP	48.22	546,178.38	90.05	1,019,906.30	1.5	1.9
			546,178.38		1,019,906.30	1.5	1.9
	REITs Total		5,846,040.47		6,584,548.20	9.7	3.0
AMERICAN DEPOSITORY RECEIPTS							
INFORMATION TECHNOLOGY							
9,880	SILICON MOTION TECHNOLOGY CORP	26.69	263,657.68	46.75	461,890.00	0.7	0.0
			263,657.68		461,890.00	0.7	0.0
	AMERICAN DEPOSITORY RE Total		263,657.68		461,890.00	0.7	0.0
CASH AND EQUIVALENTS							
	CASH ACCOUNT		1,899,727.38		1,899,727.38	2.8	0.0
	DIVIDEND ACCRUAL ACCOUNT		87,900.12		87,900.12	0.1	0.0
			1,987,627.50		1,987,627.50	2.9	0.0
TOTAL PORTFOLIO			**56,195,259.70**		**68,053,333.32**	**100.0**	**0.9**

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

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	cash	4,021.92	
wd	DIVIDEND ACCRUAL ACCOUNT	03-01-17	03-01-17			caus	cash	2,453.70	
wd	DIVIDEND ACCRUAL ACCOUNT	03-01-17	03-01-17			caus	cash	3,159.06	
wd	DIVIDEND ACCRUAL ACCOUNT	03-01-17	03-01-17			caus	cash	2,341.60	
dv	CASS INFORMATION SYSTEMS INC	03-01-17	03-15-17			caus	divacc	1,055.47	
dv	OFFICE DEPOT INC	03-01-17	03-15-17			caus	divacc	4,165.98	
wd	CASH ACCOUNT	03-01-17	03-01-17			awus	client	11,976.28	
in	CASH ACCOUNT	03-01-17	03-01-17			caus	cash	1,271.87	
dv	STATE BANK & TRUST	03-02-17	03-14-17			caus	divacc	4,222.12	
wd	DIVIDEND ACCRUAL ACCOUNT	03-03-17	03-03-17			caus	cash	1,679.89	
wd	DIVIDEND ACCRUAL ACCOUNT	03-03-17	03-03-17			caus	cash	2,581.59	
wd	DIVIDEND ACCRUAL ACCOUNT	03-03-17	03-03-17			caus	cash	1,441.53	
wd	DIVIDEND ACCRUAL ACCOUNT	03-03-17	03-03-17			caus	cash	4,605.64	
wd	DIVIDEND ACCRUAL ACCOUNT	03-03-17	03-03-17			caus	cash	2,179.68	
wd	CASH ACCOUNT	03-03-17	03-03-17			awus	client	12,488.33	
wd	DIVIDEND ACCRUAL ACCOUNT	03-06-17	03-06-17			caus	cash	3,927.90	
dv	FIRST AMERN CORP CALIF	03-06-17	03-15-17			caus	divacc	2,584.34	
wd	CASH ACCOUNT	03-06-17	03-06-17			awus	client	3,927.90	
dv	COLUMBIA SPORTSWEAR CO	03-07-17	03-22-17			caus	divacc	1,055.16	
dv	NATIONAL CINEMEDIA	03-07-17	03-23-17			caus	divacc	6,176.50	
dv	ASTEC INDS INC	03-08-17	03-28-17			caus	divacc	934.90	
dv	CNO FINANCIAL INC	03-08-17	03-24-17			caus	divacc	5,179.92	
dv	DICKS SPORTING GOODS	03-08-17	03-31-17			caus	divacc	1,121.83	
dv	SPIRE, INC	03-08-17	04-04-17			caus	divacc	4,019.93	
lo	CASH ACCOUNT	03-10-17	03-10-17			awus	client	2,249.90	
wd	DIVIDEND ACCRUAL ACCOUNT	03-10-17	03-10-17			caus	cash	2,140.43	
wd	DIVIDEND ACCRUAL ACCOUNT	03-10-17	03-10-17			caus	cash	109.47	
dv	CHESAPEAKE UTILITIES CORP.	03-13-17	04-05-17			caus	divacc	3,006.39	
dv	CENTERSTATE BANKS INC	03-13-17	03-31-17			caus	divacc	2,687.46	
dv	ENTERPRISE FINANCIAL SERVICES CORP	03-13-17	03-31-17			caus	divacc	856.02	
dv	UNITED CMNTY BKS GA CAP STK	03-13-17	04-05-17			caus	divacc	4,081.77	
dv	NATIONAL STORAGE AFFILIATES TRUST	03-13-17	03-30-17			caus	divacc	6,764.16	
lo	YADKIN FINANCIAL CORPORATION	03-13-17	03-13-17	5,000.0000000	s	awus	client	172,400.00	1
li	FNB CORP	03-13-17	03-13-17	10,800.0000000		awus	client	172,400.00	1
lo	YADKIN FINANCIAL CORPORATION	03-13-17	03-13-17	3,920.0000000	s	awus	client	135,161.60	2
li	FNB CORP	03-13-17	03-13-17	8,467.2000000		awus	client	135,161.60	2

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TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

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
lo	YADKIN FINANCIAL CORPORATION	03-13-17	03-13-17	2,550.0000000	s	awus	client	87,924.00	3
li	FNB CORP	03-13-17	03-13-17	5,508.0000000		awus	client	87,924.00	3
lo	YADKIN FINANCIAL CORPORATION	03-13-17	03-13-17	21,829.5000000	s	awus	client	752,681.16	4
li	FNB CORP	03-13-17	03-13-17	47,151.7200000		awus	client	752,681.16	4
lo	YADKIN FINANCIAL CORPORATION	03-13-17	03-13-17	1,858.5000000	s	awus	client	64,081.08	5
li	FNB CORP	03-13-17	03-13-17	4,014.3600000		awus	client	64,081.08	5
sl	FNB CORP	03-13-17	03-13-17	0.2800000	s	caus	cash	0.00	5
wd	DIVIDEND ACCRUAL ACCOUNT	03-14-17	03-14-17			caus	cash	4,222.12	
sl	PNM RES INC	03-14-17	03-17-17	165.0000000	h	caus	cash	5,977.55	1
sl	PORTLAND GENERAL	03-14-17	03-17-17	114.0000000	h	caus	cash	5,022.47	1
sl	PROGRESS SOFTWARE CORP	03-14-17	03-17-17	236.0000000	h	caus	cash	6,802.17	1
sl	PRIMERICA	03-14-17	03-17-17	39.0000000	h	caus	cash	3,171.92	1
sl	PAREXEL INTL CORP	03-14-17	03-17-17	26.0000000	h	caus	cash	1,688.13	1
sl	RADIAN GROUP INC	03-14-17	03-17-17	249.0000000	h	caus	cash	4,652.46	1
sl	RESOLUTE ENERGY CORP.	03-14-17	03-17-17	29.0000000	h	caus	cash	987.10	1
sl	REXFORD INDUSTRIAL REALTY	03-14-17	03-17-17	330.00	h	caus	cash	7,094.91	5
sl	GIBRALTAR INDS INC	03-14-17	03-17-17	224.0000000	h	caus	cash	8,979.18	6
sl	RED ROBIN GOURMET BURG	03-14-17	03-17-17	30.0000000	h	caus	cash	1,589.44	2
sl	SCIENCE APPLICATIONS INTERNATIONAL	03-14-17	03-17-17	128.0000000	h	caus	cash	11,012.20	3
sl	SINCLAIR BROADCAST GRP CL A	03-14-17	03-17-17	273.0000000	h	caus	cash	11,235.88	2
sl	SABRA HEALTH CARE REIT	03-14-17	03-17-17	42.00	h	caus	cash	1,087.46	1
sl	STIFEL FINL CORP	03-14-17	03-17-17	21.0000000	h	caus	cash	1,106.97	1
sl	SELECTIVE INS GROUP	03-14-17	03-17-17	90.0000000	h	caus	cash	4,259.71	7
sl	SILICON MOTION TECHNOLOGY CORP	03-14-17	03-17-17	109	h	caus	cash	4,910.85	1
sl	SOUTH JERSEY INDS INC	03-14-17	03-17-17	114.0000000	h	caus	cash	3,740.19	1
sl	SKYWEST INC	03-14-17	03-17-17	186.0000000	h	caus	cash	6,399.80	5
sl	SYNOVUS FINL CORP	03-14-17	03-17-17	138.0000000	h	caus	cash	5,715.39	2
sl	SUPERIOR ENERGY SVCS	03-14-17	03-17-17	150.0000000	h	caus	cash	1,971.58	1
sl	SPIRE, INC	03-14-17	03-17-17	83.0000000	h	caus	cash	5,360.48	2
sl	SERITAGE GROWTH PROPERTIES	03-14-17	03-17-17	68.00	h	caus	cash	3,023.75	3
sl	STATE BANK & TRUST	03-14-17	03-17-17	328.0000000	h	caus	cash	8,556.08	1
sl	SUN COMMUNITIES INC	03-14-17	03-17-17	27.00	h	caus	cash	2,146.81	1
sl	SENSIENT TECH CORP	03-14-17	03-17-17	46.0000000	h	caus	cash	3,635.01	1
sl	TIMKEN CO	03-14-17	03-17-17	98.0000000	h	caus	cash	4,299.15	1
sl	TIMKENSTEEL CORP COM	03-14-17	03-17-17	138.0000000	h	caus	cash	2,507.69	3

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

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
sl	TOWER INTERNATIONAL, INC	03-14-17	03-17-17	141.0000000	h	caus	cash	3,893.63	10
sl	TETRA TECH INC NEW	03-14-17	03-17-17	53.0000000	h	caus	cash	2,131.49	4
sl	USANA HEALTH SCIENCES	03-14-17	03-17-17	54.0000000	h	caus	cash	3,075.45	4
sl	VASCO DATA SECURITY INTERNATIONAL, INC	03-14-17	03-17-17	177.0000000	h	caus	cash	2,280.38	1
sl	VERINT SYS INC	03-14-17	03-17-17	142.0000000	h	caus	cash	5,571.11	2
sl	WEB.COM GROUP INC	03-14-17	03-17-17	138.0000000	h	caus	cash	2,724.06	3
sl	WINTRUST FINL CORP	03-14-17	03-17-17	141.0000000	h	caus	cash	10,058.51	1
sl	CORESITE REALTY CORP	03-14-17	03-17-17	110.00	h	caus	cash	9,671.34	2
sl	COWEN GROUP, INC.	03-14-17	03-17-17	86.0000000	h	caus	cash	1,138.61	3
sl	CALLON PETE CO DEL	03-14-17	03-17-17	518.0000000	h	caus	cash	5,699.68	2
sl	CALPINE CORP	03-14-17	03-17-17	152.0000000	h	caus	cash	1,612.19	1
sl	CARRIZO OIL & GAS	03-14-17	03-17-17	50.0000000	h	caus	cash	1,347.30	2
sl	CENTERSTATE BANKS INC	03-14-17	03-17-17	488.0000000	h	caus	cash	12,402.58	7
sl	CYPRESS SEMICONDUCTOR	03-14-17	03-17-17	661.0000000	h	caus	cash	8,996.67	1
sl	DICKS SPORTING GOODS	03-14-17	03-17-17	72.0000000	h	caus	cash	3,384.92	1
sl	DELUXE CORP	03-14-17	03-17-17	143.0000000	h	caus	cash	10,500.22	2
sl	ENTERPRISE FINANCIAL SERVICES CORP	03-14-17	03-17-17	24.0000000	h	caus	cash	1,033.94	3
sl	EMCOR GROUP INC	03-14-17	03-17-17	22.0000000	h	caus	cash	1,349.65	3
sl	ESTERLINE TECHNOLOGIES	03-14-17	03-17-17	23.0000000	h	caus	cash	2,012.82	1
sl	ENVISION HEALTHCARE HOLDINGS, INC	03-14-17	03-17-17	37.0000000	h	caus	cash	2,392.80	3
sl	FIRST AMERN CORP CALIF	03-14-17	03-17-17	46.0000000	h	caus	cash	1,737.91	1
sl	FIRST INTERSTATE BANCSYSTEM INC (MONTANA)	03-14-17	03-17-17	25.0000000	h	caus	cash	1,042.96	5
sl	GUARANTY BANKCORP (COLORADO)	03-14-17	03-17-17	89.0000000	h	caus	cash	2,119.67	2
sl	HUDSON PACIFIC PROPERTIES, INC.	03-14-17	03-17-17	223.00	h	caus	cash	7,488.08	1
sl	HERITAGE COMMERCE CORP	03-14-17	03-17-17	356.0000000	h	caus	cash	4,933.23	2
sl	IBERIABANK CORP	03-14-17	03-17-17	135.0000000	h	caus	cash	10,826.40	4
sl	IDACORP INC	03-14-17	03-17-17	53.0000000	h	caus	cash	4,248.20	1
sl	JC PENNEY INC	03-14-17	03-17-17	617.0000000	h	caus	cash	3,603.20	2
sl	KADANT INC	03-14-17	03-17-17	61.0000000	h	caus	cash	3,523.18	8
sl	KAISER ALUMINUM CORP	03-14-17	03-17-17	62.0000000	h	caus	cash	4,698.57	1
sl	KAPSTONE PAPER & PACKAGING CORP	03-14-17	03-17-17	240.0000000	h	caus	cash	5,341.01	1
sl	SNYDER'S LANCE INC	03-14-17	03-17-17	49.0000000	h	caus	cash	1,948.77	1
sl	MEREDITH CORP	03-14-17	03-17-17	114.0000000	h	caus	cash	7,092.29	2
sl	MKS INSTRUMENT INC	03-14-17	03-17-17	75.0000000	h	caus	cash	4,995.99	5
sl	MODINE MANUFACTURING CO	03-14-17	03-17-17	86.0000000	h	caus	cash	966.20	1

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

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
sl	MYR GROUP INC	03-14-17	03-17-17	218.0000000	h	caus	cash	8,457.29	2
sl	NATIONAL CINEMEDIA	03-14-17	03-17-17	306.0000000	h	caus	cash	3,865.98	2
sl	NCR CORP NEW	03-14-17	03-17-17	348.0000000	h	caus	cash	14,869.74	3
sl	NATIONAL STORAGE AFFILIATES TRUST	03-14-17	03-17-17	307.00	h	caus	cash	7,049.45	4
sl	NEXSTAR BROADCASTING CL A	03-14-17	03-17-17	30.0000000	h	caus	cash	2,078.07	2
sl	OFFICE DEPOT INC	03-14-17	03-17-17	1,629.0000000	h	caus	cash	7,327.56	3
sl	ONEMAIN HOLDINGS INC	03-14-17	03-17-17	39.0000000	h	caus	cash	1,019.66	1
sl	PDC ENERGY	03-14-17	03-17-17	123.0000000	h	caus	cash	7,705.17	3
sl	PEBBLEBROOK HOTEL	03-14-17	03-17-17	63.00	h	caus	cash	1,723.02	3
sl	PROGENICS PHARMA INC	03-14-17	03-17-17	929.0000000	h	caus	cash	10,350.60	4
sl	PHOTRONICS INC	03-14-17	03-17-17	322.0000000	h	caus	cash	3,443.87	5
sl	PLEXUS CORP	03-14-17	03-17-17	19.0000000	h	caus	cash	1,049.21	2
sl	PHARMERICA	03-14-17	03-17-17	197.0000000	h	caus	cash	4,426.29	4
sl	ABM INDS INC	03-14-17	03-17-17	100.0000000	h	caus	cash	4,317.63	3
sl	ACADIA REALTY TRUST	03-14-17	03-17-17	232.00	h	caus	cash	6,968.86	1
sl	ON ASSIGNMENT INC	03-14-17	03-17-17	81.0000000	h	caus	cash	3,769.46	1
sl	ASTEC INDS INC	03-14-17	03-17-17	102.0000000	h	caus	cash	6,124.84	6
sl	BLACK HILLS CORP	03-14-17	03-17-17	78.0000000	h	caus	cash	5,071.44	2
sl	TOPBUILD CORP	03-14-17	03-17-17	144.0000000	h	caus	cash	6,364.75	4
sl	BRYN MAWR BK CORP	03-14-17	03-17-17	183.0000000	h	caus	cash	7,187.53	18
sl	BOSTON PRIVT FINL HLDG	03-14-17	03-17-17	66.0000000	h	caus	cash	1,096.14	7
sl	BROWN & BROWN INC	03-14-17	03-17-17	90.0000000	h	caus	cash	3,889.05	1
sl	CACI INTERNATIONAL INC	03-14-17	03-17-17	8.0000000	h	caus	cash	981.45	2
sl	CASS INFORMATION SYSTEMS INC	03-14-17	03-17-17	25.0000000	h	caus	cash	1,570.35	4
sl	CAPITAL BANK FINANCIAL CORP	03-14-17	03-17-17	33.0000000	h	caus	cash	1,336.88	3
sl	CBIZ INC	03-14-17	03-17-17	656.0000000	h	caus	cash	9,127.97	2
sl	CHATHAM LODGING TRUST	03-14-17	03-17-17	54.00	h	caus	cash	1,032.08	1
sl	COLONY NORTHSTAR INC	03-14-17	03-17-17	559.00	h	caus	cash	7,292.78	1
sl	CNO FINANCIAL INC	03-14-17	03-17-17	705.0000000	h	caus	cash	14,224.39	1
sl	COLUMBIA SPORTSWEAR CO	03-14-17	03-17-17	64.0000000	h	caus	cash	3,566.92	1
sl	FERRO CORP	03-14-17	03-17-17	445.0000000	h	caus	cash	6,073.67	6
sl	BANNER CORP	03-14-17	03-17-17	120.0000000	h	caus	cash	6,896.20	2
sl	CHESAPEAKE UTILITIES CORP.	03-14-17	03-17-17	107.0000000	h	caus	cash	7,140.52	2
sl	HEARTLAND FINL USA INC	03-14-17	03-17-17	135.0000000	h	caus	cash	6,687.39	15
sl	MATERION CORP	03-14-17	03-17-17	101.0000000	h	caus	cash	3,296.07	4
sl	PACIFIC PREMIER BANCORP	03-14-17	03-17-17	287.0000000	h	caus	cash	11,088.17	6
sl	RING ENERGY, INC.	03-14-17	03-17-17	772.0000000	h	caus	cash	7,653.75	5
sl	TRICO BANCSHARES	03-14-17	03-17-17	54.0000000	h	caus	cash	1,903.08	4
sl	ENTERCOM COMM CORP CL A	03-14-17	03-17-17	369.0000000	h	caus	cash	5,152.23	9

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

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
sl	HERITAGE FINANCIAL CORP	03-14-17	03-17-17	282.0000000	h	caus	cash	6,632.26	2
sl	HERITAGE OAKS BANCORP	03-14-17	03-17-17	768.0000000	h	caus	cash	10,298.11	4
sl	PARK STERLING BANK	03-14-17	03-17-17	622.0000000	h	caus	cash	7,228.04	3
sl	UNITED CMNTY BKS GA CAP STK	03-14-17	03-17-17	494.0000000	h	caus	cash	14,119.74	1
dv	SYNOVUS FINL CORP	03-14-17	04-03-17			caus	divacc	3,395.40	
wd	CASH ACCOUNT	03-14-17	03-14-17			awus	client	4,222.12	
wd	DIVIDEND ACCRUAL ACCOUNT	03-15-17	03-15-17			caus	cash	2,752.35	
wd	DIVIDEND ACCRUAL ACCOUNT	03-15-17	03-15-17			caus	cash	5,431.92	
wd	DIVIDEND ACCRUAL ACCOUNT	03-15-17	03-15-17			caus	cash	2,716.75	
wd	DIVIDEND ACCRUAL ACCOUNT	03-15-17	03-15-17			caus	cash	4,516.20	
wd	DIVIDEND ACCRUAL ACCOUNT	03-15-17	03-15-17			caus	cash	1,055.47	
wd	DIVIDEND ACCRUAL ACCOUNT	03-15-17	03-15-17			caus	cash	4,165.98	
wd	DIVIDEND ACCRUAL ACCOUNT	03-15-17	03-15-17			caus	cash	2,584.34	
dv	SOUTH JERSEY INDS INC	03-15-17	04-04-17			caus	divacc	2,805.39	
wd	CASH ACCOUNT	03-15-17	03-15-17			awus	client	23,223.01	
dv	TRICO BANCSHARES	03-16-17	03-31-17			caus	divacc	3,402.60	
dv	HUDSON PACIFIC PROPERTIES, INC.	03-16-17	03-30-17			caus	divacc	5,062.00	
wd	DIVIDEND ACCRUAL ACCOUNT	03-17-17	03-17-17			caus	cash	1,156.53	
by	FULLER H B CO	03-17-17	03-22-17	1,140.0000000		caus	cash	59,510.51	1
by	CACI INTERNATIONAL INC	03-17-17	03-22-17	396.0000000		caus	cash	50,052.86	3
sl	PROGRESS SOFTWARE CORP	03-17-17	03-22-17	4,147.0000000	h	caus	cash	120,073.35	1
wd	CASH ACCOUNT	03-17-17	03-17-17			awus	client	1,156.53	
dp	CASH ACCOUNT	03-17-17	03-17-17			awus	client	1,347.30	
dp	CASH ACCOUNT	03-17-17	03-17-17			awus	client	3,603.20	
by	FULLER H B CO	03-20-17	03-23-17	3,609.0000000		caus	cash	190,603.56	2
by	CACI INTERNATIONAL INC	03-20-17	03-23-17	960.0000000		caus	cash	120,773.57	4
wd	CASH ACCOUNT	03-20-17	03-20-17			awus	client	1,347.30	
sl	PROGRESS SOFTWARE CORP	03-20-17	03-23-17	2,422.0000000	h	caus	cash	69,001.04	1
by	FULLER H B CO	03-21-17	03-24-17	1,875.0000000		caus	cash	98,797.31	3
wd	CASH ACCOUNT	03-21-17	03-21-17			awus	client	3,603.20	
sl	PROGRESS SOFTWARE CORP	03-21-17	03-24-17	3,032.0000000	h	caus	cash	84,561.85	1
wd	DIVIDEND ACCRUAL ACCOUNT	03-22-17	03-22-17			caus	cash	1,055.16	
wd	CASH ACCOUNT	03-22-17	03-22-17			awus	client	1,055.16	
wd	DIVIDEND ACCRUAL ACCOUNT	03-23-17	03-23-17			caus	cash	6,176.50	
dv	PORTLAND GENERAL	03-23-17	04-17-17			caus	divacc	3,320.00	
wd	CASH ACCOUNT	03-23-17	03-23-17			awus	client	6,176.50	
wd	DIVIDEND ACCRUAL ACCOUNT	03-24-17	03-24-17			caus	cash	5,179.92	
by	ASTEC INDS INC	03-24-17	03-29-17	1,206.0000000		caus	cash	73,514.38	7
by	FRANKLIN FINANCIAL NETWORK INC.	03-24-17	03-29-17	1,205.0000000		caus	cash	44,251.46	1

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

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
sl	PARK STERLING BANK	03-24-17	03-29-17	3,782.0000000	h	caus	cash	44,136.10	3
wd	CASH ACCOUNT	03-24-17	03-24-17			awus	client	5,179.92	
by	ASTEC INDS INC	03-27-17	03-30-17	531.0000000		caus	cash	31,977.35	8
dv	KAPSTONE PAPER & PACKAGING CORP	03-27-17	04-12-17			caus	divacc	2,178.50	
by	FRANKLIN FINANCIAL NETWORK INC.	03-27-17	03-30-17	1,237.0000000		caus	cash	45,215.44	2
sl	PARK STERLING BANK	03-27-17	03-30-17	5,159.0000000	h	caus	cash	60,090.71	3
wd	DIVIDEND ACCRUAL ACCOUNT	03-28-17	03-28-17			caus	cash	934.90	
dv	CYPRESS SEMICONDUCTOR	03-28-17	04-20-17			caus	divacc	6,602.20	
wd	CASH ACCOUNT	03-28-17	03-28-17			awus	client	934.90	
by	FRANKLIN FINANCIAL NETWORK INC.	03-28-17	03-31-17	1,100.0000000		caus	cash	40,791.85	3
by	GENERAL CABLE DEL NEW	03-28-17	03-31-17	3,918.0000000		caus	cash	67,422.12	1
sl	PARK STERLING BANK	03-28-17	03-31-17	3,800.0000000	h	caus	cash	44,901.72	3
by	GREEN BANCORP INC	03-29-17	04-03-17	1,993.0000000		caus	cash	34,119.36	1
by	FRANKLIN FINANCIAL NETWORK INC.	03-29-17	04-03-17	1,112.0000000		caus	cash	41,788.74	4
by	GENERAL CABLE DEL NEW	03-29-17	04-03-17	9,537.0000000		caus	cash	166,468.34	2
sl	PACIFIC PREMIER BANCORP	03-29-17	04-03-17	934.0000000	h	caus	cash	34,576.29	6
sl	PARK STERLING BANK	03-29-17	04-03-17	3,516.0000000	h	caus	cash	41,678.11	3
dv	IBERIABANK CORP	03-29-17	04-28-17			caus	divacc	4,983.48	
dv	SKYWEST INC	03-29-17	04-06-17			caus	divacc	2,439.12	
dv	ACADIA REALTY TRUST	03-29-17	04-14-17			caus	divacc	5,484.70	
dv	CHATHAM LODGING TRUST	03-29-17	04-28-17			caus	divacc	1,792.56	
dv	COLONY NORTHSTAR INC	03-29-17	04-17-17			caus	divacc	18,912.15	
dv	CORESITE REALTY CORP	03-29-17	04-17-17			caus	divacc	9,060.80	
dv	PEBBLEBROOK HOTEL	03-29-17	04-17-17			caus	divacc	4,168.98	
dv	REXFORD INDUSTRIAL REALTY	03-29-17	04-17-17			caus	divacc	4,341.74	
dv	SERITAGE GROWTH PROPERTIES	03-29-17	04-13-17			caus	divacc	1,543.00	
dv	SUN COMMUNITIES INC	03-29-17	04-17-17			caus	divacc	5,764.01	
wd	DIVIDEND ACCRUAL ACCOUNT	03-30-17	03-30-17			caus	cash	6,764.16	
wd	DIVIDEND ACCRUAL ACCOUNT	03-30-17	03-30-17			caus	cash	5,062.00	
by	GENERAL CABLE DEL NEW	03-30-17	04-04-17	5,582.0000000		caus	cash	99,508.08	3
by	GREEN BANCORP INC	03-30-17	04-04-17	33,183.0000000		caus	cash	579,262.36	2
by	FRANKLIN FINANCIAL NETWORK INC.	03-30-17	04-04-17	557.0000000		caus	cash	21,479.54	5
sl	PACIFIC PREMIER BANCORP	03-30-17	04-04-17	9,975.0000000	h	caus	cash	369,237.52	6
sl	PACIFIC PREMIER BANCORP	03-30-17	04-04-17	2,550.0000000	h	caus	cash	94,391.55	5
sl	PACIFIC PREMIER BANCORP	03-30-17	04-04-17	2,224.0000000	h	caus	cash	82,324.23	4
sl	PACIFIC PREMIER BANCORP	03-30-17	04-04-17	2,260.0000000	h	caus	cash	83,656.82	3

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

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
sl	PARK STERLING BANK	03-30-17	04-04-17	1,865.0000000	h	caus	cash	22,618.41	3
sl	PARK STERLING BANK	03-30-17	04-04-17	312.0000000	h	caus	cash	3,783.88	2
wd	CASH ACCOUNT	03-30-17	03-30-17			awus	client	11,826.16	
wd	DIVIDEND ACCRUAL ACCOUNT	03-31-17	03-31-17			caus	cash	1,798.50	
wd	DIVIDEND ACCRUAL ACCOUNT	03-31-17	03-31-17			caus	cash	1,121.83	
wd	DIVIDEND ACCRUAL ACCOUNT	03-31-17	03-31-17			caus	cash	2,687.46	
wd	DIVIDEND ACCRUAL ACCOUNT	03-31-17	03-31-17			caus	cash	856.02	
wd	DIVIDEND ACCRUAL ACCOUNT	03-31-17	03-31-17			caus	cash	3,402.60	
by	GREEN BANCORP INC	03-31-17	04-05-17	4,307.0000000		caus	cash	76,795.10	3
by	BASIC ENERGY SERVICE	03-31-17	04-05-17	5,303.0000000		caus	cash	175,594.53	1
by	MODINE MANUFACTURING CO	03-31-17	04-05-17	3,254.0000000		caus	cash	39,499.33	2
by	FRANKLIN FINANCIAL NETWORK INC.	03-31-17	04-05-17	1,365.0000000		caus	cash	52,916.82	6
sl	PARK STERLING BANK	03-31-17	04-05-17	4,341.0000000	h	caus	cash	52,884.37	2
wd	CASH ACCOUNT	03-31-17	03-31-17			awus	client	9,866.41	

Phocas Financial Corporation

DEPOSITS AND WITHDRAWALS

New York State Common Retirement Fund / P23964

JPMorgan: P23964

From 03-01-17 To 03-31-17

Tran Code	Tran Code	Portfolio Code	Portfolio Name	Trade Date	Amount
Deliver out long					
lo	Deliver out long	2nyscm10	New York State Common Retirement Fund /	03-10-17	2,249.90

To: JP Morgan; Fax: 877 537 1236

From: Phocas Financial Corp. ; Justin Wallace / James Murray; Phone: 510 523 5800

Date: 04-06-17

Discretionary Trades

Account: New York State Common Retirement Fund / P23964

JPMorgan: P23964

Trades from: 03-01-17 to 03-31-17

Trade Date	Settle Date	Buy/Sell	Quantity	Ticker	Cusip	Security	Price	Principal	Commission	Other Fees	SEC Fee	Net Amt	Broker	Broker Number
PURCHASES														
03-17-17	03-22-17	by	396.0000000	CACI	127190304	CACI INTERNATIONAL INC	126.3861	50,048.90	3.96	0.00	0.00	50,052.86	TELSEY CAPITAL	61514
03-17-17	03-22-17	by	1,140.0000000	FUL	359694106	FULLER H B CO	52.1922	59,499.11	11.40	0.00	0.00	59,510.51	PENSERRA	63108
03-20-17	03-23-17	by	960.0000000	CACI	127190304	CACI INTERNATIONAL INC	125.7958	120,763.97	9.60	0.00	0.00	120,773.57	TELSEY CAPITAL	61514
03-20-17	03-23-17	by	3,609.0000000	FUL	359694106	FULLER H B CO	52.8034	190,567.47	36.09	0.00	0.00	190,603.56	PENSERRA	63108
03-21-17	03-24-17	by	1,875.0000000	FUL	359694106	FULLER H B CO	52.6819	98,778.56	18.75	0.00	0.00	98,797.31	PENSERRA	63108
03-24-17	03-29-17	by	1,206.0000000	ASTE	046224101	ASTEC INDS INC	60.9472	73,502.32	12.06	0.00	0.00	73,514.38	PENSERRA	63108
03-24-17	03-29-17	by	1,205.0000000	FSB	35352P104	FRANKLIN FINANCIAL NETWORK INC.	36.7132	44,239.41	12.05	0.00	0.00	44,251.46	SANDLER ONEILL	226
03-27-17	03-30-17	by	531.0000000	ASTE	046224101	ASTEC INDS INC	60.2110	31,972.04	5.31	0.00	0.00	31,977.35	PENSERRA	63108
03-27-17	03-30-17	by	1,237.0000000	FSB	35352P104	FRANKLIN FINANCIAL NETWORK INC.	36.5425	45,203.07	12.37	0.00	0.00	45,215.44	SANDLER ONEILL	226
03-28-17	03-31-17	by	1,100.0000000	FSB	35352P104	FRANKLIN FINANCIAL NETWORK INC.	37.0735	40,780.85	11.00	0.00	0.00	40,791.85	SANDLER ONEILL	226
03-28-17	03-31-17	by	3,918.0000000	BGC	369300108	GENERAL CABLE DEL NEW	17.1983	67,382.94	39.18	0.00	0.00	67,422.12	GLOBAL HUNTER	161
03-29-17	04-03-17	by	1,112.0000000	FSB	35352P104	FRANKLIN FINANCIAL NETWORK INC.	37.5698	41,777.62	11.12	0.00	0.00	41,788.74	SANDLER ONEILL	226
03-29-17	04-03-17	by	9,537.0000000	BGC	369300108	GENERAL CABLE DEL NEW	17.4450	166,372.97	95.37	0.00	0.00	166,468.34	GLOBAL HUNTER	161
03-29-17	04-03-17	by	1,993.0000000	GNBC	39260X100	GREEN BANCORP INC	17.1096	34,099.43	19.93	0.00	0.00	34,119.36	RAYMOND JAMES FINANCIAL	0725
03-30-17	04-04-17	by	557.0000000	FSB	35352P104	FRANKLIN FINANCIAL NETWORK INC.	38.5529	21,473.97	5.57	0.00	0.00	21,479.54	SANDLER ONEILL	226
03-30-17	04-04-17	by	5,582.0000000	BGC	369300108	GENERAL CABLE DEL NEW	17.8166	99,452.26	55.82	0.00	0.00	99,508.08	GLOBAL HUNTER	161
03-30-17	04-04-17	by	33,183.0000000	GNBC	39260X100	GREEN BANCORP INC	17.4466	578,930.53	331.83	0.00	0.00	579,262.36	RAYMOND JAMES FINANCIAL	0725
03-31-17	04-05-17	by	5,303.0000000	BAS	06985P209	BASIC ENERGY SERVICE	33.1023	175,541.50	53.03	0.00	0.00	175,594.53	GLOBAL HUNTER	161
03-31-17	04-05-17	by	1,365.0000000	FSB	35352P104	FRANKLIN FINANCIAL NETWORK INC.	38.7569	52,903.17	13.65	0.00	0.00	52,916.82	SANDLER ONEILL	226
03-31-17	04-05-17	by	4,307.0000000	GNBC	39260X100	GREEN BANCORP INC	17.8203	76,752.03	43.07	0.00	0.00	76,795.10	RAYMOND JAMES FINANCIAL	0725
03-31-17	04-05-17	by	3,254.0000000	MOD	607828100	MODINE MANUFACTURING CO	12.1287	39,466.79	32.54	0.00	0.00	39,499.33	PENSERRA	63108
									833.70	0.00	0.00	2,110,342.61		
									833.70	0.00	0.00			
SALES														
03-13-17	03-13-17	sl	0.2800000	FNB	302520101	FNB CORP						0.00	?	?
03-14-17	03-17-17	sl	100.0000000	ABM	000957100	ABM INDS INC	43.1873	4,318.73	1.00	0.00	0.10	4,317.63	CITIGROUP	418
03-14-17	03-17-17	sl	232.00	AKR	004239109	ACADIA REALTY TRUST	30.0489	6,971.34	2.32	0.00	0.16	6,968.86	CITIGROUP	418
03-14-17	03-17-17	sl	102.0000000	ASTE	046224101	ASTEC INDS INC	60.0588	6,126.00	1.02	0.00	0.14	6,124.84	CITIGROUP	418
03-14-17	03-17-17	sl	120.0000000	BANR	06652V208	BANNER CORP	57.4797	6,897.56	1.20	0.00	0.16	6,896.20	CITIGROUP	418
03-14-17	03-17-17	sl	78.0000000	BKH	092113109	BLACK HILLS CORP	65.0300	5,072.34	0.78	0.00	0.12	5,071.44	CITIGROUP	418

To: JP Morgan; Fax: 877 537 1236

From: Phocas Financial Corp. ; Justin Wallace / James Murray; Phone: 510 523 5800

Date: 04-06-17

Discretionary Trades

Account: New York State Common Retirement Fund / P23964

JPMorgan: P23964

Trades from: 03-01-17 to 03-31-17

Trade Date	Settle Date	Buy/Sell	Quantity	Ticker	Cusip	Security	Price	Principal	Commission	Other Fees	SEC Fee	Net Amt	Broker	Broker Number
03-14-17	03-17-17	sl	66.0000000	BPFH	101119105	BOSTON PRIVT FINL HLDG	16.6186	1,096.83	0.66	0.00	0.03	1,096.14	CITIGROUP	418
03-14-17	03-17-17	sl	90.0000000	BRO	115236101	BROWN & BROWN INC	43.2227	3,890.04	0.90	0.00	0.09	3,889.05	CITIGROUP	418
03-14-17	03-17-17	sl	183.0000000	BMTC	117665109	BRYN MAWR BK CORP	39.2870	7,189.52	1.83	0.00	0.16	7,187.53	CITIGROUP	418
03-14-17	03-17-17	sl	8.0000000	CACI	127190304	CACI INTERNATIONAL INC	122.6950	981.56	0.08	0.00	0.03	981.45	CITIGROUP	418
03-14-17	03-17-17	sl	518.0000000	CPE	13123X102	CALLON PETE CO DEL	11.0135	5,704.99	5.18	0.00	0.13	5,699.68	CITIGROUP	418
03-14-17	03-17-17	sl	152.0000000	CPN	131347304	CALPINE CORP	10.6168	1,613.75	1.52	0.00	0.04	1,612.19	CITIGROUP	418
03-14-17	03-17-17	sl	33.0000000	CBF	139794101	CAPITAL BANK FINANCIAL CORP	40.5224	1,337.24	0.33	0.00	0.03	1,336.88	CITIGROUP	418
03-14-17	03-17-17	sl	50.0000000	CRZO	144577103	CARRIZO OIL & GAS	26.9566	1,347.83	0.50	0.00	0.03	1,347.30	CITIGROUP	418
03-14-17	03-17-17	sl	25.0000000	CASS	14808P109	CASS INFORMATION SYSTEMS INC	62.8256	1,570.64	0.25	0.00	0.04	1,570.35	CITIGROUP	418
03-14-17	03-17-17	sl	656.0000000	CBZ	124805102	CBIZ INC	13.9249	9,134.73	6.56	0.00	0.20	9,127.97	CITIGROUP	418
03-14-17	03-17-17	sl	488.0000000	CSFL	15201P109	CENTERSTATE BANKS INC	25.4257	12,407.74	4.88	0.00	0.28	12,402.58	CITIGROUP	418
03-14-17	03-17-17	sl	54.00	CLDT	16208T102	CHATHAM LODGING TRUST	19.1231	1,032.65	0.54	0.00	0.03	1,032.08	CITIGROUP	418
03-14-17	03-17-17	sl	107.0000000	CPK	165303108	CHESAPEAKE UTILITIES CORP.	66.7453	7,141.75	1.07	0.00	0.16	7,140.52	CITIGROUP	418
03-14-17	03-17-17	sl	705.0000000	CNO	12621E103	CNO FINANCIAL INC	20.1869	14,231.76	7.05	0.00	0.32	14,224.39	CITIGROUP	418
03-14-17	03-17-17	sl	559.00	CLNS	19625W104	COLONY NORTHSTAR INC	13.0564	7,298.53	5.59	0.00	0.16	7,292.78	CITIGROUP	418
03-14-17	03-17-17	sl	64.0000000	COLM	198516106	COLUMBIA SPORTSWEAR CO	55.7444	3,567.64	0.64	0.00	0.08	3,566.92	CITIGROUP	418
03-14-17	03-17-17	sl	110.00	COR	21870Q105	CORESITE REALTY CORP	87.9333	9,672.66	1.10	0.00	0.22	9,671.34	CITIGROUP	418
03-14-17	03-17-17	sl	86.0000000	COWN	223622606	COWEN GROUP, INC.	13.2500	1,139.50	0.86	0.00	0.03	1,138.61	CITIGROUP	418
03-14-17	03-17-17	sl	661.0000000	CY	232806109	CYPRESS SEMICONDUCTOR	13.6210	9,003.48	6.61	0.00	0.20	8,996.67	CITIGROUP	418
03-14-17	03-17-17	sl	143.0000000	DLX	248019101	DELUXE CORP	73.4397	10,501.88	1.43	0.00	0.23	10,500.22	CITIGROUP	418
03-14-17	03-17-17	sl	72.0000000	DKS	253393102	DICKS SPORTING GOODS	47.0239	3,385.72	0.72	0.00	0.08	3,384.92	CITIGROUP	418
03-14-17	03-17-17	sl	22.0000000	EME	29084Q100	EMCOR GROUP INC	61.3591	1,349.90	0.22	0.00	0.03	1,349.65	CITIGROUP	418
03-14-17	03-17-17	sl	369.0000000	ETM	293639100	ENTERCOM COMM CORP CL A	13.9730	5,156.04	3.69	0.00	0.12	5,152.23	CITIGROUP	418
03-14-17	03-17-17	sl	24.0000000	EFSC	293712105	ENTERPRISE FINANCIAL SERVICES CORP	43.0921	1,034.21	0.24	0.00	0.03	1,033.94	CITIGROUP	418
03-14-17	03-17-17	sl	37.0000000	EVHC	29414D100	ENVISION HEALTHCARE HOLDINGS, INC	64.6819	2,393.23	0.37	0.00	0.06	2,392.80	CITIGROUP	418
03-14-17	03-17-17	sl	23.0000000	ESL	297425100	ESTERLINE TECHNOLOGIES	87.5261	2,013.10	0.23	0.00	0.05	2,012.82	CITIGROUP	418
03-14-17	03-17-17	sl	445.0000000	FOE	315405100	FERRO CORP	13.6590	6,078.26	4.45	0.00	0.14	6,073.67	CITIGROUP	418
03-14-17	03-17-17	sl	46.0000000	FAF	31847R102	FIRST AMERN CORP CALIF	37.7915	1,738.41	0.46	0.00	0.04	1,737.91	CITIGROUP	418
03-14-17	03-17-17	sl	25.0000000	FIBK	32055Y201	FIRST INTERSTATE BANCSYSTEM INC (MONTANA)	41.7296	1,043.24	0.25	0.00	0.03	1,042.96	CITIGROUP	418
03-14-17	03-17-17	sl	224.0000000	ROCK	374689107	GIBRALTAR INDS INC	40.0965	8,981.62	2.24	0.00	0.20	8,979.18	CITIGROUP	418
03-14-17	03-17-17	sl	89.0000000	GBNK	40075T607	GUARANTY BANKCORP (COLORADO)	23.8271	2,120.61	0.89	0.00	0.05	2,119.67	CITIGROUP	418
03-14-17	03-17-17	sl	135.0000000	HTLF	42234Q102	HEARTLAND FINL USA INC	49.5473	6,688.89	1.35	0.00	0.15	6,687.39	CITIGROUP	418
03-14-17	03-17-17	sl	356.0000000	HTBK	426927109	HERITAGE COMMERCE CORP	13.8677	4,936.90	3.56	0.00	0.11	4,933.23	CITIGROUP	418
03-14-17	03-17-17	sl	282.0000000	HFWA	42722X106	HERITAGE FINANCIAL CORP	23.5292	6,635.23	2.82	0.00	0.15	6,632.26	CITIGROUP	418

To: JP Morgan; Fax: 877 537 1236

From: Phocas Financial Corp. ; Justin Wallace / James Murray; Phone: 510 523 5800

Date: 04-06-17

Discretionary Trades

Account: New York State Common Retirement Fund / P23964

JPMorgan: P23964

Trades from: 03-01-17 to 03-31-17

Trade Date	Settle Date	Buy/Sell	Quantity	Ticker	Cusip	Security	Price	Principal	Commission	Other Fees	SEC Fee	Net Amt	Broker	Broker Number
03-14-17	03-17-17	sl	768.0000000	HEOP	42724R107	HERITAGE OAKS BANCORP	13.4293	10,313.70	15.36	0.00	0.23	10,298.11	HOVDE	103
03-14-17	03-17-17	sl	223.00	HPP	444097109	HUDSON PACIFIC PROPERTIES, INC.	33.5896	7,490.48	2.23	0.00	0.17	7,488.08	CITIGROUP	418
03-14-17	03-17-17	sl	135.0000000	IBKC	450828108	IBERIABANK CORP	80.2073	10,827.99	1.35	0.00	0.24	10,826.40	CITIGROUP	418
03-14-17	03-17-17	sl	53.0000000	IDA	451107106	IDACORP INC	80.1666	4,248.83	0.53	0.00	0.10	4,248.20	CITIGROUP	418
03-14-17	03-17-17	sl	617.0000000	JCP	708160106	JC PENNEY INC	5.8500	3,609.45	6.17	0.00	0.08	3,603.20	CITIGROUP	418
03-14-17	03-17-17	sl	61.0000000	KAI	48282T104	KADANT INC	57.7684	3,523.87	0.61	0.00	0.08	3,523.18	CITIGROUP	418
03-14-17	03-17-17	sl	62.0000000	KALU	483007704	KAISER ALUMINUM CORP	75.7952	4,699.30	0.62	0.00	0.11	4,698.57	CITIGROUP	418
03-14-17	03-17-17	sl	240.0000000	KS	48562P103	KAPSTONE PAPER & PACKAGING CORP	22.2647	5,343.53	2.40	0.00	0.12	5,341.01	CITIGROUP	418
03-14-17	03-17-17	sl	101.0000000	MTRN	576690101	MATERION CORP	32.6451	3,297.16	1.01	0.00	0.08	3,296.07	CITIGROUP	418
03-14-17	03-17-17	sl	114.0000000	MDP	589433101	MEREDITH CORP	62.2245	7,093.59	1.14	0.00	0.16	7,092.29	CITIGROUP	418
03-14-17	03-17-17	sl	75.0000000	MKSI	55306N104	MKS INSTRUMENT INC	66.6247	4,996.85	0.75	0.00	0.11	4,995.99	CITIGROUP	418
03-14-17	03-17-17	sl	86.0000000	MOD	607828100	MODINE MANUFACTURING CO	11.2452	967.09	0.86	0.00	0.03	966.20	CITIGROUP	418
03-14-17	03-17-17	sl	218.0000000	MYRG	55405W104	MYR GROUP INC	38.8058	8,459.66	2.18	0.00	0.19	8,457.29	CITIGROUP	418
03-14-17	03-17-17	sl	306.0000000	NCMI	635309107	NATIONAL CINEMEDIA	12.6442	3,869.13	3.06	0.00	0.09	3,865.98	CITIGROUP	418
03-14-17	03-17-17	sl	307.00	NSA	637870106	NATIONAL STORAGE AFFILIATES TRUST	22.9729	7,052.68	3.07	0.00	0.16	7,049.45	CITIGROUP	418
03-14-17	03-17-17	sl	348.0000000	NCR	62886E108	NCR CORP NEW	42.7401	14,873.55	3.48	0.00	0.33	14,869.74	CITIGROUP	418
03-14-17	03-17-17	sl	30.0000000	NXST	65336K103	NEXSTAR BROADCASTING CL A	69.2807	2,078.42	0.30	0.00	0.05	2,078.07	CITIGROUP	418
03-14-17	03-17-17	sl	1,629.0000000	ODP	676220106	OFFICE DEPOT INC	4.5083	7,344.02	16.29	0.00	0.17	7,327.56	CITIGROUP	418
03-14-17	03-17-17	sl	81.0000000	ASGN	682159108	ON ASSIGNMENT INC	46.5477	3,770.36	0.81	0.00	0.09	3,769.46	CITIGROUP	418
03-14-17	03-17-17	sl	39.0000000	OMF	68268W103	ONEMAIN HOLDINGS INC	26.1559	1,020.08	0.39	0.00	0.03	1,019.66	CITIGROUP	418
03-14-17	03-17-17	sl	287.0000000	PPBI	69478X105	PACIFIC PREMIER BANCORP	38.6456	11,091.29	2.87	0.00	0.25	11,088.17	CITIGROUP	418
03-14-17	03-17-17	sl	26.0000000	PRXL	699462107	PAREXEL INTL CORP	64.9396	1,688.43	0.26	0.00	0.04	1,688.13	CITIGROUP	418
03-14-17	03-17-17	sl	622.0000000	PSTB	70086Y105	PARK STERLING BANK	11.6409	7,240.64	12.44	0.00	0.16	7,228.04	HOVDE	103
03-14-17	03-17-17	sl	123.0000000	PDCE	69327R101	PDC ENERGY	62.6550	7,706.57	1.23	0.00	0.17	7,705.17	CITIGROUP	418
03-14-17	03-17-17	sl	63.00	PEB	70509V100	PEBBLEBROOK HOTEL	27.3602	1,723.69	0.63	0.00	0.04	1,723.02	CITIGROUP	418
03-14-17	03-17-17	sl	197.0000000	PMC	71714F104	PHARMERICA	22.4790	4,428.36	1.97	0.00	0.10	4,426.29	CITIGROUP	418
03-14-17	03-17-17	sl	322.0000000	PLAB	719405102	PHOTRONICS INC	10.7055	3,447.17	3.22	0.00	0.08	3,443.87	CITIGROUP	418
03-14-17	03-17-17	sl	19.0000000	PLXS	729132100	PLEXUS CORP	55.2332	1,049.43	0.19	0.00	0.03	1,049.21	CITIGROUP	418
03-14-17	03-17-17	sl	165.0000000	PNM	69349H107	PNM RES INC	36.2384	5,979.34	1.65	0.00	0.14	5,977.55	CITIGROUP	418
03-14-17	03-17-17	sl	114.0000000	POR	736508847	PORTLAND GENERAL	44.0677	5,023.72	1.14	0.00	0.11	5,022.47	CITIGROUP	418
03-14-17	03-17-17	sl	39.0000000	PRI	74164M108	PRIMERICA	81.3431	3,172.38	0.39	0.00	0.07	3,171.92	CITIGROUP	418
03-14-17	03-17-17	sl	929.0000000	PGNX	743187106	PROGENICS PHARMA INC	11.1519	10,360.12	9.29	0.00	0.23	10,350.60	CITIGROUP	418
03-14-17	03-17-17	sl	236.0000000	PRGS	743312100	PROGRESS SOFTWARE CORP	28.8334	6,804.68	2.36	0.00	0.15	6,802.17	CITIGROUP	418
03-14-17	03-17-17	sl	249.0000000	RDN	750236101	RADIAN GROUP INC	18.6950	4,655.06	2.49	0.00	0.11	4,652.46	CITIGROUP	418
03-14-17	03-17-17	sl	30.0000000	RRGB	75689M101	RED ROBIN GOURMET BURG	52.9927	1,589.78	0.30	0.00	0.04	1,589.44	CITIGROUP	418
03-14-17	03-17-17	sl	29.0000000	REN	76116A306	RESOLUTE ENERGY CORP.	34.0490	987.42	0.29	0.00	0.03	987.10	CITIGROUP	418
03-14-17	03-17-17	sl	330.00	REXR	76169C100	REXFORD INDUSTRIAL REALTY	21.5102	7,098.37	3.30	0.00	0.16	7,094.91	CITIGROUP	418

To: JP Morgan; Fax: 877 537 1236

From: Phocas Financial Corp. ; Justin Wallace / James Murray; Phone: 510 523 5800

Date: 04-06-17

Discretionary Trades

Account: New York State Common Retirement Fund / P23964

JPMorgan: P23964

Trades from: 03-01-17 to 03-31-17

Trade Date	Settle Date	Buy/Sell	Quantity	Ticker	Cusip	Security	Price	Principal	Commission	Other Fees	SEC Fee	Net Amt	Broker	Broker Number
03-14-17	03-17-17	sl	772.0000000	REI	76680V108	RING ENERGY, INC.	9.9244	7,661.64	7.72	0.00	0.17	7,653.75	GLOBAL HUNTER	161
03-14-17	03-17-17	sl	42.00	SBRA	78573L106	SABRA HEALTH CARE REIT	25.9026	1,087.91	0.42	0.00	0.03	1,087.46	CITIGROUP	418
03-14-17	03-17-17	sl	128.0000000	SAIC	808625107	SCIENCE APPLICATIONS INTERNATIONAL	86.0448	11,013.73	1.28	0.00	0.25	11,012.20	CITIGROUP	418
03-14-17	03-17-17	sl	90.0000000	SIGI	816300107	SELECTIVE INS GROUP	47.3412	4,260.71	0.90	0.00	0.10	4,259.71	CITIGROUP	418
03-14-17	03-17-17	sl	46.0000000	SXT	81725T100	SENSIENT TECH CORP	79.0337	3,635.55	0.46	0.00	0.08	3,635.01	CITIGROUP	418
03-14-17	03-17-17	sl	68.00	SRG	81752R100	SERITAGE GROWTH PROPERTIES	44.4779	3,024.50	0.68	0.00	0.07	3,023.75	CITIGROUP	418
03-14-17	03-17-17	sl	109	SIMO	82706C108	SILICON MOTION TECHNOLOGY CORP	45.0647	4,912.05	1.09	0.00	0.11	4,910.85	CITIGROUP	418
03-14-17	03-17-17	sl	273.0000000	SBGI	829226109	SINCLAIR BROADCAST GRP CL A	41.1680	11,238.86	2.73	0.00	0.25	11,235.88	CITIGROUP	418
03-14-17	03-17-17	sl	186.0000000	SKYW	830879102	SKYWEST INC	34.4183	6,401.80	1.86	0.00	0.14	6,399.80	CITIGROUP	418
03-14-17	03-17-17	sl	49.0000000	LNCE	833551104	SNYDER'S LANCE INC	39.7818	1,949.31	0.49	0.00	0.05	1,948.77	CITIGROUP	418
03-14-17	03-17-17	sl	114.0000000	SJI	838518108	SOUTH JERSEY INDS INC	32.8195	3,741.42	1.14	0.00	0.09	3,740.19	CITIGROUP	418
03-14-17	03-17-17	sl	83.0000000	SR	84857L101	SPIRE, INC	64.5955	5,361.43	0.83	0.00	0.12	5,360.48	CITIGROUP	418
03-14-17	03-17-17	sl	328.0000000	STBZ	856190103	STATE BANK & TRUST	26.0962	8,559.55	3.28	0.00	0.19	8,556.08	CITIGROUP	418
03-14-17	03-17-17	sl	21.0000000	SF	860630102	STIFEL FINL CORP	52.7243	1,107.21	0.21	0.00	0.03	1,106.97	CITIGROUP	418
03-14-17	03-17-17	sl	27.00	SUI	866674104	SUN COMMUNITIES INC	79.5233	2,147.13	0.27	0.00	0.05	2,146.81	CITIGROUP	418
03-14-17	03-17-17	sl	150.0000000	SPN	868157108	SUPERIOR ENERGY SVCS	13.1542	1,973.13	1.50	0.00	0.05	1,971.58	CITIGROUP	418
03-14-17	03-17-17	sl	138.0000000	SNV	87161C501	SYNOVUS FINL CORP	41.4268	5,716.90	1.38	0.00	0.13	5,715.39	CITIGROUP	418
03-14-17	03-17-17	sl	53.0000000	TTEK	88162G103	TETRA TECH INC NEW	40.2277	2,132.07	0.53	0.00	0.05	2,131.49	CITIGROUP	418
03-14-17	03-17-17	sl	98.0000000	TKR	887389104	TIMKEN CO	43.8799	4,300.23	0.98	0.00	0.10	4,299.15	CITIGROUP	418
03-14-17	03-17-17	sl	138.0000000	TMST	887399103	TIMKENSTEEL CORP COM	18.1821	2,509.13	1.38	0.00	0.06	2,507.69	CITIGROUP	418
03-14-17	03-17-17	sl	144.0000000	BLD	89055F103	TOPBUILD CORP	44.2106	6,366.33	1.44	0.00	0.14	6,364.75	CITIGROUP	418
03-14-17	03-17-17	sl	141.0000000	TOWR	891826109	TOWER INTERNATIONAL, INC	27.6250	3,895.13	1.41	0.00	0.09	3,893.63	CITIGROUP	418
03-14-17	03-17-17	sl	54.0000000	TCBK	896095106	TRICO BANCSHARES	35.2531	1,903.67	0.54	0.00	0.05	1,903.08	CITIGROUP	418
03-14-17	03-17-17	sl	494.0000000	UCBI	90984P303	UNITED CMNTY BKS GA CAP STK	28.6031	14,129.93	9.88	0.00	0.31	14,119.74	HOVDE	103
03-14-17	03-17-17	sl	54.0000000	USNA	90328M107	USANA HEALTH SCIENCES	56.9641	3,076.06	0.54	0.00	0.07	3,075.45	CITIGROUP	418
03-14-17	03-17-17	sl	177.0000000	VDSI	92230Y104	VASCO DATA SECURITY INTERNATIONAL, INC	12.8938	2,282.20	1.77	0.00	0.05	2,280.38	CITIGROUP	418
03-14-17	03-17-17	sl	142.0000000	VRNT	92343X100	VERINT SYS INC	39.2441	5,572.66	1.42	0.00	0.13	5,571.11	CITIGROUP	418
03-14-17	03-17-17	sl	138.0000000	WEB	94733A104	WEB.COM GROUP INC	19.7500	2,725.50	1.38	0.00	0.06	2,724.06	CITIGROUP	418
03-14-17	03-17-17	sl	141.0000000	WTFC	97650W108	WINTRUST FINL CORP	71.3485	10,060.14	1.41	0.00	0.22	10,058.51	CITIGROUP	418
03-17-17	03-22-17	sl	4,147.0000000	PRGS	743312100	PROGRESS SOFTWARE CORP	28.9649	120,117.44	41.47	0.00	2.62	120,073.35	TELSEY CAPITAL	61514
03-20-17	03-23-17	sl	2,422.0000000	PRGS	743312100	PROGRESS SOFTWARE CORP	28.4999	69,026.76	24.22	0.00	1.50	69,001.04	TELSEY CAPITAL	61514
03-21-17	03-24-17	sl	3,032.0000000	PRGS	743312100	PROGRESS SOFTWARE CORP	27.9004	84,594.01	30.32	0.00	1.84	84,561.85	TELSEY CAPITAL	61514
03-24-17	03-29-17	sl	3,782.0000000	PSTB	70086Y105	PARK STERLING BANK	11.6803	44,174.89	37.82	0.00	0.97	44,136.10	SANDLER ONEILL	226
03-27-17	03-30-17	sl	5,159.0000000	PSTB	70086Y105	PARK STERLING BANK	11.6580	60,143.62	51.59	0.00	1.32	60,090.71	SANDLER ONEILL	226
03-28-17	03-31-17	sl	3,800.0000000	PSTB	70086Y105	PARK STERLING BANK	11.8265	44,940.70	38.00	0.00	0.98	44,901.72	SANDLER ONEILL	226

To: JP Morgan; Fax: 877 537 1236

From: Phocas Financial Corp. ; Justin Wallace / James Murray; Phone: 510 523 5800

Date: 04-06-17

Discretionary Trades

Account: New York State Common Retirement Fund / P23964

JPMorgan: P23964

Trades from: 03-01-17 to 03-31-17

Trade Date	Settle Date	Buy/Sell	Quantity	Ticker	Cusip	Security	Price	Principal	Commission	Other Fees	SEC Fee	Net Amt	Broker	Broker Number
03-29-17	04-03-17	sl	934.0000000	PPBI	69478X105	PACIFIC PREMIER BANCORP	37.0304	34,586.39	9.34	0.00	0.76	34,576.29	RAYMOND JAMES FINANCIAL	0725
03-29-17	04-03-17	sl	3,516.0000000	PSTB	70086Y105	PARK STERLING BANK	11.8641	41,714.18	35.16	0.00	0.91	41,678.11	SANDLER ONEILL	226
03-30-17	04-04-17	sl	17,009.0000000	PPBI	69478X105	PACIFIC PREMIER BANCORP	37.0271	629,793.94	170.09	0.00	13.73	629,610.12	RAYMOND JAMES FINANCIAL	0725
03-30-17	04-04-17	sl	2,177.0000000	PSTB	70086Y105	PARK STERLING BANK	12.1381	26,424.64	21.77	0.00	0.58	26,402.29	SANDLER ONEILL	226
03-31-17	04-05-17	sl	4,341.0000000	PSTB	70086Y105	PARK STERLING BANK	12.1928	52,928.94	43.41	0.00	1.16	52,884.37	SANDLER ONEILL	226
									734.13	0.00	38.55	1,742,150.95		
									734.13	0.00	38.55			
									1,567.83	**0.00**	**38.55**	**-368,191.66**		

Phocas Financial Corporation

TWR FOR SELECTED PERIODS

ANNUALIZED

GROSS OF FEES

New York State Common Retirement Fund

JPMorgan: P23964

March 31, 2017

	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Latest 2 Year	Latest 3 Year	Latest 5 Year	Inception To Date	Since 03-31-17
Portfolio	-1.39	0.21	0.21	23.98	7.62	-	-	8.10	?

Phocas Financial Corporation

TWR FOR SELECTED PERIODS

ANNUALIZED

NET OF FEES

New York State Common Retirement Fund

JPMorgan: P23964

March 31, 2017

	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Latest 2 Year	Latest 3 Year	Latest 5 Year	Inception To Date	Since 03-31-17
Portfolio	-1.39	0.21	0.21	23.50	7.24	-	-	7.73	?

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