Phocas Financial Corporation

PORTFOLIO APPRAISAL

New York State Common Retirement Fund / P23964

JPMorgan: P23964

July 31, 2016

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Cur. Yield
COMMON STOCK							
2,534.0000	GLOBAL BRASS & COPPER HOLDINGS INC.	29.77	75,447.57	28.32	71,762.88	0.1	?
			75,447.57		71,762.88	0.1	0.0
ENERGY							
47,541.0000	CALLON PETE CO DEL	7.86	373,577.99	11.39	541,491.99	0.9	0.0
22,550.0000	CARRIZO OIL & GAS	37.89	854,357.25	32.80	739,640.00	1.2	0.0
11,330.0000	PDC ENERGY	51.36	581,898.35	54.77	620,544.10	1.0	0.0
16,182.0000	RANGE RES CORP	26.78	433,395.51	40.31	652,296.42	1.1	0.4
65,338.0000	RING ENERGY, INC.	8.67	566,552.56	7.94	518,783.72	0.9	0.0
			2,809,781.66		3,072,756.23	5.1	0.1
MATERIALS							
2,735.0000	ASHLAND INC	126.78	346,752.33	113.24	309,711.40	0.5	0.8
40,773.0000	FERRO CORP	13.64	556,020.94	12.96	528,418.08	0.9	0.0
5,646.0000	KAISER ALUMINUM CORP	76.50	431,902.07	82.85	467,771.10	0.8	1.2
22,025.0000	KAPSTONE PAPER & PACKAGING CORP	12.18	268,235.87	14.28	314,517.00	0.5	2.8
10,749.0000	MATERION CORP	38.05	408,983.85	26.41	283,881.09	0.5	1.1
12,857.0000	SENSIENT TECH CORP	64.93	834,790.87	73.83	949,232.31	1.6	1.1
			2,846,685.91		2,853,530.98	4.8	1.1
INDUSTRIALS							
9,209.0000	ABM INDS INC	32.24	296,934.02	37.21	342,666.89	0.6	1.6
9,349.0000	ASTEC INDS INC	39.79	372,030.90	60.28	563,557.72	0.9	0.0
60,264.0000	CBIZ INC	9.01	543,131.19	10.81	651,453.84	1.1	0.0
8,386.0000	CURTISS WRIGHT CORP	67.22	563,717.98	88.99	746,270.14	1.2	0.4
13,093.0000	DELUXE CORP	64.70	847,074.62	67.59	884,955.87	1.5	1.5
5,859.0000	EMCOR GROUP INC	49.59	290,531.69	55.70	326,346.30	0.5	0.4
5,374.0000	ESTERLINE TECHNOLOGIES	111.66	600,085.56	60.83	326,900.42	0.5	0.0
20,594.0000	GIBRALTAR INDS INC	23.01	473,843.47	35.28	726,556.32	1.2	0.0
6,969.0000	KADANT INC	48.30	336,596.61	54.94	382,876.86	0.6	0.0
20,009.0000	MYR GROUP INC	29.16	583,428.46	24.67	493,622.03	0.8	0.0
7,423.0000	ON ASSIGNMENT INC	38.19	283,481.72	36.95	274,279.85	0.5	0.0
28,401.0000	SKYWEST INC	16.16	459,086.01	28.77	817,096.77	1.4	0.6
26,312.0000	TETRA TECH INC NEW	25.73	677,055.93	32.93	866,454.16	1.4	0.0
13,024.0000	TIMKEN CO	41.80	544,429.25	33.45	435,652.80	0.7	2.8

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42,049.0000	WABASH NATL CORP	14.15	594,947.41	14.48	608,869.52	1.0	0.0
			7,466,374.81		8,447,559.49	14.1	0.5
CONSUMER DISCRETIONARY							
5,862.0000	COLUMBIA SPORTSWEAR CO	57.36	336,241.39	57.25	335,599.50	0.6	1.5
6,599.0000	DICKS SPORTING GOODS	37.98	250,609.56	51.29	338,462.71	0.6	1.0
23,953.0000	E.W. SCRIPPS	24.20	579,680.73	16.96	406,242.88	0.7	0.0
36,729.0000	ENTERCOM COMM CORP CL A	11.70	429,546.87	14.61	536,610.69	0.9	0.0
17,399.0000	EXPRESS, INC.	16.97	295,294.25	14.96	260,289.04	0.4	0.0
19,404.0000	GAMESTOP CORP CL A	29.97	581,576.67	30.95	600,553.80	1.0	3.2
10,446.0000	MEREDITH CORP	54.69	571,271.34	54.48	569,098.08	1.0	2.8
28,075.0000	NATIONAL CINEMEDIA	16.01	449,397.57	15.58	437,408.50	0.7	5.6
166,639.0000	OFFICE DEPOT INC	3.54	590,587.06	3.46	576,570.94	1.0	0.0
63,149.0000	PENNEY J C INC	9.20	580,755.33	9.66	610,019.34	1.0	0.0
32,075.0000	RUTH'S HOSPITALITY GROUP, INC.	15.26	489,564.28	15.97	512,237.75	0.9	0.0
25,090.0000	SINCLAIR BROADCAST GRP CL A	29.99	752,427.26	27.82	698,003.80	1.2	2.2
17,422.0000	TOPBUILD CORP	32.92	573,484.43	37.76	657,854.72	1.1	0.0
			6,480,436.75		6,538,951.75	10.9	1.3
CONSUMER STAPLES							
15,175.0000	DEAN FOODS CO NEW	17.46	264,889.33	18.46	280,130.50	0.5	0.0
3,430.0000	TREEHOUSE FOODS INC	85.40	292,923.03	103.19	353,941.70	0.6	0.0
2,379.0000	USANA HEALTH SCIENCES	126.99	302,097.32	137.32	326,684.28	0.5	0.0
			859,909.68		960,756.48	1.6	0.0
HEALTH CARE							
32,645.0000	ACETO CORP	21.82	712,243.61	25.71	839,302.95	1.4	0.9
8,451.0000	PAREXEL INTL CORP	69.08	583,790.62	66.85	564,949.35	0.9	0.0
18,051.0000	PHARMERICA	29.51	532,666.70	26.56	479,434.56	0.8	0.0
60,382.0000	PROGENICS PHARMA INC	5.85	353,072.25	5.85	353,234.70	0.6	0.0
			2,181,773.19		2,236,921.56	3.7	0.3
FINANCIALS							
23,725.0000	BANKFINANCIAL CORP	11.97	283,988.25	12.20	289,445.00	0.5	1.6
17,054.0000	BANNER CORP	45.36	773,514.95	41.74	711,833.96	1.2	0.1
25,377.0000	BNC BANCORP	19.95	506,345.62	24.26	615,646.02	1.0	0.0

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8,289.0000	BROWN & BROWN INC	31.01	257,052.67	36.66	303,874.74	0.5	0.9
9,744.0000	BRYN MAWR BK CORP	30.11	293,366.78	29.33	285,791.52	0.5	2.2
11,223.0000	CAPITAL BANK FINANCIAL CORP	28.13	315,668.20	29.89	335,455.47	0.6	0.0
44,791.0000	CENTERSTATE BANKS INC	14.33	641,905.94	16.66	746,218.06	1.2	0.0
64,749.0000	CNO FINANCIAL INC	17.36	1,124,146.24	17.37	1,124,690.13	1.9	0.5
26,430.0000	FIDELITY SOUTHERN CORP	17.05	450,521.28	17.21	454,860.30	0.8	0.0
16,428.0000	HEARTLAND FINL USA INC	34.69	569,952.26	36.72	603,236.16	1.0	1.1
32,612.0000	HERITAGE COMMERCE CORP	8.97	292,393.87	10.48	341,773.76	0.6	0.0
25,940.0000	HERITAGE FINANCIAL CORP	16.47	427,249.58	17.46	452,912.40	0.8	0.0
70,510.0000	HERITAGE OAKS BANCORP	8.41	593,078.02	8.14	573,951.40	1.0	0.0
9,598.0000	IBERIABANK CORP	62.04	595,482.15	62.47	599,587.06	1.0	2.2
22,071.0000	NORTHSTAR ASSET MANAGEMENT GROUP	24.29	536,053.83	11.86	261,762.06	0.4	3.4
26,334.0000	PACIFIC PREMIER BANCORP	20.47	539,088.01	24.15	635,966.10	1.1	0.0
57,032.0000	PARK STERLING BANK	7.49	427,252.86	7.72	440,287.04	0.7	1.6
49,516.0000	RADIAN GROUP INC	16.48	816,246.36	12.90	638,756.40	1.1	0.1
8,171.0000	SELECTIVE INS GROUP	32.58	266,248.67	39.16	319,976.36	0.5	1.3
30,158.0000	STATE BANK & TRUST	20.87	629,303.97	21.85	658,952.30	1.1	0.5
18,085.0000	SYNOVUS FINL CORP	28.30	511,715.08	30.44	550,507.40	0.9	0.1
13,047.0000	TOWNE BANK	22.56	294,400.17	22.95	299,428.65	0.5	2.3
22,934.0000	TRICO BANCSHARES	24.45	560,835.66	26.02	596,742.68	1.0	1.4
45,353.0000	UNITED CMNTY BKS GA CAP STK	18.65	845,650.40	19.24	872,591.72	1.5	0.0
12,946.0000	WINTRUST FINL CORP	48.08	622,461.93	52.80	683,548.80	1.1	0.3
35,158.0000	YADKIN FINANCIAL CORPORATION	17.80	625,649.48	25.19	885,630.02	1.5	0.0
			13,799,572.23		14,283,425.51	23.9	0.6
INFORMATION TECHNOLOGY							
60,681.0000	CYPRESS SEMICONDUCTOR	13.37	811,399.05	11.64	706,326.84	1.2	3.8
13,758.0000	INTEGRATED DEVICE TECH	20.32	279,570.82	21.99	302,538.42	0.5	0.0
20,306.0000	INTERSIL CORP CL A	13.75	279,278.84	15.28	310,275.68	0.5	3.1

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16,116.0000	MENTOR GRAPHICS CORP	25.38	409,016.01	21.36	344,237.76	0.6	0.0
6,425.0000	MKS INSTRUMENT INC	46.53	298,927.97	45.68	293,494.00	0.5	1.4
31,930.0000	NCR CORP NEW	25.18	803,941.20	32.97	1,052,732.10	1.8	0.0
29,610.0000	PHOTRONICS INC	10.12	299,554.86	9.66	286,032.60	0.5	0.0
13,649.0000	PLEXUS CORP	40.99	559,439.64	45.94	627,035.06	1.0	0.0
21,734.0000	PROGRESS SOFTWARE CORP	26.74	581,162.81	29.06	631,590.04	1.1	0.0
11,716.0000	SCIENCE APPLICATIONS INTERNATIONAL	49.32	577,795.12	60.76	711,864.16	1.2	0.0
9,989.0000	SILICON MOTION TECHNOLOGY CORP	26.69	266,566.46	51.70	516,431.30	0.9	0.0
16,210.0000	VASCO DATA SECURITY INTERNATIONAL, INC	18.13	293,935.59	16.71	270,869.10	0.5	0.0
21,235.0000	VERIFONE	26.15	555,264.66	19.16	406,862.60	0.7	0.0
12,980.0000	VERINT SYS INC	60.06	779,556.13	35.27	457,804.60	0.8	0.0
12,628.0000	WEB.COM GROUP INC	22.42	283,145.04	18.86	238,164.08	0.4	0.0
			7,078,554.21		7,156,258.34	12.0	0.6
UTILITIES							
7,099.0000	BLACK HILLS CORP	48.16	341,922.43	63.05	447,591.95	0.7	2.3
9,857.0000	CHESAPEAKE UTILITIES CORP.	48.69	479,915.05	64.07	631,537.99	1.1	0.0
4,872.0000	IDACORP INC	61.55	299,860.76	80.85	393,901.20	0.7	1.9
15,098.0000	PNM RES INC	31.98	482,886.74	34.36	518,767.28	0.9	1.7
10,489.0000	PORTLAND GENERAL	35.93	376,901.24	43.67	458,054.63	0.8	2.5
10,409.0000	SOUTH JERSEY INDS INC	27.06	281,639.96	31.88	331,838.92	0.6	5.1
7,657.0000	SPIRE, INC	50.44	386,211.75	69.40	531,395.80	0.9	0.0
			2,649,337.93		3,313,087.77	5.5	1.7
	COMMON STOCK Total		46,247,873.94		48,935,010.99	81.9	0.7
REITs							
APARTMENTS							
13,170.00	EDUCATION RLTY TR INC	43.92	578,490.51	48.14	634,003.80	1.1	0.8
			578,490.51		634,003.80	1.1	0.8
COMMERCIAL FINANCING							
17,674.00	COLONY FINANCIAL	16.92	299,067.37	17.78	314,243.72	0.5	8.3
			299,067.37		314,243.72	0.5	8.3

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FREE STANDING							
6,240.00	SERITAGE GROWTH PROPERTIES	46.61	290,853.31	50.06	312,374.40	0.5	2.0
			290,853.31		312,374.40	0.5	2.0
HEALTH CARE							
33,227.00	SABRA HEALTH CARE REIT	28.16	935,721.61	23.91	794,457.57	1.3	6.5
			935,721.61		794,457.57	1.3	6.5
INDUSTRIAL							
38,719.00	FIRST INDUSTRIAL RLTY	21.00	813,251.74	29.47	1,141,048.93	1.9	1.7
30,273.00	REXFORD INDUSTRIAL REALTY	16.64	503,747.15	22.86	692,040.78	1.2	2.4
			1,316,998.89		1,833,089.71	3.1	2.0
MANUFACTURED HOMES							
15,283.00	SUN COMMUNITIES INC	67.72	1,034,992.37	79.15	1,209,649.45	2.0	3.3
			1,034,992.37		1,209,649.45	2.0	3.3
OFFICE							
20,471.00	HUDSON PACIFIC PROPERTIES, INC.	32.41	663,367.49	33.81	692,124.51	1.2	1.5
			663,367.49		692,124.51	1.2	1.5
SELF STORAGE							
28,184.00	NATIONAL STORAGE AFFILIATES TRUST	16.95	477,719.20	21.37	602,292.08	1.0	3.6
			477,719.20		602,292.08	1.0	3.6
SHOPPING CENTERS							
21,327.00	ACADIA REALTY TRUST	34.60	737,973.91	37.66	803,174.82	1.3	2.5
			737,973.91		803,174.82	1.3	2.5
DATA CENTERS							
15,893.00	CORESITE REALTY CORP	48.32	767,907.60	82.53	1,311,649.29	2.2	2.0
6,486.00	QTS REALTY TRUST INC	44.25	287,000.31	57.25	371,323.50	0.6	2.2
			1,054,907.92		1,682,972.79	2.8	2.1
	REITs Total		7,390,092.60		8,878,382.85	14.9	2.9

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CASH AND EQUIVALENTS							
	CASH ACCOUNT		1,930,632.14		1,930,632.14	3.2	0.0
	DIVIDEND ACCRUAL ACCOUNT		15,612.35		15,612.35	0.0	0.0
			1,946,244.49		1,946,244.49	3.3	0.0
TOTAL PORTFOLIO			**55,584,211.03**		**59,759,638.33**	**100.0**	**1.0**

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

From 07-01-16 To 07-31-16

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
wd	DIVIDEND ACCRUAL ACCOUNT	07-01-16	07-01-16			caus	cash	3,195.01	
wd	DIVIDEND ACCRUAL ACCOUNT	07-01-16	07-01-16			caus	cash	2,176.44	
wd	CASH ACCOUNT	07-01-16	07-01-16			awus	client	5,371.45	
in	CASH ACCOUNT	07-01-16	07-01-16			caus	cash	611.75	
wd	DIVIDEND ACCRUAL ACCOUNT	07-05-16	07-05-16			caus	cash	2,764.89	
wd	DIVIDEND ACCRUAL ACCOUNT	07-05-16	07-05-16			caus	cash	3,779.37	
dv	ABM INDS INC	07-05-16	08-01-16			caus	divacc	1,525.10	
dv	KITE RLTY GROUP TR	07-05-16	07-14-16			caus	divacc	5,822.16	
wd	CASH ACCOUNT	07-05-16	07-05-16			awus	client	9,572.31	
wd	DIVIDEND ACCRUAL ACCOUNT	07-05-16	07-05-16			caus	cash	2,149.34	
wd	DIVIDEND ACCRUAL ACCOUNT	07-05-16	07-05-16			caus	cash	878.71	
wd	DIVIDEND ACCRUAL ACCOUNT	07-06-16	07-06-16			caus	cash	2,351.88	
by	PROGENICS PHARMA INC	07-06-16	07-11-16	8,097.0000		caus	cash	39,790.28	2
wd	CASH ACCOUNT	07-06-16	07-06-16			awus	client	2,351.88	
sl	NORTEK, INC.	07-06-16	07-11-16	5,136.0000	h	caus	cash	445,402.70	3
sl	NORTEK, INC.	07-06-16	07-11-16	476.0000	h	caus	cash	41,279.54	1
sl	NORTEK, INC.	07-06-16	07-11-16	224.0000	h	caus	cash	19,425.66	2
wd	DIVIDEND ACCRUAL ACCOUNT	07-07-16	07-07-16			caus	cash	1,098.11	
wd	DIVIDEND ACCRUAL ACCOUNT	07-07-16	07-07-16			caus	cash	1,428.65	
by	PROGENICS PHARMA INC	07-07-16	07-12-16	10,024.0000		caus	cash	53,317.66	3
dv	BANNER CORP	07-07-16	07-20-16			caus	divacc	3,607.17	
wd	CASH ACCOUNT	07-07-16	07-07-16			awus	client	2,526.76	
sl	ABM INDS INC	07-08-16	07-13-16	34.0000	h	caus	cash	1,257.29	3
sl	ACETO CORP	07-08-16	07-13-16	236.0000	h	caus	cash	5,667.17	3
sl	ACADIA REALTY TRUST	07-08-16	07-13-16	154.00	h	caus	cash	5,608.13	1
sl	ALLEGIANT TRAVEL CO.	07-08-16	07-13-16	17.0000	h	caus	cash	2,535.15	1
sl	ALERE, INC	07-08-16	07-13-16	95.0000	h	caus	cash	3,794.89	1
sl	ARTISAN PARTNERS ASSET MGMT	07-08-16	07-13-16	52.0000	h	caus	cash	1,418.21	1
sl	ON ASSIGNMENT INC	07-08-16	07-13-16	11.0000	h	caus	cash	398.41	1
sl	ASHLAND INC	07-08-16	07-13-16	20.0000	h	caus	cash	2,336.54	1
sl	ASTEC INDS INC	07-08-16	07-13-16	61.0000	h	caus	cash	3,552.91	6
sl	BANNER CORP	07-08-16	07-13-16	123.0000	h	caus	cash	5,200.53	2
sl	BANKFINANCIAL CORP	07-08-16	07-13-16	68.0000	h	caus	cash	845.75	1
sl	BLACK HILLS CORP	07-08-16	07-13-16	89.0000	h	caus	cash	5,532.56	2
sl	BRYN MAWR BK CORP	07-08-16	07-13-16	11.0000	h	caus	cash	317.47	3
sl	BNC BANCORP	07-08-16	07-13-16	183.0000	h	caus	cash	4,144.47	10
sl	BROWN & BROWN INC	07-08-16	07-13-16	61.0000	h	caus	cash	2,261.83	1
sl	CAPITAL BANK FINANCIAL CORP	07-08-16	07-13-16	81.0000	h	caus	cash	2,352.62	1
sl	CBIZ INC	07-08-16	07-13-16	434.0000	h	caus	cash	4,607.02	2
sl	CNO FINANCIAL INC	07-08-16	07-13-16	467.0000	h	caus	cash	8,118.01	1

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

From 07-01-16 To 07-31-16

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sl	COLUMBIA SPORTSWEAR CO	07-08-16	07-13-16	42.0000	h	caus	cash	2,487.35	1
sl	CORESITE REALTY CORP	07-08-16	07-13-16	114.00	h	caus	cash	10,430.25	2
sl	CALLON PETE CO DEL	07-08-16	07-13-16	274.0000	h	caus	cash	3,130.13	2
sl	CHESAPEAKE UTILITIES CORP.	07-08-16	07-13-16	71.0000	h	caus	cash	4,611.04	2
sl	CARRIZO OIL & GAS	07-08-16	07-13-16	169.0000	h	caus	cash	5,873.74	1
sl	CENTERSTATE BANKS INC	07-08-16	07-13-16	323.0000	h	caus	cash	5,103.02	7
sl	CURTISS WRIGHT CORP	07-08-16	07-13-16	61.0000	h	caus	cash	5,151.76	2
sl	CYPRESS SEMICONDUCTOR	07-08-16	07-13-16	437.0000	h	caus	cash	4,566.86	1
sl	DEAN FOODS CO NEW	07-08-16	07-13-16	109.0000	h	caus	cash	2,073.13	2
sl	DICKS SPORTING GOODS	07-08-16	07-13-16	50.0000	h	caus	cash	2,426.01	1
sl	DELUXE CORP	07-08-16	07-13-16	94.0000	h	caus	cash	6,405.02	2
sl	EDUCATION RLTY TR INC	07-08-16	07-13-16	11.00	h	caus	cash	513.12	3
sl	EMCOR GROUP INC	07-08-16	07-13-16	41.0000	h	caus	cash	2,104.07	1
sl	ESTERLINE TECHNOLOGIES	07-08-16	07-13-16	38.0000	h	caus	cash	2,340.68	1
sl	ENTERCOM COMM CORP CL A	07-08-16	07-13-16	236.0000	h	caus	cash	3,232.84	9
sl	EXPRESS, INC.	07-08-16	07-13-16	125.0000	h	caus	cash	1,816.42	1
sl	FERRO CORP	07-08-16	07-13-16	64.0000	h	caus	cash	901.38	4
sl	FIRST INDUSTRIAL RLTY	07-08-16	07-13-16	280.00	h	caus	cash	7,865.44	1
sl	HERITAGE OAKS BANCORP	07-08-16	07-13-16	508.0000	h	caus	cash	4,048.67	4
sl	HERITAGE FINANCIAL CORP	07-08-16	07-13-16	187.0000	h	caus	cash	3,236.05	2
sl	HUDSON PACIFIC PROPERTIES, INC.	07-08-16	07-13-16	147.00	h	caus	cash	4,354.95	1
sl	HERITAGE COMMERCE CORP	07-08-16	07-13-16	234.0000	h	caus	cash	2,406.56	2
sl	HEARTLAND FINL USA INC	07-08-16	07-13-16	37.0000	h	caus	cash	1,284.12	11
sl	IBERIABANK CORP	07-08-16	07-13-16	26.0000	h	caus	cash	1,543.83	1
sl	IDACORP INC	07-08-16	07-13-16	36.0000	h	caus	cash	2,904.98	1
sl	INTEGRATED DEVICE TECH	07-08-16	07-13-16	51.0000	h	caus	cash	1,025.07	1
sl	INTERSIL CORP CL A	07-08-16	07-13-16	117.0000	h	caus	cash	1,626.14	1
sl	PENNEY J C INC	07-08-16	07-13-16	350.0000	h	caus	cash	2,986.27	2
sl	KADANT INC	07-08-16	07-13-16	50.0000	h	caus	cash	2,635.86	2
sl	KAISER ALUMINUM CORP	07-08-16	07-13-16	40.0000	h	caus	cash	3,663.73	1
sl	KITE RLTY GROUP TR	07-08-16	07-13-16	145.00	h	caus	cash	4,063.84	1
sl	KAPSTONE PAPER & PACKAGING CORP	07-08-16	07-13-16	127.0000	h	caus	cash	1,687.79	1
sl	FIDELITY SOUTHERN CORP	07-08-16	07-13-16	192.0000	h	caus	cash	3,049.01	1
sl	MEREDITH CORP	07-08-16	07-13-16	75.0000	h	caus	cash	4,061.91	2
sl	MENTOR GRAPHICS CORP	07-08-16	07-13-16	116.0000	h	caus	cash	2,474.16	4
sl	MATERION CORP	07-08-16	07-13-16	78.0000	h	caus	cash	2,004.46	4
sl	MYR GROUP INC	07-08-16	07-13-16	144.0000	h	caus	cash	3,595.79	2
sl	NATIONAL CINEMEDIA	07-08-16	07-13-16	202.0000	h	caus	cash	3,165.49	2
sl	NCR CORP NEW	07-08-16	07-13-16	183.0000	h	caus	cash	5,327.71	3

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

From 07-01-16 To 07-31-16

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sl	NATIONAL STORAGE AFFILIATES TRUST	07-08-16	07-13-16	166.00	h	caus	cash	3,751.03	4
sl	NORTHSTAR ASSET MANAGEMENT GROUP	07-08-16	07-13-16	156.0000	h	caus	cash	1,645.76	1
sl	VERIFONE	07-08-16	07-13-16	25.0000	h	caus	cash	461.73	2
sl	PDC ENERGY	07-08-16	07-13-16	81.0000	h	caus	cash	4,473.53	3
sl	PEBBLEBROOK HOTEL	07-08-16	07-13-16	152.00	h	caus	cash	4,109.55	2
sl	PHOTRONICS INC	07-08-16	07-13-16	213.0000	h	caus	cash	1,889.69	5
sl	PLEXUS CORP	07-08-16	07-13-16	99.0000	h	caus	cash	4,309.42	2
sl	PHARMERICA	07-08-16	07-13-16	130.0000	h	caus	cash	3,290.79	4
sl	PNM RES INC	07-08-16	07-13-16	97.0000	h	caus	cash	3,398.95	1
sl	PORTLAND GENERAL	07-08-16	07-13-16	76.0000	h	caus	cash	3,338.81	1
sl	PACIFIC PREMIER BANCORP	07-08-16	07-13-16	189.0000	h	caus	cash	4,567.88	6
sl	PROGRESS SOFTWARE CORP	07-08-16	07-13-16	158.0000	h	caus	cash	4,512.70	1
sl	PAREXEL INTL CORP	07-08-16	07-13-16	60.0000	h	caus	cash	3,938.09	1
sl	PARK STERLING BANK	07-08-16	07-13-16	128.0000	h	caus	cash	930.34	3
sl	QTS REALTY TRUST INC	07-08-16	07-13-16	47.00	h	caus	cash	2,594.55	1
sl	RADIAN GROUP INC	07-08-16	07-13-16	119.0000	h	caus	cash	1,290.80	5
sl	RING ENERGY, INC.	07-08-16	07-13-16	73.0000	h	caus	cash	613.78	4
sl	REXFORD INDUSTRIAL REALTY	07-08-16	07-13-16	219.00	h	caus	cash	4,650.88	5
sl	GIBRALTAR INDS INC	07-08-16	07-13-16	148.0000	h	caus	cash	4,878.95	6
sl	RANGE RES CORP	07-08-16	07-13-16	94.0000	h	caus	cash	4,117.11	3
sl	RUTH'S HOSPITALITY GROUP, INC.	07-08-16	07-13-16	231.0000	h	caus	cash	3,720.17	1
sl	SCIENCE APPLICATIONS INTERNATIONAL	07-08-16	07-13-16	85.0000	h	caus	cash	5,014.06	3
sl	SINCLAIR BROADCAST GRP CL A	07-08-16	07-13-16	180.0000	h	caus	cash	5,546.08	2
sl	SABRA HEALTH CARE REIT	07-08-16	07-13-16	90.00	h	caus	cash	1,855.26	1
sl	SELECTIVE INS GROUP	07-08-16	07-13-16	58.0000	h	caus	cash	2,193.90	3
sl	SILICON MOTION TECHNOLOGY CORP	07-08-16	07-13-16	72.0000	h	caus	cash	3,773.73	1
sl	SOUTH JERSEY INDS INC	07-08-16	07-13-16	74.0000	h	caus	cash	2,322.06	1
sl	SKYWEST INC	07-08-16	07-13-16	172.0000	h	caus	cash	4,679.27	4
sl	SYNOVUS FINL CORP	07-08-16	07-13-16	52.0000	h	caus	cash	1,499.97	1
sl	SPIRE, INC	07-08-16	07-13-16	56.0000	h	caus	cash	3,845.22	2
sl	SERITAGE GROWTH PROPERTIES	07-08-16	07-13-16	13.00	h	caus	cash	624.76	3
sl	E.W. SCRIPPS	07-08-16	07-13-16	173.0000	h	caus	cash	2,931.05	2
sl	STATE BANK & TRUST	07-08-16	07-13-16	218.0000	h	caus	cash	4,607.15	1
sl	SUN COMMUNITIES INC	07-08-16	07-13-16	110.00	h	caus	cash	8,504.54	1
sl	SENSIENT TECH CORP	07-08-16	07-13-16	93.0000	h	caus	cash	6,464.19	1

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

From 07-01-16 To 07-31-16

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sl	TRICO BANCSHARES	07-08-16	07-13-16	165.0000	h	caus	cash	4,493.72	4
sl	TREEHOUSE FOODS INC	07-08-16	07-13-16	24.0000	h	caus	cash	2,477.46	1
sl	TIMKEN CO	07-08-16	07-13-16	95.0000	h	caus	cash	2,917.38	1
sl	TOWNE BANK	07-08-16	07-13-16	16.0000	h	caus	cash	358.00	3
sl	TETRA TECH INC NEW	07-08-16	07-13-16	191.0000	h	caus	cash	5,947.76	6
sl	UNITED CMNTY BKS GA CAP STK	07-08-16	07-13-16	290.0000	h	caus	cash	5,394.03	1
sl	VASCO DATA SECURITY INTERNATIONAL, INC	07-08-16	07-13-16	44.0000	h	caus	cash	696.19	1
sl	VERINT SYS INC	07-08-16	07-13-16	93.0000	h	caus	cash	3,032.66	2
sl	WEB.COM GROUP INC	07-08-16	07-13-16	91.0000	h	caus	cash	1,677.85	3
sl	WABASH NATL CORP	07-08-16	07-13-16	304.0000	h	caus	cash	3,946.26	1
sl	WINTRUST FINL CORP	07-08-16	07-13-16	92.0000	h	caus	cash	4,681.36	1
sl	YADKIN FINANCIAL CORPORATION	07-08-16	07-13-16	254.0000	h	caus	cash	6,487.75	5
wd	DIVIDEND ACCRUAL ACCOUNT	07-12-16	07-12-16			caus	cash	1,698.19	
dv	KADANT INC	07-12-16	08-11-16			caus	divacc	1,324.11	
wd	CASH ACCOUNT	07-12-16	07-12-16			awus	client	1,698.19	
by	GAMESTOP CORP CL A	07-12-16	07-15-16	10,350.0000		caus	cash	297,447.62	1
wd	DIVIDEND ACCRUAL ACCOUNT	07-13-16	07-13-16			caus	cash	2,215.20	
by	COLONY FINANCIAL	07-13-16	07-18-16	6,554.00		caus	cash	109,114.92	1
by	MKS INSTRUMENT INC	07-13-16	07-18-16	3,283.0000		caus	cash	153,037.37	1
by	FERRO CORP	07-13-16	07-18-16	18,830.0000		caus	cash	272,645.22	6
sl	BLACK HILLS CORP	07-13-16	07-18-16	2,316.0000	h	caus	cash	143,569.87	2
dv	SCIENCE APPLICATIONS INTERNATIONAL	07-13-16	07-29-16			caus	divacc	3,631.96	
wd	CASH ACCOUNT	07-13-16	07-13-16			awus	client	2,215.20	
wd	DIVIDEND ACCRUAL ACCOUNT	07-14-16	07-14-16			caus	cash	1,563.25	
wd	DIVIDEND ACCRUAL ACCOUNT	07-14-16	07-14-16			caus	cash	5,822.16	
by	RADIAN GROUP INC	07-14-16	07-19-16	5,604.0000		caus	cash	67,674.46	7
by	MKS INSTRUMENT INC	07-14-16	07-19-16	3,142.0000		caus	cash	145,890.60	2
by	COLONY FINANCIAL	07-14-16	07-19-16	3,550.00		caus	cash	59,935.72	2
sl	BLACK HILLS CORP	07-14-16	07-19-16	2,869.0000	h	caus	cash	177,357.14	2
dv	EMCOR GROUP INC	07-14-16	07-29-16			caus	divacc	468.72	
wd	CASH ACCOUNT	07-14-16	07-14-16			awus	client	7,385.42	
wd	DIVIDEND ACCRUAL ACCOUNT	07-15-16	07-15-16			caus	cash	3,380.80	
wd	DIVIDEND ACCRUAL ACCOUNT	07-15-16	07-15-16			caus	cash	5,370.25	
wd	DIVIDEND ACCRUAL ACCOUNT	07-15-16	07-15-16			caus	cash	8,483.71	
wd	DIVIDEND ACCRUAL ACCOUNT	07-15-16	07-15-16			caus	cash	8,074.24	
wd	DIVIDEND ACCRUAL ACCOUNT	07-15-16	07-15-16			caus	cash	4,116.42	
wd	DIVIDEND ACCRUAL ACCOUNT	07-15-16	07-15-16			caus	cash	10,005.45	
by	USANA HEALTH SCIENCES	07-15-16	07-20-16	2,379.0000		caus	cash	302,097.32	1

Phocas Financial Corporation

TRANSACTION SUMMARY

New York State Common Retirement Fund / P23964

JPMorgan: P23964

From 07-01-16 To 07-31-16

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
by	COLONY FINANCIAL	07-15-16	07-20-16	3,795.00		caus	cash	64,479.71	3
sl	KITE RLTY GROUP TR	07-15-16	07-20-16	2,325.00	h	caus	cash	65,905.10	1
wd	CASH ACCOUNT	07-15-16	07-15-16			awus	client	39,430.87	
sl	ARTISAN PARTNERS ASSET MGMT	07-15-16	07-20-16	7,205.0000	h	caus	cash	198,110.84	1
wd	DIVIDEND ACCRUAL ACCOUNT	07-18-16	07-18-16			caus	cash	7,409.81	
by	COLONY FINANCIAL	07-18-16	07-21-16	3,775.00		caus	cash	65,537.02	4
sl	KITE RLTY GROUP TR	07-18-16	07-21-16	2,370.00	h	caus	cash	67,338.29	1
sl	ALLEGIANT TRAVEL CO.	07-18-16	07-21-16	800.0000	h	caus	cash	118,441.49	1
wd	CASH ACCOUNT	07-18-16	07-18-16			awus	client	7,409.81	
by	GLOBAL BRASS & COPPER HOLDINGS INC.	07-19-16	07-22-16	2,534.0000		caus	cash	75,447.57	1
sl	KITE RLTY GROUP TR	07-19-16	07-22-16	7,516.00	h	caus	cash	214,047.25	1
sl	ALLEGIANT TRAVEL CO.	07-19-16	07-22-16	827.0000	h	caus	cash	119,981.85	1
wd	DIVIDEND ACCRUAL ACCOUNT	07-20-16	07-20-16			caus	cash	3,607.17	
by	OFFICE DEPOT INC	07-20-16	07-25-16	49,189.0000		caus	cash	170,843.23	1
by	GAMESTOP CORP CL A	07-20-16	07-25-16	3,684.0000		caus	cash	114,679.24	2
sl	ALLEGIANT TRAVEL CO.	07-20-16	07-25-16	774.0000	h	caus	cash	111,053.49	1
sl	KITE RLTY GROUP TR	07-20-16	07-25-16	2,990.00	h	caus	cash	85,813.22	1
sl	KITE RLTY GROUP TR	07-20-16	07-25-16	4,905.00	h	caus	cash	140,773.86	2
wd	CASH ACCOUNT	07-20-16	07-20-16			awus	client	3,607.17	
wd	DIVIDEND ACCRUAL ACCOUNT	07-21-16	07-21-16			caus	cash	6,722.98	
by	GAMESTOP CORP CL A	07-21-16	07-26-16	5,370.0000		caus	cash	169,449.81	3
by	OFFICE DEPOT INC	07-21-16	07-26-16	37,074.0000		caus	cash	129,803.49	2
dv	KAISER ALUMINUM CORP	07-21-16	08-15-16			caus	divacc	2,540.70	
wd	CASH ACCOUNT	07-22-16	07-22-16			awus	client	6,722.98	
by	PENNEY J C INC	07-27-16	08-01-16	9,260.0000		caus	cash	87,193.09	4
by	OFFICE DEPOT INC	07-27-16	08-01-16	80,376.0000		caus	cash	289,940.34	3
dv	EDUCATION RLTY TR INC	07-27-16	08-15-16			caus	divacc	5,004.60	
sl	PEBBLEBROOK HOTEL	07-27-16	08-01-16	8,235.00	h	caus	cash	240,475.70	2
sl	PEBBLEBROOK HOTEL	07-28-16	08-02-16	1,660.00	h	caus	cash	48,521.24	2
sl	PEBBLEBROOK HOTEL	07-28-16	08-02-16	11,201.00	h	caus	cash	327,401.45	1
sl	ALERE, INC	07-28-16	08-02-16	13,272.0000	h	caus	cash	494,997.64	1
wd	DIVIDEND ACCRUAL ACCOUNT	07-29-16	07-29-16			caus	cash	3,272.16	
wd	DIVIDEND ACCRUAL ACCOUNT	07-29-16	07-29-16			caus	cash	3,631.96	
wd	DIVIDEND ACCRUAL ACCOUNT	07-29-16	07-29-16			caus	cash	468.72	
dv	BRYN MAWR BK CORP	07-29-16	09-01-16			caus	divacc	2,046.24	
dv	FIDELITY SOUTHERN CORP	07-29-16	08-15-16			caus	divacc	3,171.60	
wd	CASH ACCOUNT	07-29-16	07-29-16			awus	client	7,372.84	

Phocas Financial Corporation

DEPOSITS AND WITHDRAWALS

New York State Common Retirement Fund / P23964

JPMorgan: P23964

From 07-01-16 To 07-31-16

Tran Code	Tran Code	Portfolio Code	Portfolio Name	Trade Date	Amount

To: JP Morgan; Fax: 877 537 1236
From: Phocas Financial Corp. ; Justin Wallace / James Murray; Phone: 510 523 5800
Date: 08-03-16

Discretionary Trades

Account: New York State Common Retirement Fund / P23964
JPMorgan: P23964
Trades from: 07-01-16 to 07-31-16

Trade Date	Settle Date	Buy/Sell	Quantity	Ticker	Cusip	Security	Price	Principal	Commission	Other Fees	SEC Fee	Net Amt	Broker	Broker Number
PURCHASES														
07-06-16	07-11-16	by	8,097.0000	PGNX	743187106	PROGENICS PHARMA INC	4.9042	39,709.31	80.97	0.00	0.00	39,790.28	BREAN CAPITAL LLC	443
07-07-16	07-12-16	by	10,024.0000	PGNX	743187106	PROGENICS PHARMA INC	5.3090	53,217.42	100.24	0.00	0.00	53,317.66	BREAN CAPITAL LLC	443
07-12-16	07-15-16	by	10,350.0000	GME	36467W109	GAMESTOP CORP CL A	28.7289	297,344.12	103.50	0.00	0.00	297,447.62	TRADE MANAGE CAPITAL	4011
07-13-16	07-18-16	by	6,554.00	CLNY	19624R106	COLONY FINANCIAL	16.6386	109,049.38	65.54	0.00	0.00	109,114.92	TRADE MANAGE CAPITAL	4011
07-13-16	07-18-16	by	18,830.0000	FOE	315405100	FERRO CORP	14.4693	272,456.92	188.30	0.00	0.00	272,645.22	GLOBAL HUNTER	161
07-13-16	07-18-16	by	3,283.0000	MKSI	55306N104	MKS INSTRUMENT INC	46.6051	153,004.54	32.83	0.00	0.00	153,037.37	TRADE MANAGE CAPITAL	4011
07-14-16	07-19-16	by	3,550.00	CLNY	19624R106	COLONY FINANCIAL	16.8733	59,900.22	35.50	0.00	0.00	59,935.72	TRADE MANAGE CAPITAL	4011
07-14-16	07-19-16	by	3,142.0000	MKSI	55306N104	MKS INSTRUMENT INC	46.4224	145,859.18	31.42	0.00	0.00	145,890.60	TRADE MANAGE CAPITAL	4011
07-14-16	07-19-16	by	5,604.0000	RDN	750236101	RADIAN GROUP INC	12.0661	67,618.42	56.04	0.00	0.00	67,674.46	PENSERRA	63108
07-15-16	07-20-16	by	3,795.00	CLNY	19624R106	COLONY FINANCIAL	16.9807	64,441.76	37.95	0.00	0.00	64,479.71	TRADE MANAGE CAPITAL	4011
07-15-16	07-20-16	by	2,379.0000	USNA	90328M107	USANA HEALTH SCIENCES	126.9750	302,073.53	23.79	0.00	0.00	302,097.32	PENSERRA	63108
07-18-16	07-21-16	by	3,775.00	CLNY	19624R106	COLONY FINANCIAL	17.3508	65,499.27	37.75	0.00	0.00	65,537.02	TRADE MANAGE CAPITAL	4011
07-19-16	07-22-16	by	2,534.0000	BRSS	37953G103	GLOBAL BRASS & COPPER HOLDINGS INC.	29.7641	75,422.23	25.34	0.00	0.00	75,447.57	PENSERRA	63108
07-20-16	07-25-16	by	3,684.0000	GME	36467W109	GAMESTOP CORP CL A	31.1190	114,642.40	36.84	0.00	0.00	114,679.24	FBR & CO.	82241
07-20-16	07-25-16	by	49,189.0000	ODP	676220106	OFFICE DEPOT INC	3.4632	170,351.34	491.89	0.00	0.00	170,843.23	TRADE MANAGE CAPITAL	4011
07-21-16	07-26-16	by	5,370.0000	GME	36467W109	GAMESTOP CORP CL A	31.5449	169,396.11	53.70	0.00	0.00	169,449.81	FBR & CO.	82241
07-21-16	07-26-16	by	37,074.0000	ODP	676220106	OFFICE DEPOT INC	3.4912	129,432.75	370.74	0.00	0.00	129,803.49	TRADE MANAGE CAPITAL	4011
07-27-16	08-01-16	by	80,376.0000	ODP	676220106	OFFICE DEPOT INC	3.5973	289,136.58	803.76	0.00	0.00	289,940.34	TELSEY CAPITAL	61514
07-27-16	08-01-16	by	9,260.0000	JCP	708160106	PENNEY J C INC	9.4061	87,100.49	92.60	0.00	0.00	87,193.09	PENSERRA	63108
									2,668.70	0.00	0.00	2,668,324.67		
									2,668.70	0.00	0.00			
SALES														
07-06-16	07-11-16	sl	5,836.0000	NTK	656559309	NORTEK, INC.	86.7336	506,177.29	58.36	0.00	11.03	506,107.90	PENSERRA	63108
07-08-16	07-13-16	sl	34.0000	ABM	000957100	ABM INDS INC	36.9900	1,257.66	0.34	0.00	0.03	1,257.29	CITIGROUP	418
07-08-16	07-13-16	sl	154.00	AKR	004239109	ACADIA REALTY TRUST	36.4273	5,609.80	1.54	0.00	0.13	5,608.13	CITIGROUP	418
07-08-16	07-13-16	sl	236.0000	ACET	004446100	ACETO CORP	24.0240	5,669.66	2.36	0.00	0.13	5,667.17	CITIGROUP	418
07-08-16	07-13-16	sl	95.0000	ALR	01449J105	ALERE, INC	39.9572	3,795.93	0.95	0.00	0.09	3,794.89	CITIGROUP	418
07-08-16	07-13-16	sl	17.0000	ALGT	01748X102	ALLEGIANT TRAVEL CO.	149.1400	2,535.38	0.17	0.00	0.06	2,535.15	CITIGROUP	418
07-08-16	07-13-16	sl	52.0000	APAM	04316A108	ARTISAN PARTNERS ASSET MGMT	27.2840	1,418.77	0.52	0.00	0.04	1,418.21	CITIGROUP	418

To: JP Morgan; Fax: 877 537 1236

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

Date: 08-03-16

Discretionary Trades

Account: New York State Common Retirement Fund / P23964

JPMorgan: P23964

Trades from: 07-01-16 to 07-31-16

Trade Date	Settle Date	Buy/Sell	Quantity	Ticker	Cusip	Security	Price	Principal	Commission	Other Fees	SEC Fee	Net Amt	Broker	Broker Number
07-08-16	07-13-16	sl	20.0000	ASH	044209104	ASHLAND INC	116.8400	2,336.80	0.20	0.00	0.06	2,336.54	CITIGROUP	418
07-08-16	07-13-16	sl	61.0000	ASTE	046224101	ASTEC INDS INC	58.2557	3,553.60	0.61	0.00	0.08	3,552.91	CITIGROUP	418
07-08-16	07-13-16	sl	68.0000	BFIN	06643P104	BANKFINANCIAL CORP	12.4478	846.45	0.68	0.00	0.02	845.75	CITIGROUP	418
07-08-16	07-13-16	sl	123.0000	BANR	06652V208	BANNER CORP	42.2917	5,201.88	1.23	0.00	0.12	5,200.53	CITIGROUP	418
07-08-16	07-13-16	sl	89.0000	BKH	092113109	BLACK HILLS CORP	62.1751	5,533.58	0.89	0.00	0.13	5,532.56	CITIGROUP	418
07-08-16	07-13-16	sl	183.0000	BNCN	05566T101	BNC BANCORP	22.6579	4,146.40	1.83	0.00	0.10	4,144.47	CITIGROUP	418
07-08-16	07-13-16	sl	61.0000	BRO	115236101	BROWN & BROWN INC	37.0900	2,262.49	0.61	0.00	0.05	2,261.83	CITIGROUP	418
07-08-16	07-13-16	sl	11.0000	BMTC	117665109	BRYN MAWR BK CORP	28.8718	317.59	0.11	0.00	0.01	317.47	CITIGROUP	418
07-08-16	07-13-16	sl	274.0000	CPE	13123X102	CALLON PETE CO DEL	11.4341	3,132.94	2.74	0.00	0.07	3,130.13	CITIGROUP	418
07-08-16	07-13-16	sl	81.0000	CBF	139794101	CAPITAL BANK FINANCIAL CORP	29.0554	2,353.49	0.81	0.00	0.06	2,352.62	CITIGROUP	418
07-08-16	07-13-16	sl	169.0000	CRZO	144577103	CARRIZO OIL & GAS	34.7666	5,875.56	1.69	0.00	0.13	5,873.74	CITIGROUP	418
07-08-16	07-13-16	sl	434.0000	CBZ	124805102	CBIZ INC	10.6255	4,611.47	4.34	0.00	0.11	4,607.02	CITIGROUP	418
07-08-16	07-13-16	sl	323.0000	CSFL	15201P109	CENTERSTATE BANKS INC	15.8092	5,106.37	3.23	0.00	0.12	5,103.02	CITIGROUP	418
07-08-16	07-13-16	sl	71.0000	CPK	165303108	CHESAPEAKE UTILITIES CORP.	64.9558	4,611.86	0.71	0.00	0.11	4,611.04	CITIGROUP	418
07-08-16	07-13-16	sl	467.0000	CNO	12621E103	CNO FINANCIAL INC	17.3937	8,122.86	4.67	0.00	0.18	8,118.01	CITIGROUP	418
07-08-16	07-13-16	sl	42.0000	COLM	198516106	COLUMBIA SPORTSWEAR CO	59.2340	2,487.83	0.42	0.00	0.06	2,487.35	CITIGROUP	418
07-08-16	07-13-16	sl	114.00	COR	21870Q105	CORESITE REALTY CORP	91.5054	10,431.62	1.14	0.00	0.23	10,430.25	CITIGROUP	418
07-08-16	07-13-16	sl	61.0000	CW	231561101	CURTISS WRIGHT CORP	84.4670	5,152.49	0.61	0.00	0.12	5,151.76	CITIGROUP	418
07-08-16	07-13-16	sl	437.0000	CY	232806109	CYPRESS SEMICONDUCTOR	10.4607	4,571.33	4.37	0.00	0.10	4,566.86	CITIGROUP	418
07-08-16	07-13-16	sl	109.0000	DF	242370203	DEAN FOODS CO NEW	19.0300	2,074.27	1.09	0.00	0.05	2,073.13	CITIGROUP	418
07-08-16	07-13-16	sl	94.0000	DLX	248019101	DELUXE CORP	68.1500	6,406.10	0.94	0.00	0.14	6,405.02	CITIGROUP	418
07-08-16	07-13-16	sl	50.0000	DKS	253393102	DICKS SPORTING GOODS	48.5314	2,426.57	0.50	0.00	0.06	2,426.01	CITIGROUP	418
07-08-16	07-13-16	sl	173.0000	SSP	811054402	E.W. SCRIPPS	16.9529	2,932.85	1.73	0.00	0.07	2,931.05	CITIGROUP	418
07-08-16	07-13-16	sl	11.00	EDR	28140H203	EDUCATION RLTY TR INC	46.6591	513.25	0.11	0.00	0.02	513.12	CITIGROUP	418
07-08-16	07-13-16	sl	41.0000	EME	29084Q100	EMCOR GROUP INC	51.3300	2,104.53	0.41	0.00	0.05	2,104.07	CITIGROUP	418
07-08-16	07-13-16	sl	236.0000	ETM	293639100	ENTERCOM COMM CORP CL A	13.7088	3,235.28	2.36	0.00	0.08	3,232.84	CITIGROUP	418
07-08-16	07-13-16	sl	38.0000	ESL	297425100	ESTERLINE TECHNOLOGIES	61.6084	2,341.12	0.38	0.00	0.06	2,340.68	CITIGROUP	418
07-08-16	07-13-16	sl	125.0000	EXPR	30219E103	EXPRESS, INC.	14.5417	1,817.71	1.25	0.00	0.04	1,816.42	CITIGROUP	418
07-08-16	07-13-16	sl	64.0000	FOE	315405100	FERRO CORP	14.0944	902.04	0.64	0.00	0.02	901.38	CITIGROUP	418
07-08-16	07-13-16	sl	192.0000	LION	316394105	FIDELITY SOUTHERN CORP	15.8906	3,051.00	1.92	0.00	0.07	3,049.01	CITIGROUP	418
07-08-16	07-13-16	sl	280.00	FR	32054K103	FIRST INDUSTRIAL RLTY	28.1015	7,868.42	2.80	0.00	0.18	7,865.44	CITIGROUP	418
07-08-16	07-13-16	sl	148.0000	ROCK	374689107	GIBRALTAR INDS INC	32.9766	4,880.54	1.48	0.00	0.11	4,878.95	CITIGROUP	418
07-08-16	07-13-16	sl	37.0000	HTLF	42234Q102	HEARTLAND FINL USA INC	34.7168	1,284.52	0.37	0.00	0.03	1,284.12	CITIGROUP	418
07-08-16	07-13-16	sl	234.0000	HTBK	426927109	HERITAGE COMMERCE CORP	10.2947	2,408.96	2.34	0.00	0.06	2,406.56	CITIGROUP	418
07-08-16	07-13-16	sl	187.0000	HFWA	42722X106	HERITAGE FINANCIAL CORP	17.3155	3,238.00	1.87	0.00	0.08	3,236.05	CITIGROUP	418
07-08-16	07-13-16	sl	508.0000	HEOP	42724R107	HERITAGE OAKS BANCORP	7.9900	4,058.92	10.16	0.00	0.09	4,048.67	HOVDE	103
07-08-16	07-13-16	sl	147.00	HPP	444097109	HUDSON PACIFIC PROPERTIES, INC.	29.6362	4,356.52	1.47	0.00	0.10	4,354.95	CITIGROUP	418
07-08-16	07-13-16	sl	26.0000	IBKC	450828108	IBERIABANK CORP	59.3896	1,544.13	0.26	0.00	0.04	1,543.83	CITIGROUP	418
07-08-16	07-13-16	sl	36.0000	IDA	451107106	IDACORP INC	80.7058	2,905.41	0.36	0.00	0.07	2,904.98	CITIGROUP	418

To: JP Morgan; Fax: 877 537 1236
From: Phocas Financial Corp. ; Justin Wallace / James Murray; Phone: 510 523 5800
Date: 08-03-16

Discretionary Trades

Account: New York State Common Retirement Fund / P23964
JPMorgan: P23964
Trades from: 07-01-16 to 07-31-16

Trade Date	Settle Date	Buy/Sell	Quantity	Ticker	Cusip	Security	Price	Principal	Commission	Other Fees	SEC Fee	Net Amt	Broker	Broker Number
07-08-16	07-13-16	sl	51.0000	IDTI	458118106	INTEGRATED DEVICE TECH	20.1100	1,025.61	0.51	0.00	0.03	1,025.07	CITIGROUP	418
07-08-16	07-13-16	sl	117.0000	ISIL	46069S109	INTERSIL CORP CL A	13.9090	1,627.35	1.17	0.00	0.04	1,626.14	CITIGROUP	418
07-08-16	07-13-16	sl	50.0000	KAI	48282T104	KADANT INC	52.7284	2,636.42	0.50	0.00	0.06	2,635.86	CITIGROUP	418
07-08-16	07-13-16	sl	40.0000	KALU	483007704	KAISER ALUMINUM CORP	91.6053	3,664.21	0.40	0.00	0.08	3,663.73	CITIGROUP	418
07-08-16	07-13-16	sl	127.0000	KS	48562P103	KAPSTONE PAPER & PACKAGING CORP	13.3000	1,689.10	1.27	0.00	0.04	1,687.79	CITIGROUP	418
07-08-16	07-13-16	sl	145.00	KRG	49803T300	KITE RLTY GROUP TR	28.0371	4,065.38	1.45	0.00	0.09	4,063.84	CITIGROUP	418
07-08-16	07-13-16	sl	78.0000	MTRN	576690101	MATERION CORP	25.7088	2,005.29	0.78	0.00	0.05	2,004.46	CITIGROUP	418
07-08-16	07-13-16	sl	116.0000	MENT	587200106	MENTOR GRAPHICS CORP	21.3395	2,475.38	1.16	0.00	0.06	2,474.16	CITIGROUP	418
07-08-16	07-13-16	sl	75.0000	MDP	589433101	MEREDITH CORP	54.1700	4,062.75	0.75	0.00	0.09	4,061.91	CITIGROUP	418
07-08-16	07-13-16	sl	144.0000	MYRG	55405W104	MYR GROUP INC	24.9813	3,597.31	1.44	0.00	0.08	3,595.79	CITIGROUP	418
07-08-16	07-13-16	sl	202.0000	NCMI	635309107	NATIONAL CINEMEDIA	15.6811	3,167.58	2.02	0.00	0.07	3,165.49	CITIGROUP	418
07-08-16	07-13-16	sl	166.00	NSA	637870106	NATIONAL STORAGE AFFILIATES TRUST	22.6071	3,752.78	1.66	0.00	0.09	3,751.03	CITIGROUP	418
07-08-16	07-13-16	sl	183.0000	NCR	62886E108	NCR CORP NEW	29.1238	5,329.66	1.83	0.00	0.12	5,327.71	CITIGROUP	418
07-08-16	07-13-16	sl	156.0000	NSAM	66705y104	NORTHSTAR ASSET MANAGEMENT GROUP	10.5600	1,647.36	1.56	0.00	0.04	1,645.76	CITIGROUP	418
07-08-16	07-13-16	sl	11.0000	ASGN	682159108	ON ASSIGNMENT INC	36.2300	398.53	0.11	0.00	0.01	398.41	CITIGROUP	418
07-08-16	07-13-16	sl	189.0000	PPBI	69478X105	PACIFIC PREMIER BANCORP	24.1792	4,569.87	1.89	0.00	0.10	4,567.88	CITIGROUP	418
07-08-16	07-13-16	sl	60.0000	PRXL	699462107	PAREXEL INTL CORP	65.6463	3,938.78	0.60	0.00	0.09	3,938.09	CITIGROUP	418
07-08-16	07-13-16	sl	128.0000	PSTB	70086Y105	PARK STERLING BANK	7.2785	931.65	1.28	0.00	0.03	930.34	CITIGROUP	418
07-08-16	07-13-16	sl	81.0000	PDCE	69327R101	PDC ENERGY	55.2400	4,474.44	0.81	0.00	0.10	4,473.53	CITIGROUP	418
07-08-16	07-13-16	sl	152.00	PEB	70509V100	PEBBLEBROOK HOTEL	27.0471	4,111.16	1.52	0.00	0.09	4,109.55	CITIGROUP	418
07-08-16	07-13-16	sl	350.0000	JCP	708160106	PENNEY J C INC	8.5424	2,989.84	3.50	0.00	0.07	2,986.27	CITIGROUP	418
07-08-16	07-13-16	sl	130.0000	PMC	71714F104	PHARMERICA	25.3244	3,292.17	1.30	0.00	0.08	3,290.79	CITIGROUP	418
07-08-16	07-13-16	sl	213.0000	PLAB	719405102	PHOTRONICS INC	8.8820	1,891.87	2.13	0.00	0.05	1,889.69	CITIGROUP	418
07-08-16	07-13-16	sl	99.0000	PLXS	729132100	PLEXUS CORP	43.5405	4,310.51	0.99	0.00	0.10	4,309.42	CITIGROUP	418
07-08-16	07-13-16	sl	97.0000	PNM	69349H107	PNM RES INC	35.0515	3,400.00	0.97	0.00	0.08	3,398.95	CITIGROUP	418
07-08-16	07-13-16	sl	76.0000	POR	736508847	PORTLAND GENERAL	43.9428	3,339.65	0.76	0.00	0.08	3,338.81	CITIGROUP	418
07-08-16	07-13-16	sl	158.0000	PRGS	743312100	PROGRESS SOFTWARE CORP	28.5720	4,514.38	1.58	0.00	0.10	4,512.70	CITIGROUP	418
07-08-16	07-13-16	sl	47.00	QTS	74736A103	QTS REALTY TRUST INC	55.2145	2,595.08	0.47	0.00	0.06	2,594.55	CITIGROUP	418
07-08-16	07-13-16	sl	119.0000	RDN	750236101	RADIAN GROUP INC	10.8573	1,292.02	1.19	0.00	0.03	1,290.80	CITIGROUP	418
07-08-16	07-13-16	sl	94.0000	RRC	75281A109	RANGE RES CORP	43.8100	4,118.14	0.94	0.00	0.09	4,117.11	CITIGROUP	418
07-08-16	07-13-16	sl	219.00	REXR	76169C100	REXFORD INDUSTRIAL REALTY	21.2474	4,653.18	2.19	0.00	0.11	4,650.88	CITIGROUP	418
07-08-16	07-13-16	sl	73.0000	REI	76680V108	RING ENERGY, INC.	8.4182	614.53	0.73	0.00	0.02	613.78	CITIGROUP	418
07-08-16	07-13-16	sl	231.0000	RUTH	783332109	RUTH'S HOSPITALITY GROUP, INC.	16.1150	3,722.57	2.31	0.00	0.09	3,720.17	CITIGROUP	418
07-08-16	07-13-16	sl	90.00	SBRA	78573L106	SABRA HEALTH CARE REIT	20.6246	1,856.21	0.90	0.00	0.05	1,855.26	CITIGROUP	418
07-08-16	07-13-16	sl	85.0000	SAIC	808625107	SCIENCE APPLICATIONS INTERNATIONAL	59.0002	5,015.02	0.85	0.00	0.11	5,014.06	CITIGROUP	418
07-08-16	07-13-16	sl	58.0000	SIGI	816300107	SELECTIVE INS GROUP	37.8367	2,194.53	0.58	0.00	0.05	2,193.90	CITIGROUP	418
07-08-16	07-13-16	sl	93.0000	SXT	81725T100	SENSIENT TECH CORP	69.5190	6,465.27	0.93	0.00	0.15	6,464.19	CITIGROUP	418

To: JP Morgan; Fax: 877 537 1236

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

Date: 08-03-16

Discretionary Trades

Account: New York State Common Retirement Fund / P23964

JPMorgan: P23964

Trades from: 07-01-16 to 07-31-16

Trade Date	Settle Date	Buy/Sell	Quantity	Ticker	Cusip	Security	Price	Principal	Commission	Other Fees	SEC Fee	Net Amt	Broker	Broker Number
07-08-16	07-13-16	sl	13.00	SRG	81752R100	SERITAGE GROWTH PROPERTIES	48.0700	624.91	0.13	0.00	0.02	624.76	CITIGROUP	418
07-08-16	07-13-16	sl	72.0000	SIMO	82706C108	SILICON MOTION TECHNOLOGY CORP	52.4242	3,774.54	0.72	0.00	0.09	3,773.73	CITIGROUP	418
07-08-16	07-13-16	sl	180.0000	SBGI	829226109	SINCLAIR BROADCAST GRP CL A	30.8223	5,548.01	1.80	0.00	0.13	5,546.08	CITIGROUP	418
07-08-16	07-13-16	sl	172.0000	SKYW	830879102	SKYWEST INC	27.2157	4,681.10	1.72	0.00	0.11	4,679.27	CITIGROUP	418
07-08-16	07-13-16	sl	74.0000	SJI	838518108	SOUTH JERSEY INDS INC	31.3900	2,322.86	0.74	0.00	0.06	2,322.06	CITIGROUP	418
07-08-16	07-13-16	sl	56.0000	SR	84857L101	SPIRE, INC	68.6763	3,845.87	0.56	0.00	0.09	3,845.22	CITIGROUP	418
07-08-16	07-13-16	sl	218.0000	STBZ	856190103	STATE BANK & TRUST	21.1442	4,609.44	2.18	0.00	0.11	4,607.15	CITIGROUP	418
07-08-16	07-13-16	sl	110.00	SUI	866674104	SUN COMMUNITIES INC	77.3257	8,505.83	1.10	0.00	0.19	8,504.54	CITIGROUP	418
07-08-16	07-13-16	sl	52.0000	SNV	87161C501	SYNOVUS FINL CORP	28.8563	1,500.53	0.52	0.00	0.04	1,499.97	CITIGROUP	418
07-08-16	07-13-16	sl	191.0000	TTEK	88162G103	TETRA TECH INC NEW	31.1508	5,949.80	1.91	0.00	0.13	5,947.76	CITIGROUP	418
07-08-16	07-13-16	sl	95.0000	TKR	887389104	TIMKEN CO	30.7200	2,918.40	0.95	0.00	0.07	2,917.38	CITIGROUP	418
07-08-16	07-13-16	sl	16.0000	TOWN	89214P109	TOWNE BANK	22.3856	358.17	0.16	0.00	0.01	358.00	CITIGROUP	418
07-08-16	07-13-16	sl	24.0000	THS	89469A104	TREEHOUSE FOODS INC	103.2400	2,477.76	0.24	0.00	0.06	2,477.46	CITIGROUP	418
07-08-16	07-13-16	sl	165.0000	TCBK	896095106	TRICO BANCSHARES	27.2453	4,495.47	1.65	0.00	0.10	4,493.72	CITIGROUP	418
07-08-16	07-13-16	sl	290.0000	UCBI	90984P303	UNITED CMNTY BKS GA CAP STK	18.6105	5,397.05	2.90	0.00	0.12	5,394.03	CITIGROUP	418
07-08-16	07-13-16	sl	44.0000	VDSI	92230Y104	VASCO DATA SECURITY INTERNATIONAL, INC	15.8330	696.65	0.44	0.00	0.02	696.19	CITIGROUP	418
07-08-16	07-13-16	sl	25.0000	PAY	92342Y109	VERIFONE	18.4800	462.00	0.25	0.00	0.02	461.73	CITIGROUP	418
07-08-16	07-13-16	sl	93.0000	VRNT	92343X100	VERINT SYS INC	32.6200	3,033.66	0.93	0.00	0.07	3,032.66	CITIGROUP	418
07-08-16	07-13-16	sl	304.0000	WNC	929566107	WABASH NATL CORP	12.9914	3,949.39	3.04	0.00	0.09	3,946.26	CITIGROUP	418
07-08-16	07-13-16	sl	91.0000	WEB	94733A104	WEB.COM GROUP INC	18.4484	1,678.80	0.91	0.00	0.04	1,677.85	CITIGROUP	418
07-08-16	07-13-16	sl	92.0000	WTFC	97650W108	WINTRUST FINL CORP	50.8955	4,682.39	0.92	0.00	0.11	4,681.36	CITIGROUP	418
07-08-16	07-13-16	sl	254.0000	YDKN	984305102	YADKIN FINANCIAL CORPORATION	25.5529	6,490.44	2.54	0.00	0.15	6,487.75	CITIGROUP	418
07-13-16	07-18-16	sl	2,316.0000	BKH	092113109	BLACK HILLS CORP	62.0018	143,596.17	23.16	0.00	3.14	143,569.87	TRADE MANAGE CAPITAL	4011
07-14-16	07-19-16	sl	2,869.0000	BKH	092113109	BLACK HILLS CORP	61.8298	177,389.70	28.69	0.00	3.87	177,357.14	TRADE MANAGE CAPITAL	4011
07-15-16	07-20-16	sl	7,205.0000	APAM	04316A108	ARTISAN PARTNERS ASSET MGMT	27.5069	198,187.21	72.05	0.00	4.32	198,110.84	FBR & CO.	82241
07-15-16	07-20-16	sl	2,325.00	KRG	49803T300	KITE RLTY GROUP TR	28.3569	65,929.79	23.25	0.00	1.44	65,905.10	TRADE MANAGE CAPITAL	4011
07-18-16	07-21-16	sl	800.0000	ALGT	01748X102	ALLEGIANT TRAVEL CO.	148.0651	118,452.08	8.00	0.00	2.59	118,441.49	TRADE MANAGE CAPITAL	4011
07-18-16	07-21-16	sl	2,370.00	KRG	49803T300	KITE RLTY GROUP TR	28.4234	67,363.46	23.70	0.00	1.47	67,338.29	TRADE MANAGE CAPITAL	4011
07-19-16	07-22-16	sl	827.0000	ALGT	01748X102	ALLEGIANT TRAVEL CO.	145.0940	119,992.74	8.27	0.00	2.62	119,981.85	TRADE MANAGE CAPITAL	4011

To: JP Morgan; Fax: 877 537 1236
From: Phocas Financial Corp. ; Justin Wallace / James Murray; Phone: 510 523 5800
Date: 08-03-16

Discretionary Trades

Account: New York State Common Retirement Fund / P23964

JPMorgan: P23964

Trades from: 07-01-16 to 07-31-16

Trade Date	Settle Date	Buy/Sell	Quantity	Ticker	Cusip	Security	Price	Principal	Commission	Other Fees	SEC Fee	Net Amt	Broker	Broker Number
07-19-16	07-22-16	sl	7,516.00	KRG	49803T300	KITE RLTY GROUP TR	28.4895	214,127.08	75.16	0.00	4.67	214,047.25	TRADE MANAGE CAPITAL	4011
07-20-16	07-25-16	sl	774.0000	ALGT	01748X102	ALLEGIANT TRAVEL CO.	143.4931	111,063.66	7.74	0.00	2.43	111,053.49	TRADE MANAGE CAPITAL	4011
07-20-16	07-25-16	sl	7,895.00	KRG	49803T300	KITE RLTY GROUP TR	28.7107	226,670.98	78.95	0.00	4.95	226,587.08	TRADE MANAGE CAPITAL	4011
07-27-16	08-01-16	sl	8,235.00	PEB	70509V100	PEBBLEBROOK HOTEL	29.2123	240,563.29	82.35	0.00	5.24	240,475.70	PENSERRA	63108
07-28-16	08-02-16	sl	13,272.0000	ALR	01449J105	ALERE, INC	37.3072	495,141.16	132.72	0.00	10.80	494,997.64	TRADE MANAGE CAPITAL	4011
07-28-16	08-02-16	sl	12,861.00	PEB	70509V100	PEBBLEBROOK HOTEL	29.2403	376,059.50	128.61	0.00	8.20	375,922.69	PENSERRA	63108
									891.56	0.00	75.04	3,414,480.11		
									891.56	0.00	75.04			
									3,560.26	**0.00**	**75.04**	**746,155.44**		

Phocas Financial Corporation

TWR FOR SELECTED PERIODS

ANNUALIZED

GROSS OF FEES

New York State Common Retirement Fund

JPMorgan: P23964

July 31, 2016

	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 07-31-16
Portfolio	3.97	3.97	8.39	3.61	-	-	-	1.38	?

Phocas Financial Corporation

TWR FOR SELECTED PERIODS

ANNUALIZED

NET OF FEES

New York State Common Retirement Fund

JPMorgan: P23964

July 31, 2016

	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 07-31-16
Portfolio	3.97	3.97	8.23	3.32	-	-	-	1.05	?

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