

Channing Capital Management  
**PORTFOLIO APPRAISAL (Preliminary)**  
New York State Common Retirement Fund-Small Cap  
31-Mar-18

| Quantity | Cusip     | Security<br>Symbol | Security                      | Unit<br>Cost | Total<br>Cost  | Price  | Market<br>Value | Pct.<br>Assets |
|----------|-----------|--------------------|-------------------------------|--------------|----------------|--------|-----------------|----------------|
| 250,891  | 000957100 | abm                | ABM INDUSTRIES INC            | 41.04        | 10,297,226.34  | 33.48  | 8,399,830.68    | 2.9            |
| 75,805   | 018522300 | ale                | ALLETE INC                    | 73.39        | 5,562,990.35   | 72.25  | 5,476,911.25    | 1.9            |
| 262,142  | 04316A108 | apam               | ARTISAN PARTNERS ASSET MANAGE | 37.78        | 9,903,008.89   | 33.3   | 8,729,328.60    | 3              |
| 314,127  | 05990K106 | banc               | BANC OF CALIFORNIA INC        | 21.93        | 6,889,003.41   | 19.3   | 6,062,651.10    | 2.1            |
| 144,775  | 06652V208 | banr               | BANNER CORPORATION            | 54.92        | 7,950,701.08   | 55.49  | 8,033,564.75    | 2.7            |
| 139,292  | 077454106 | bdc                | BELDEN INC                    | 80.17        | 11,167,214.76  | 68.94  | 9,602,790.48    | 3.3            |
| 222,087  | 099502106 | bah                | BOOZ ALLEN HAMILTON HOLDING C | 36.36        | 8,074,487.06   | 38.72  | 8,599,208.64    | 2.9            |
| 420,425  | 13123X102 | cpe                | CALLON PETROLEUM CO           | 11.97        | 5,034,350.55   | 13.24  | 5,566,427.00    | 1.9            |
| 350,497  | 15201P109 | csfl               | CENTERSTATE BANKS CORPORATION | 26.58        | 9,317,013.35   | 26.53  | 9,298,685.41    | 3.2            |
| 84,034   | 159864107 | crl                | CHARLES RIVER LABS INTL INC   | 97.97        | 8,233,091.42   | 106.74 | 8,969,789.16    | 3.1            |
| 289,186  | 22002T108 | ofc                | CORPORATE OFFICE PPTYS TR COM | 29.06        | 8,404,655.44   | 25.83  | 7,469,674.38    | 2.5            |
| 201,304  | 28140H203 | edr                | EDUCATION REALTY TRUST INC    | 36.37        | 7,321,793.79   | 32.75  | 6,592,706.00    | 2.3            |
| 103,539  | 29977A105 | evr                | EVERCORE INC                  | 83.65        | 8,661,401.43   | 87.2   | 9,028,600.80    | 3.1            |
| 172,089  | 353514102 | fele               | FRANKLIN ELECTRIC CO INC      | 45.19        | 7,777,346.82   | 40.75  | 7,012,626.75    | 2.4            |
| 184,533  | 36237H101 | giii               | G III APPAREL GROUP LTD       | 38.61        | 7,125,193.05   | 37.68  | 6,953,203.44    | 2.4            |
| 149,715  | 359694106 | ful                | H.B. FULLER CO                | 51.6         | 7,725,673.79   | 49.73  | 7,445,326.95    | 2.5            |
| 167,482  | 40650V100 | hyh                | HALYARD HEALTH INC            | 47.83        | 8,010,839.50   | 46.08  | 7,717,570.56    | 2.6            |
| 213,507  | 421946104 | hr                 | HEALTHCARE REALTY TRUST INC   | 31.44        | 6,713,619.68   | 27.71  | 5,916,278.97    | 2              |
| 130,805  | 428291108 | hxl                | HEXCEL CORP                   | 59.38        | 7,766,992.48   | 64.59  | 8,448,694.95    | 2.9            |
| 233,579  | 431571108 | hi                 | HILLENBRAND INC               | 42.24        | 9,867,012.18   | 45.9   | 10,721,276.10   | 3.7            |
| 192,358  | 440327104 | hmn                | HORACE MANN EDU CORP          | 43.97        | 8,458,218.06   | 42.75  | 8,223,304.50    | 2.8            |
| 531,578  | 44109J106 | twnk               | HOSTESS BRANDS, INC           | 14.51        | 7,715,101.37   | 14.79  | 7,862,038.62    | 2.7            |
| 125,579  | 45688C107 | ngvt               | INGEVITY CORP                 | 74.14        | 9,310,363.39   | 73.69  | 9,253,916.51    | 3.2            |
| 328,185  | 516806106 | lpi                | LAREDO PETROLEUM INC          | 10.32        | 3,388,082.84   | 8.71   | 2,858,491.35    | 1              |
| 36,022   | 537008104 | lfus               | LITTELFUSE INC COM            | 171.81       | 6,188,895.12   | 208.18 | 7,499,059.96    | 2.6            |
| 25,011   | 55264U108 | mbfi               | MB FINANCIAL INC              | 45.29        | 1,132,748.19   | 40.48  | 1,012,445.28    | 0.3            |
| 147,195  | 589433101 | mdp                | MEREDITH CORP COM             | 64.16        | 9,443,871.60   | 53.8   | 7,919,091.00    | 2.7            |
| 414,373  | 59870L106 | mcrn               | MILACRON HOLDINGS CORP        | 18.04        | 7,474,485.93   | 20.14  | 8,345,472.22    | 2.8            |
| 119,174  | 553498106 | msa                | MSA SAFETY INC                | 74.78        | 8,911,241.24   | 83.24  | 9,920,043.76    | 3.4            |
| 208,751  | 678026105 | ois                | OIL STATES INTERNATIONAL INC  | 26.47        | 5,526,433.55   | 26.2   | 5,469,276.20    | 1.9            |
| 235,351  | 73179P106 | pol                | POLYONE CORP                  | 43.24        | 10,176,537.75  | 42.52  | 10,007,124.52   | 3.4            |
| 178,716  | 75970E107 | rnst               | RENASANT CORP                 | 43.47        | 7,768,652.73   | 42.56  | 7,606,152.96    | 2.6            |
| 353,918  | 76169B102 | rxn                | REXNORD CORP                  | 24.5         | 8,669,766.56   | 29.68  | 10,504,286.24   | 3.6            |
| 93,923   | 840441109 | ssb                | SOUTH STATE CORPORATION       | 84.61        | 7,946,900.66   | 85.3   | 8,011,631.90    | 2.7            |
| 101,804  | 84857L101 | sr                 | SPIRE INC                     | 75.24        | 7,659,608.84   | 72.3   | 7,360,429.20    | 2.5            |
| 152,614  | 860630102 | sf                 | STIFEL FIN CORP               | 54.35        | 8,293,968.28   | 59.23  | 9,039,327.22    | 3.1            |
| 87,586   | 88224Q107 | tcbi               | TEXAS CAPITAL BANCSHARES INC  | 86.77        | 7,599,781.83   | 89.9   | 7,873,981.40    | 2.7            |
|          |           |                    |                               |              | 287,468,273.30 |        | 284,811,218.81  | 97.2           |

CASH AND EQUIVALENTS

|        |                       |              |              |     |
|--------|-----------------------|--------------|--------------|-----|
| cash   | Cash                  | 7,961,426.75 | 7,961,426.75 | 2.7 |
| divacc | Dividend Accrual Acct | 234,667.52   | 234,667.52   | 0.1 |
|        |                       | 8,196,094.27 | 8,196,094.27 | 2.8 |

|                 |  |                |                |     |
|-----------------|--|----------------|----------------|-----|
| TOTAL PORTFOLIO |  | 295,664,367.57 | 293,007,313.08 | 100 |
|-----------------|--|----------------|----------------|-----|

Channing Capital Management

PERFORMANCE HISTORY

GROSS OF FEES

New State Common Retirement Fund-Small Cap

From 03-31-15 to 3-31-18

| Time Period              | Portfolio  | Percent Return<br>Per Period | Russell 2000 Value<br>Total Return |
|--------------------------|------------|------------------------------|------------------------------------|
|                          |            |                              |                                    |
|                          | 3/31/2015  |                              |                                    |
| 3/31/2015 to             | 4/30/2015  | -4.16                        | -2.14                              |
| 4/30/2015 to             | 5/31/2015  | 2.09                         | 0.83                               |
| 5/31/2015 to             | 6/30/2015  | 1.59                         | 0.13                               |
| 6/30/2015 to             | 7/31/2015  | -1.71                        | -2.76                              |
| 7/31/2015 to             | 8/31/2015  | -5.97                        | -4.91                              |
| 8/31/2015 to             | 9/30/2015  | -3.66                        | -3.46                              |
| 9/30/2015 to             | 10/31/2015 | 7.40                         | 5.60                               |
| 10/31/2015 to            | 11/30/2015 | 2.77                         | 2.84                               |
| 11/30/2015 to            | 12/31/2015 | -7.36                        | -5.27                              |
| 12/31/2015 to            | 1/31/2016  | -7.96                        | -6.72                              |
| 1/31/2016 to             | 2/29/2016  | 0.68                         | 0.68                               |
| 2/29/2016 to             | 3/31/2016  | 8.44                         | 8.29                               |
| 3/31/2016 to             | 4/30/2016  | 2.75                         | 2.12                               |
| 4/30/2016 to             | 5/31/2016  | 2.90                         | 1.83                               |
| 5/31/2016 to             | 6/30/2016  | -0.89                        | 0.30                               |
| 6/30/2016 to             | 7/31/2016  | 5.71                         | 5.40                               |
| 7/31/2016 to             | 8/31/2016  | 1.09                         | 2.49                               |
| 8/31/2016 to             | 9/30/2016  | -0.11                        | 0.79                               |
| 9/30/2016 to             | 10/31/2016 | -2.27                        | -3.29                              |
| 10/31/2016 to            | 11/30/2016 | 14.31                        | 13.27                              |
| 11/30/2016 to            | 12/31/2016 | 3.21                         | 4.13                               |
| 12/31/2016 to            | 1/31/2017  | 0.03                         | -0.71                              |
| 1/31/2017 to             | 2/28/2017  | 1.23                         | 1.45                               |
| 2/28/2017 to             | 3/31/2017  | -0.99                        | -0.85                              |
| 3/31/2017 to             | 4/30/2017  | -0.37                        | 0.39                               |
| 4/30/2017 to             | 5/31/2017  | -1.65                        | -3.11                              |
| 5/31/2017 to             | 6/30/2017  | 1.19                         | 3.50                               |
| 6/30/2017 to             | 7/31/2017  | 1.16                         | 0.63                               |
| 7/31/2017 to             | 8/31/2017  | -1.30                        | -2.46                              |
| 8/31/2017 to             | 9/30/2017  | 5.74                         | 7.08                               |
| 9/30/2017 to             | 10/31/2017 | 1.29                         | 0.13                               |
| 10/31/2017 to            | 11/30/2017 | 3.93                         | 2.89                               |
| 11/30/2017 to            | 12/31/2017 | -1.55                        | -0.95                              |
| 12/31/2017 to            | 1/31/2018  | 1.49                         | 1.23                               |
| 1/31/2018 to             | 2/28/2018  | -3.41                        | -5.00                              |
| 2/28/2018 to             | 3/31/2018  | 0.65                         | 1.24                               |
| <b>YTD '18</b>           |            |                              |                                    |
| 12/31/2017 to            | 3/31/2018  | -1.33                        | -2.64                              |
| <b>1 Yr</b>              |            |                              |                                    |
| 3/31/2017 to             | 3/31/2018  | 7.05                         | 5.13                               |
| <b>2 Yr</b>              |            |                              |                                    |
| 3/31/2016 to             | 3/31/2018  | 38.43                        | 36.00                              |
| Annualized               |            | 17.65                        | 16.62                              |
| <b>3 Yr</b>              |            |                              |                                    |
| 3/31/2015 to             | 3/31/2018  | 25.88                        | 25.50                              |
| Annualized               |            | 7.97                         | 7.87                               |
| <b>5 Yr</b>              |            |                              |                                    |
| N/A                      |            |                              |                                    |
| <b>Inception to Date</b> |            |                              |                                    |
| 3/31/2015 to             | 3/31/2018  | 25.88                        | 25.50                              |
| Annualized               |            | 7.97                         | 7.87                               |

Channing Capital Management  
PERFORMANCE HISTORY  
**NET OF FEES (Preliminary)**  
**New State Common Retirement Fund-Small Cap**  
From 03-31-15 to 3-31-18

| Time Period                     |            | Percent Return<br>Per Period |  | Russell 2000 Value |  |
|---------------------------------|------------|------------------------------|--|--------------------|--|
|                                 |            | Portfolio                    |  | Total Return       |  |
|                                 | 3/31/2015  |                              |  |                    |  |
| 3/31/2015 to                    | 4/30/2015  | -4.16                        |  | -2.14              |  |
| 4/30/2015 to                    | 5/31/2015  | 2.09                         |  | 0.83               |  |
| 5/31/2015 to                    | 6/30/2015  | 1.57                         |  | 0.13               |  |
| 6/30/2015 to                    | 7/31/2015  | -1.71                        |  | -2.76              |  |
| 7/31/2015 to                    | 8/31/2015  | -5.97                        |  | -4.91              |  |
| 8/31/2015 to                    | 9/30/2015  | -3.78                        |  | -3.46              |  |
| 9/30/2015 to                    | 10/31/2015 | 7.40                         |  | 5.60               |  |
| 10/31/2015 to                   | 11/30/2015 | 2.77                         |  | 2.84               |  |
| 11/30/2015 to                   | 12/31/2015 | -7.47                        |  | -5.27              |  |
| 12/31/2015 to                   | 1/31/2016  | -7.96                        |  | -6.72              |  |
| 1/31/2016 to                    | 2/29/2016  | 0.68                         |  | 0.68               |  |
| 2/29/2016 to                    | 3/31/2016  | 8.31                         |  | 8.29               |  |
| 3/31/2016 to                    | 4/30/2016  | 2.75                         |  | 2.12               |  |
| 4/30/2016 to                    | 5/31/2016  | 2.90                         |  | 1.83               |  |
| 6/30/2016 to                    | 7/31/2016  | 5.71                         |  | 5.40               |  |
| 7/31/2016 to                    | 8/31/2016  | 0.99                         |  | 2.49               |  |
| 8/31/2016 to                    | 9/30/2016  | -0.11                        |  | 0.79               |  |
| 9/30/2016 to                    | 10/31/2016 | -2.27                        |  | -3.29              |  |
| 10/31/2016 to                   | 11/30/2016 | 14.31                        |  | 13.27              |  |
| 11/30/2016 to                   | 12/31/2016 | 3.21                         |  | 4.13               |  |
| 12/31/2016 to                   | 1/31/2017  | 0.03                         |  | -0.71              |  |
| 1/31/2017 to                    | 2/28/2017  | 1.12                         |  | 1.45               |  |
| 2/28/2017 to                    | 3/31/2017  | -0.99                        |  | -0.85              |  |
| 3/31/2017 to                    | 4/30/2017  | -0.37                        |  | 0.39               |  |
| 4/30/2017 to                    | 5/31/2017  | -1.76                        |  | -3.11              |  |
| 5/31/2017 to                    | 6/30/2017  | 1.19                         |  | 3.50               |  |
| 6/30/2017 to                    | 7/31/2017  | 1.16                         |  | 0.63               |  |
| 7/31/2017 to                    | 8/31/2017  | -1.30                        |  | -2.46              |  |
| 8/31/2017 to                    | 9/30/2017  | 5.62                         |  | 7.08               |  |
| 9/30/2017 to                    | 10/31/2017 | 1.29                         |  | 0.13               |  |
| 10/31/2017 to                   | 11/30/2017 | 3.93                         |  | 2.89               |  |
| 11/30/2017 to                   | 12/31/2017 | -1.55                        |  | -0.95              |  |
| 12/31/2017 to                   | 1/31/2018  | 1.49                         |  | 1.23               |  |
| 1/31/2018 to                    | 2/28/2018  | -3.41                        |  | -5.00              |  |
| 2/28/2018 to                    | 3/31/2018  |                              |  | 1.24               |  |
| <b><u>YTD '18</u></b>           |            |                              |  |                    |  |
| 12/31/2017 to                   | 3/31/2018  | -1.33                        |  | -2.64              |  |
| <b><u>1 Yr</u></b>              |            |                              |  |                    |  |
| 3/31/2017 to                    | 3/31/2018  | 6.78                         |  | 5.13               |  |
| <b><u>2 Yr</u></b>              |            |                              |  |                    |  |
| 3/31/2016 to                    | 3/31/2018  | 37.50                        |  | 36.00              |  |
| Annualized                      |            | 17.26                        |  | 16.62              |  |
| <b><u>3 Yr</u></b>              |            |                              |  |                    |  |
| 3/31/2015 to                    | 3/31/2018  | 24.56                        |  | 25.50              |  |
| Annualized                      |            | 7.60                         |  | 7.87               |  |
| <b><u>5 Yr</u></b>              |            |                              |  |                    |  |
| N/A                             |            |                              |  |                    |  |
| <b><u>Inception to Date</u></b> |            |                              |  |                    |  |
| 3/31/2015 to                    | 3/31/2018  | 24.56                        |  | 25.50              |  |
| Annualized                      |            | 7.60                         |  | 7.87               |  |

Channing Capital Management  
**PURCHASE AND SALE**  
 From 03-01-18 To 03-31-18

| Trade Date | Settle Date | Activity | Quantity | Security               | Symbol | CUSIP     | Price   | Total Commission | Unit Commis. | Other Fees | Net Amount   | Broker                   |
|------------|-------------|----------|----------|------------------------|--------|-----------|---------|------------------|--------------|------------|--------------|--------------------------|
| 3/2/2018   | 3/6/2018    | SELL     | 23,546   | MICROSEMI CORPORATION  | mssc   | 595137100 | 67.4900 | 706.38           | 0.03         | 36.71      | 1,588,376.45 | ANDES CAPITAL MANAGEMENT |
| 3/8/2018   | 3/12/2018   | SELL     | 22,906   | MICROSEMI CORPORATION  | mssc   | 595137100 | 67.2379 | 687.18           | 0.03         | 35.58      | 1,539,428.58 | ANDES CAPITAL MANAGEMENT |
| 3/16/2018  | 3/20/2018   | SELL     | 10,597   | MICROSEMI CORPORATION  | mssc   | 595137100 | 66.3594 | 317.91           | 0.03         | 16.25      | 702,876.40   | ANDES CAPITAL MANAGEMENT |
| 3/26/2018  | 3/28/2018   | BUY      | 3,680    | SPIRE INC              | sr     | 848571101 | 69.0735 | 110.40           | 0.03         | 0.00       | 254,300.88   | ANDES CAPITAL MANAGEMENT |
| 3/27/2018  | 3/29/2018   | BUY      | 6,335    | HALYARD HEALTH INC     | hyh    | 40650V100 | 46.6907 | 126.70           | 0.02         | 0.00       | 295,912.28   | CANTOR FITZGERALD        |
| 3/1/2018   | 3/5/2018    | SELL     | 3,820    | ABM INDUSTRIES INC     | abm    | 000957100 | 34.4367 | 95.50            | 0.02         | 3.04       | 131,449.65   | CABRERA CAPITAL          |
| 3/2/2018   | 3/6/2018    | BUY      | 139      | RENASANT CORP          | rnst   | 75970E107 | 41.5980 | 3.48             | 0.03         | 0.00       | 5,785.60     | CABRERA CAPITAL          |
| 3/5/2018   | 3/7/2018    | BUY      | 1,525    | RENASANT CORP          | rnst   | 75970E107 | 42.9774 | 38.13            | 0.03         | 0.00       | 65,578.67    | CABRERA CAPITAL          |
| 3/5/2018   | 3/7/2018    | BUY      | 3,600    | HALYARD HEALTH INC     | hyh    | 40650V100 | 46.2393 | 90.00            | 0.02         | 0.00       | 166,551.48   | CABRERA CAPITAL          |
| 3/6/2018   | 3/8/2018    | BUY      | 6,718    | RENASANT CORP          | rnst   | 75970E107 | 43.3331 | 167.95           | 0.02         | 0.00       | 291,279.72   | CABRERA CAPITAL          |
| 3/6/2018   | 3/8/2018    | BUY      | 8,422    | H.B. FULLER CO         | ful    | 359694106 | 51.0769 | 210.55           | 0.02         | 0.00       | 430,380.20   | CABRERA CAPITAL          |
| 3/7/2018   | 3/9/2018    | BUY      | 1,020    | HALYARD HEALTH INC     | hyh    | 40650V100 | 47.2645 | 25.50            | 0.02         | 0.00       | 48,235.29    | CABRERA CAPITAL          |
| 3/8/2018   | 3/12/2018   | BUY      | 6,930    | HALYARD HEALTH INC     | hyh    | 40650V100 | 47.9028 | 173.25           | 0.02         | 0.00       | 332,139.65   | CABRERA CAPITAL          |
| 3/8/2018   | 3/12/2018   | BUY      | 2,916    | RENASANT CORP          | rnst   | 75970E107 | 44.1022 | 72.90            | 0.02         | 0.00       | 128,674.92   | CABRERA CAPITAL          |
| 3/9/2018   | 3/13/2018   | BUY      | 4,031    | RENASANT CORP          | rnst   | 75970E107 | 44.9494 | 100.78           | 0.03         | 0.00       | 181,291.81   | CABRERA CAPITAL          |
| 3/9/2018   | 3/13/2018   | BUY      | 4,897    | H.B. FULLER CO         | ful    | 359694106 | 54.3880 | 122.43           | 0.03         | 0.00       | 266,460.47   | CABRERA CAPITAL          |
| 3/12/2018  | 3/14/2018   | BUY      | 2,424    | RENASANT CORP          | rnst   | 75970E107 | 44.6637 | 60.60            | 0.02         | 0.00       | 108,325.41   | CABRERA CAPITAL          |
| 3/20/2018  | 3/22/2018   | SELL     | 5,829    | BANC OF CALIFORNIA INC | banc   | 05990K106 | 19.9270 | 145.73           | 0.03         | 2.68       | 116,006.07   | CABRERA CAPITAL          |
| 3/20/2018  | 3/22/2018   | SELL     | 7,548    | BANC OF CALIFORNIA INC | banc   | 05990K106 | 19.9270 | 188.70           | 0.02         | 3.48       | 150,216.82   | CABRERA CAPITAL          |
| 3/21/2018  | 3/23/2018   | SELL     | 1,594    | BANC OF CALIFORNIA INC | banc   | 05990K106 | 19.6684 | 39.85            | 0.02         | 0.73       | 31,310.85    | CABRERA CAPITAL          |
| 3/21/2018  | 3/23/2018   | SELL     | 5,474    | BANC OF CALIFORNIA INC | banc   | 05990K106 | 19.6684 | 136.85           | 0.02         | 2.49       | 107,525.48   | CABRERA CAPITAL          |
| 3/22/2018  | 3/26/2018   | SELL     | 756      | BANC OF CALIFORNIA INC | banc   | 05990K106 | 19.4851 | 18.90            | 0.02         | 0.34       | 14,711.49    | CABRERA CAPITAL          |
| 3/22/2018  | 3/26/2018   | SELL     | 2,072    | BANC OF CALIFORNIA INC | banc   | 05990K106 | 19.4851 | 51.80            | 0.02         | 0.94       | 40,320.39    | CABRERA CAPITAL          |
| 3/23/2018  | 3/27/2018   | SELL     | 1,415    | BANC OF CALIFORNIA INC | banc   | 05990K106 | 18.8724 | 35.38            | 0.03         | 0.62       | 26,668.45    | CABRERA CAPITAL          |
| 3/26/2018  | 3/28/2018   | BUY      | 994      | RENASANT CORP          | rnst   | 75970E107 | 42.0871 | 24.85            | 0.02         | 0.00       | 41,859.43    | CABRERA CAPITAL          |
| 3/26/2018  | 3/28/2018   | BUY      | 3,280    | H.B. FULLER CO         | ful    | 359694106 | 48.2600 | 82.00            | 0.02         | 0.00       | 158,374.80   | CABRERA CAPITAL          |
| 3/29/2018  | 4/3/2018    | SELL     | 11,782   | MB FINANCIAL INC       | mbfi   | 55264U108 | 40.6780 | 294.55           | 0.02         | 11.08      | 478,962.57   | CABRERA CAPITAL          |
| 3/5/2018   | 3/7/2018    | BUY      | 13,983   | HOSTESS BRANDS, INC    | twnk   | 44109J106 | 14.2923 | 419.49           | 0.03         | 0.00       | 200,268.72   | CL KING                  |
| 3/7/2018   | 3/9/2018    | BUY      | 17,464   | HOSTESS BRANDS, INC    | twnk   | 44109J106 | 14.5807 | 523.92           | 0.03         | 0.00       | 255,161.26   | CL KING                  |
| 3/8/2018   | 3/12/2018   | BUY      | 13,993   | HOSTESS BRANDS, INC    | twnk   | 44109J106 | 14.5399 | 419.79           | 0.03         | 0.00       | 203,876.61   | CL KING                  |
| 3/9/2018   | 3/13/2018   | BUY      | 5,601    | HOSTESS BRANDS, INC    | twnk   | 44109J106 | 14.5046 | 168.03           | 0.03         | 0.00       | 81,408.29    | CL KING                  |
| 3/19/2018  | 3/21/2018   | SELL     | 11,710   | MICROSEMI CORPORATION  | mssc   | 595137100 | 65.9591 | 351.30           | 0.03         | 17.84      | 772,011.92   | CL KING                  |
| 3/19/2018  | 3/21/2018   | SELL     | 57       | MICROSEMI CORPORATION  | mssc   | 595137100 | 65.9591 | 1.71             | 0.03         | 0.09       | 3,757.87     | CL KING                  |
| 3/26/2018  | 3/28/2018   | BUY      | 8,888    | ABM INDUSTRIES INC     | abm    | 000957100 | 33.0165 | 266.64           | 0.03         | 0.00       | 293,717.29   | CL KING                  |
| 3/16/2018  | 3/20/2018   | SELL     | 12,841   | MB FINANCIAL INC       | mbfi   | 55264U108 | 44.2687 | 385.23           | 0.03         | 13.14      | 568,056.01   | D.A. DAVIDSON            |
| 3/15/2018  | 3/19/2018   | BUY      | 28,293   | ABM INDUSTRIES INC     | abm    | 000957100 | 35.6000 | 0.00             | 0.00         | 0.00       | 1,007,230.80 | GOLDMAN SACHS            |

|           |                |                                     |      |           |         |        |      |      |                                    |
|-----------|----------------|-------------------------------------|------|-----------|---------|--------|------|------|------------------------------------|
| 3/6/2018  | 3/8/2018 BUY   | 1,628 RENASANT CORP                 | rnst | 75970E107 | 42.6000 | 32.56  | 0.02 | 0.00 | 69,385.36 ITG                      |
| 3/6/2018  | 3/8/2018 BUY   | 1,389 HALYARD HEALTH INC            | hyh  | 40650V100 | 46.0050 | 27.78  | 0.02 | 0.00 | 63,928.73 ITG                      |
| 3/6/2018  | 3/8/2018 BUY   | 12,815 HOSTESS BRANDS, INC          | twnk | 44109J106 | 14.5048 | 256.30 | 0.02 | 0.00 | 186,135.31 ITG                     |
| 3/8/2018  | 3/12/2018 BUY  | 3,340 MEREDITH CORP COM             | mdp  | 589433101 | 57.6750 | 66.80  | 0.02 | 0.00 | 192,701.30 ITG                     |
| 3/14/2018 | 3/16/2018 BUY  | 6,196 RENASANT CORP                 | rnst | 75970E107 | 44.6650 | 123.92 | 0.02 | 0.00 | 276,868.26 ITG                     |
| 3/15/2018 | 3/19/2018 BUY  | 1,376 RENASANT CORP                 | rnst | 75970E107 | 44.5200 | 27.52  | 0.02 | 0.00 | 61,287.04 ITG                      |
| 3/15/2018 | 3/19/2018 SELL | 8,955 MB FINANCIAL INC              | mbfi | 55264U108 | 43.5669 | 179.10 | 0.02 | 9.02 | 389,953.47 ITG                     |
| 3/16/2018 | 3/20/2018 BUY  | 7,429 RENASANT CORP                 | rnst | 75970E107 | 44.6209 | 148.58 | 0.02 | 0.00 | 331,637.25 ITG                     |
| 3/16/2018 | 3/20/2018 SELL | 7,223 MB FINANCIAL INC              | mbfi | 55264U108 | 44.1673 | 144.46 | 0.02 | 7.37 | 318,868.58 ITG                     |
| 3/26/2018 | 3/28/2018 BUY  | 2,334 RENASANT CORP                 | rnst | 75970E107 | 41.9104 | 46.68  | 0.02 | 0.00 | 97,865.55 ITG                      |
| 3/27/2018 | 3/29/2018 BUY  | 4,342 H.B. FULLER CO                | ful  | 359694106 | 48.8301 | 86.84  | 0.02 | 0.00 | 212,107.13 ITG                     |
| 3/27/2018 | 3/29/2018 BUY  | 6,242 RENASANT CORP                 | rnst | 75970E107 | 42.5400 | 124.84 | 0.02 | 0.00 | 265,659.52 ITG                     |
| 3/5/2018  | 3/7/2018 BUY   | 915 BANC OF CALIFORNIA INC          | banc | 05990K106 | 20.5252 | 27.45  | 0.03 | 0.00 | 18,808.01 JEFFERIES                |
| 3/5/2018  | 3/7/2018 BUY   | 4,405 CORPORATE OFFICE PPTYS TR COM | ofc  | 22002T108 | 25.7522 | 132.15 | 0.03 | 0.00 | 113,570.59 JEFFERIES               |
| 3/26/2018 | 3/28/2018 BUY  | 3,693 BELDEN INC                    | bdc  | 077454106 | 68.5792 | 110.79 | 0.03 | 0.00 | 253,373.78 JEFFERIES               |
| 3/27/2018 | 3/29/2018 BUY  | 6,917 HEALTHCARE REALTY TRUST INC   | hr   | 421946104 | 27.0238 | 207.51 | 0.03 | 0.00 | 187,131.13 JEFFERIES               |
| 3/8/2018  | 3/12/2018 SELL | 3,432 MB FINANCIAL INC              | mbfi | 55264U108 | 43.7388 | 102.96 | 0.03 | 3.47 | 150,005.13 JMP SECURITIES          |
| 3/9/2018  | 3/13/2018 SELL | 6,806 MB FINANCIAL INC              | mbfi | 55264U108 | 44.5112 | 204.18 | 0.03 | 7.00 | 302,732.05 JMP SECURITIES          |
| 3/12/2018 | 3/14/2018 SELL | 6,593 MB FINANCIAL INC              | mbfi | 55264U108 | 44.7665 | 197.79 | 0.03 | 6.82 | 294,940.92 JMP SECURITIES          |
| 3/13/2018 | 3/15/2018 SELL | 5,890 MB FINANCIAL INC              | mbfi | 55264U108 | 44.5045 | 176.70 | 0.03 | 6.06 | 261,948.75 JMP SECURITIES          |
| 3/5/2018  | 3/7/2018 BUY   | 10,576 G III APPAREL GROUP LTD      | giii | 36237H101 | 37.6766 | 317.28 | 0.03 | 0.00 | 398,785.00 KEYBANC CAPITAL MARKETS |
| 3/1/2018  | 3/5/2018 BUY   | 1,402 RENASANT CORP                 | rnst | 75970E107 | 41.7885 | 35.05  | 0.02 | 0.00 | 58,622.53 LOOP CAPITAL             |
| 3/5/2018  | 3/7/2018 BUY   | 5,272 ARTISAN PARTNERS ASSET MANAGE | apam | 04316A108 | 33.3820 | 131.80 | 0.02 | 0.00 | 176,121.70 LOOP CAPITAL            |
| 3/5/2018  | 3/7/2018 BUY   | 3,201 HORACE MANN EDU CORP          | hmn  | 440327104 | 42.7890 | 80.03  | 0.03 | 0.00 | 137,047.62 LOOP CAPITAL            |
| 3/6/2018  | 3/8/2018 BUY   | 7,825 HALYARD HEALTH INC            | hyh  | 40650V100 | 46.2910 | 195.63 | 0.03 | 0.00 | 362,422.71 LOOP CAPITAL            |
| 3/7/2018  | 3/9/2018 BUY   | 3,765 HOSTESS BRANDS, INC           | twnk | 44109J106 | 14.5747 | 94.13  | 0.03 | 0.00 | 54,967.88 LOOP CAPITAL             |
| 3/12/2018 | 3/14/2018 BUY  | 8,573 H.B. FULLER CO                | ful  | 359694106 | 54.7141 | 214.33 | 0.03 | 0.00 | 469,278.31 LOOP CAPITAL            |
| 3/13/2018 | 3/15/2018 BUY  | 10,300 H.B. FULLER CO               | ful  | 359694106 | 54.1445 | 257.50 | 0.02 | 0.00 | 557,945.85 LOOP CAPITAL            |
| 3/13/2018 | 3/15/2018 BUY  | 2,036 RENASANT CORP                 | rnst | 75970E107 | 44.6025 | 50.90  | 0.02 | 0.00 | 90,861.59 LOOP CAPITAL             |
| 3/14/2018 | 3/16/2018 BUY  | 2,025 H.B. FULLER CO                | ful  | 359694106 | 52.8186 | 50.63  | 0.03 | 0.00 | 107,008.30 LOOP CAPITAL            |
| 3/14/2018 | 3/16/2018 BUY  | 1,453 RENASANT CORP                 | rnst | 75970E107 | 44.2540 | 36.33  | 0.03 | 0.00 | 64,337.39 LOOP CAPITAL             |
| 3/14/2018 | 3/16/2018 SELL | 2,446 MB FINANCIAL INC              | mbfi | 55264U108 | 43.5767 | 61.15  | 0.02 | 2.47 | 106,524.99 LOOP CAPITAL            |
| 3/16/2018 | 3/20/2018 BUY  | 83 RENASANT CORP                    | rnst | 75970E107 | 44.2527 | 2.08   | 0.03 | 0.00 | 3,675.05 LOOP CAPITAL              |
| 3/19/2018 | 3/21/2018 BUY  | 4,052 RENASANT CORP                 | rnst | 75970E107 | 44.2971 | 101.30 | 0.02 | 0.00 | 179,593.15 LOOP CAPITAL            |
| 3/19/2018 | 3/21/2018 SELL | 4,930 MB FINANCIAL INC              | mbfi | 55264U108 | 43.5325 | 123.25 | 0.02 | 4.96 | 214,487.02 LOOP CAPITAL            |
| 3/20/2018 | 3/22/2018 BUY  | 4,521 RENASANT CORP                 | rnst | 75970E107 | 44.4160 | 113.03 | 0.03 | 0.00 | 200,917.77 LOOP CAPITAL            |
| 3/20/2018 | 3/22/2018 SELL | 1,211 MB FINANCIAL INC              | mbfi | 55264U108 | 43.3793 | 30.28  | 0.03 | 1.22 | 52,500.84 LOOP CAPITAL             |
| 3/21/2018 | 3/23/2018 BUY  | 2,978 RENASANT CORP                 | rnst | 75970E107 | 44.0277 | 74.45  | 0.02 | 0.00 | 131,188.94 LOOP CAPITAL            |
| 3/21/2018 | 3/23/2018 SELL | 8,881 MB FINANCIAL INC              | mbfi | 55264U108 | 43.4010 | 222.03 | 0.03 | 8.91 | 385,213.35 LOOP CAPITAL            |
| 3/22/2018 | 3/26/2018 SELL | 3,461 MB FINANCIAL INC              | mbfi | 55264U108 | 42.5936 | 86.53  | 0.03 | 3.41 | 147,326.51 LOOP CAPITAL            |
| 3/23/2018 | 3/27/2018 SELL | 3,127 MB FINANCIAL INC              | mbfi | 55264U108 | 41.1305 | 78.18  | 0.03 | 2.98 | 128,533.92 LOOP CAPITAL            |
| 3/27/2018 | 3/29/2018 BUY  | 5,206 G III APPAREL GROUP LTD       | giii | 36237H101 | 36.8356 | 130.15 | 0.02 | 0.00 | 191,896.28 LOOP CAPITAL            |
| 3/27/2018 | 3/29/2018 SELL | 4,149 HEXCEL CORP                   | hxl  | 428291108 | 65.4925 | 103.72 | 0.02 | 6.28 | 271,618.38 LOOP CAPITAL            |
| 3/27/2018 | 3/29/2018 SELL | 5,643 HEXCEL CORP                   | hxl  | 428291108 | 65.4925 | 141.08 | 0.03 | 8.54 | 369,424.56 LOOP CAPITAL            |

|           |           |      |                                     |      |           |         |        |      |       |            |                          |
|-----------|-----------|------|-------------------------------------|------|-----------|---------|--------|------|-------|------------|--------------------------|
| 3/27/2018 | 3/29/2018 | SELL | 9,924 MB FINANCIAL INC              | mbfi | 55264U108 | 40.6727 | 248.10 | 0.02 | 9.33  | 403,378.44 | LOOP CAPITAL             |
| 3/28/2018 | 4/2/2018  | SELL | 13,894 MB FINANCIAL INC             | mbfi | 55264U108 | 40.6747 | 347.35 | 0.02 | 13.06 | 564,773.87 | LOOP CAPITAL             |
| 3/28/2018 | 4/2/2018  | SELL | 11,194 HEXCEL CORP                  | hxl  | 428291108 | 64.2366 | 279.85 | 0.02 | 16.62 | 718,768.03 | LOOP CAPITAL             |
| 3/26/2018 | 3/28/2018 | BUY  | 6,061 MEREDITH CORP COM             | mdp  | 589433101 | 53.4678 | 181.83 | 0.03 | 0.00  | 324,250.17 | MISCHLER FINANCIAL GROUP |
| 3/7/2018  | 3/9/2018  | BUY  | 5,141 HALYARD HEALTH INC            | hyh  | 40650V100 | 47.2689 | 154.23 | 0.03 | 0.00  | 243,163.64 | MORGAN STANLEY           |
| 3/1/2018  | 3/5/2018  | BUY  | 3,166 H.B. FULLER CO                | ful  | 359694106 | 50.1212 | 94.98  | 0.03 | 0.00  | 158,778.70 | SEAPORT GLOBAL           |
| 3/5/2018  | 3/7/2018  | BUY  | 17,786 CALLON PETROLEUM CO          | cpe  | 13123X102 | 11.9780 | 533.58 | 0.03 | 0.00  | 213,574.29 | SEAPORT GLOBAL           |
| 3/5/2018  | 3/7/2018  | BUY  | 2,808 H.B. FULLER CO                | ful  | 359694106 | 50.6773 | 84.24  | 0.03 | 0.00  | 142,386.10 | SEAPORT GLOBAL           |
| 3/7/2018  | 3/9/2018  | BUY  | 5,613 H.B. FULLER CO                | ful  | 359694106 | 52.4128 | 168.39 | 0.03 | 0.00  | 294,361.44 | SEAPORT GLOBAL           |
| 3/8/2018  | 3/12/2018 | BUY  | 9,826 H.B. FULLER CO                | ful  | 359694106 | 52.8391 | 294.78 | 0.03 | 0.00  | 519,491.78 | SEAPORT GLOBAL           |
| 3/14/2018 | 3/16/2018 | BUY  | 2,706 H.B. FULLER CO                | ful  | 359694106 | 52.6119 | 81.18  | 0.03 | 0.00  | 142,448.98 | SEAPORT GLOBAL           |
| 3/1/2018  | 3/5/2018  | BUY  | 6,950 HOSTESS BRANDS, INC           | twnk | 44109J106 | 13.9458 | 208.50 | 0.03 | 0.00  | 97,131.81  | STEPHENS & CO            |
| 3/8/2018  | 3/12/2018 | BUY  | 9,269 MEREDITH CORP COM             | mdp  | 589433101 | 57.5301 | 278.07 | 0.03 | 0.00  | 533,524.57 | STEPHENS & CO            |
| 3/26/2018 | 3/28/2018 | BUY  | 8,675 G III APPAREL GROUP LTD       | giii | 36237H101 | 35.7353 | 260.25 | 0.03 | 0.00  | 310,263.98 | STEPHENS & CO            |
| 3/5/2018  | 3/7/2018  | BUY  | 6,836 OIL STATES INTERNATIONAL INC  | ois  | 678026105 | 25.5583 | 273.44 | 0.04 | 0.00  | 174,989.98 | TELSEY ADVISORY GROUP    |
| 3/28/2018 | 4/2/2018  | SELL | 555 HEXCEL CORP                     | hxl  | 428291108 | 64.5700 | 16.65  | 0.03 | 0.83  | 35,818.87  | WEEDEN & CO              |
| 3/28/2018 | 4/2/2018  | SELL | 2,238 HEXCEL CORP                   | hxl  | 428291108 | 64.5700 | 67.14  | 0.03 | 3.34  | 144,437.18 | WEEDEN & CO              |
| 3/1/2018  | 3/5/2018  | BUY  | 37,350 HOSTESS BRANDS, INC          | twnk | 44109J106 | 13.7449 | 933.75 | 0.02 | 0.00  | 514,305.77 | WILLIAMS CAPITAL         |
| 3/6/2018  | 3/8/2018  | BUY  | 13,488 HOSTESS BRANDS, INC          | twnk | 44109J106 | 14.6075 | 337.20 | 0.02 | 0.00  | 197,363.16 | WILLIAMS CAPITAL         |
| 3/7/2018  | 3/9/2018  | BUY  | 5,686 RENASANT CORP                 | rnst | 75970E107 | 44.4055 | 142.15 | 0.02 | 0.00  | 252,631.82 | WILLIAMS CAPITAL         |
| 3/7/2018  | 3/9/2018  | BUY  | 6,425 HALYARD HEALTH INC            | hyh  | 40650V100 | 47.4785 | 160.63 | 0.03 | 0.00  | 305,209.99 | WILLIAMS CAPITAL         |
| 3/9/2018  | 3/13/2018 | BUY  | 6,565 HOSTESS BRANDS, INC           | twnk | 44109J106 | 14.6660 | 164.13 | 0.03 | 0.00  | 96,446.42  | WILLIAMS CAPITAL         |
| 3/26/2018 | 3/28/2018 | BUY  | 4,575 ARTISAN PARTNERS ASSET MANAGE | apam | 04316A108 | 33.3762 | 114.38 | 0.03 | 0.00  | 152,810.50 | WILLIAMS CAPITAL         |
| 3/26/2018 | 3/28/2018 | BUY  | 3,190 HALYARD HEALTH INC            | hyh  | 40650V100 | 46.5345 | 79.75  | 0.02 | 0.00  | 148,524.81 | WILLIAMS CAPITAL         |
| 3/26/2018 | 3/28/2018 | SELL | 4,862 MB FINANCIAL INC              | mbfi | 55264U108 | 41.2962 | 121.55 | 0.02 | 4.64  | 200,655.93 | WILLIAMS CAPITAL         |
| 3/27/2018 | 3/29/2018 | BUY  | 859 RENASANT CORP                   | rnst | 75970E107 | 42.5300 | 21.48  | 0.03 | 0.00  | 36,554.75  | WILLIAMS CAPITAL         |
| 3/1/2018  | 3/5/2018  | SELL | 662 MB FINANCIAL INC                | mbfi | 55264U108 | 41.1591 | 19.86  | 0.03 | 0.63  | 27,226.83  | JOHNSON RICE & CO        |
| 3/1/2018  | 3/5/2018  | SELL | 692 MB FINANCIAL INC                | mbfi | 55264U108 | 41.1591 | 20.76  | 0.03 | 0.66  | 28,460.68  | JOHNSON RICE & CO        |
| 3/1/2018  | 3/5/2018  | SELL | 581 MB FINANCIAL INC                | mbfi | 55264U108 | 41.1591 | 17.43  | 0.03 | 0.55  | 23,895.45  | JOHNSON RICE & CO        |
| 3/1/2018  | 3/5/2018  | SELL | 72 MB FINANCIAL INC                 | mbfi | 55264U108 | 41.1592 | 2.16   | 0.03 | 0.07  | 2,961.23   | JOHNSON RICE & CO        |
| 3/1/2018  | 3/5/2018  | SELL | 663 MB FINANCIAL INC                | mbfi | 55264U108 | 41.1591 | 19.89  | 0.03 | 0.63  | 27,267.96  | JOHNSON RICE & CO        |
| 3/1/2018  | 3/5/2018  | SELL | 668 MB FINANCIAL INC                | mbfi | 55264U108 | 41.1591 | 20.04  | 0.03 | 0.64  | 27,473.60  | JOHNSON RICE & CO        |
| 3/1/2018  | 3/5/2018  | SELL | 684 MB FINANCIAL INC                | mbfi | 55264U108 | 41.1591 | 20.52  | 0.03 | 0.65  | 28,131.65  | JOHNSON RICE & CO        |
| 3/1/2018  | 3/5/2018  | SELL | 612 MB FINANCIAL INC                | mbfi | 55264U108 | 41.1591 | 18.36  | 0.03 | 0.58  | 25,170.43  | JOHNSON RICE & CO        |
| 3/1/2018  | 3/5/2018  | SELL | 8,119 MB FINANCIAL INC              | mbfi | 55264U108 | 41.1591 | 243.57 | 0.03 | 7.72  | 333,919.45 | JOHNSON RICE & CO        |
| 3/26/2018 | 3/28/2018 | BUY  | 13,624 HEALTHCARE REALTY TRUST INC  | hr   | 421946104 | 26.6149 | 408.72 | 0.03 | 0.00  | 363,010.12 | JOHNSON RICE & CO        |
| 3/26/2018 | 3/28/2018 | SELL | 4,116 BANC OF CALIFORNIA INC        | banc | 05990K106 | 19.0303 | 123.48 | 0.03 | 1.81  | 78,203.43  | JOHNSON RICE & CO        |
| 3/26/2018 | 3/28/2018 | SELL | 5,503 BANC OF CALIFORNIA INC        | banc | 05990K106 | 19.0303 | 165.09 | 0.03 | 2.42  | 104,556.23 | JOHNSON RICE & CO        |
| 3/1/2018  | 3/5/2018  | SELL | 7,055 MB FINANCIAL INC              | mbfi | 55264U108 | 41.1200 | 246.93 | 0.04 | 6.71  | 289,847.97 | KEEFE BRUYETTE           |
| 3/20/2018 | 3/22/2018 | SELL | 11,418 BANC OF CALIFORNIA INC       | banc | 05990K106 | 19.9313 | 399.63 | 0.03 | 5.26  | 227,170.69 | KEEFE BRUYETTE           |



|           |           |      |                                      |      |           |         |        |      |       |              |                 |
|-----------|-----------|------|--------------------------------------|------|-----------|---------|--------|------|-------|--------------|-----------------|
| 3/20/2018 | 3/22/2018 | SELL | 2,231 BANC OF CALIFORNIA INC         | banc | 05990K106 | 19.9313 | 78.09  | 0.04 | 1.03  | 44,387.62    | KEEFE BRUYETTE  |
| 3/21/2018 | 3/23/2018 | SELL | 4,878 BANC OF CALIFORNIA INC         | banc | 05990K106 | 19.6799 | 170.73 | 0.03 | 2.22  | 95,825.60    | KEEFE BRUYETTE  |
| 3/21/2018 | 3/23/2018 | SELL | 4,841 BANC OF CALIFORNIA INC         | banc | 05990K106 | 19.6799 | 169.43 | 0.03 | 2.20  | 95,098.76    | KEEFE BRUYETTE  |
| 3/21/2018 | 3/23/2018 | SELL | 3,980 BANC OF CALIFORNIA INC         | banc | 05990K106 | 19.6799 | 139.30 | 0.03 | 1.81  | 78,184.89    | KEEFE BRUYETTE  |
| 3/21/2018 | 3/23/2018 | SELL | 2,586 BANC OF CALIFORNIA INC         | banc | 05990K106 | 19.6799 | 90.51  | 0.03 | 1.18  | 50,800.54    | KEEFE BRUYETTE  |
| 3/21/2018 | 3/23/2018 | SELL | 10,134 BANC OF CALIFORNIA INC        | banc | 05990K106 | 19.6799 | 354.69 | 0.03 | 4.61  | 199,076.81   | KEEFE BRUYETTE  |
| 3/21/2018 | 3/23/2018 | SELL | 31 BANC OF CALIFORNIA INC            | banc | 05990K106 | 19.6800 | 1.09   | 0.04 | 0.01  | 608.98       | KEEFE BRUYETTE  |
| 3/22/2018 | 3/26/2018 | SELL | 3,537 BANC OF CALIFORNIA INC         | banc | 05990K106 | 19.2500 | 123.80 | 0.04 | 1.58  | 67,961.88    | KEEFE BRUYETTE  |
| 3/23/2018 | 3/27/2018 | SELL | 2,103 BANC OF CALIFORNIA INC         | banc | 05990K106 | 18.8500 | 73.60  | 0.03 | 0.92  | 39,567.03    | KEEFE BRUYETTE  |
| 3/23/2018 | 3/27/2018 | SELL | 3,440 BANC OF CALIFORNIA INC         | banc | 05990K106 | 18.8500 | 120.40 | 0.03 | 1.50  | 64,722.10    | KEEFE BRUYETTE  |
| 3/23/2018 | 3/27/2018 | SELL | 370 BANC OF CALIFORNIA INC           | banc | 05990K106 | 18.8500 | 12.95  | 0.03 | 0.16  | 6,961.39     | KEEFE BRUYETTE  |
| 3/23/2018 | 3/27/2018 | SELL | 1,865 BANC OF CALIFORNIA INC         | banc | 05990K106 | 18.8500 | 65.28  | 0.04 | 0.81  | 35,089.16    | KEEFE BRUYETTE  |
| 3/2/2018  | 3/6/2018  | SELL | 5,310 ABM INDUSTRIES INC             | abm  | 000957100 | 33.7412 | 159.30 | 0.03 | 4.14  | 179,002.33   | MERRILL LYNCH   |
| 3/2/2018  | 3/6/2018  | SELL | 9,414 ABM INDUSTRIES INC             | abm  | 000957100 | 33.7412 | 282.42 | 0.03 | 7.34  | 317,349.90   | MERRILL LYNCH   |
| 3/2/2018  | 3/6/2018  | SELL | 453 ABM INDUSTRIES INC               | abm  | 000957100 | 33.7412 | 13.59  | 0.03 | 0.35  | 15,270.82    | MERRILL LYNCH   |
| 3/2/2018  | 3/6/2018  | SELL | 12,594 MB FINANCIAL INC              | mbfi | 55264U108 | 41.5594 | 377.82 | 0.03 | 12.10 | 523,009.16   | MERRILL LYNCH   |
| 3/29/2018 | 4/3/2018  | SELL | 4,672 HEXCEL CORP                    | hxl  | 428291108 | 64.4970 | 140.16 | 0.03 | 6.96  | 301,182.86   | MERRILL LYNCH   |
| 3/29/2018 | 4/3/2018  | SELL | 417 HEXCEL CORP                      | hxl  | 428291108 | 64.4970 | 12.51  | 0.03 | 0.62  | 26,882.12    | MERRILL LYNCH   |
| 3/29/2018 | 4/3/2018  | SELL | 1,150 HEXCEL CORP                    | hxl  | 428291108 | 64.4970 | 34.50  | 0.03 | 1.72  | 74,135.33    | MERRILL LYNCH   |
| 3/1/2018  | 3/5/2018  | SELL | 10,653 ABM INDUSTRIES INC            | abm  | 000957100 | 34.7370 | 372.86 | 0.04 | 8.55  | 369,671.86   | R.W. BAIRD      |
| 3/5/2018  | 3/7/2018  | BUY  | 2,723 MEREDITH CORP COM              | mdp  | 589433101 | 57.7428 | 95.31  | 0.04 | 0.00  | 157,328.95   | R.W. BAIRD      |
| 3/6/2018  | 3/8/2018  | BUY  | 3,448 MEREDITH CORP COM              | mdp  | 589433101 | 58.1364 | 120.68 | 0.03 | 0.00  | 200,574.99   | R.W. BAIRD      |
| 3/8/2018  | 3/12/2018 | BUY  | 14,544 CORPORATE OFFICE PPTYS TR COM | ofc  | 22002T108 | 25.9589 | 509.04 | 0.03 | 0.00  | 378,055.28   | R.W. BAIRD      |
| 3/27/2018 | 3/29/2018 | BUY  | 14,363 HOSTESS BRANDS, INC           | twk  | 44109J106 | 14.4003 | 502.71 | 0.04 | 0.00  | 207,334.22   | R.W. BAIRD      |
| 3/28/2018 | 4/2/2018  | BUY  | 11,340 HEALTHCARE REALTY TRUST INC   | hr   | 421946104 | 27.6700 | 396.90 | 0.03 | 0.00  | 314,174.70   | R.W. BAIRD      |
| 3/1/2018  | 3/5/2018  | SELL | 4,933 MICROSEMI CORPORATION          | mscc | 595137100 | 64.3185 | 147.99 | 0.03 | 7.33  | 317,127.84   | Stifel Nicholas |
| 3/1/2018  | 3/5/2018  | SELL | 603 MICROSEMI CORPORATION            | mscc | 595137100 | 64.3185 | 18.09  | 0.03 | 0.90  | 38,765.07    | Stifel Nicholas |
| 3/1/2018  | 3/5/2018  | SELL | 2,544 MICROSEMI CORPORATION          | mscc | 595137100 | 64.3185 | 76.32  | 0.03 | 3.78  | 163,546.16   | Stifel Nicholas |
| 3/1/2018  | 3/5/2018  | SELL | 2,255 MICROSEMI CORPORATION          | mscc | 595137100 | 64.3185 | 67.65  | 0.03 | 3.35  | 144,967.22   | Stifel Nicholas |
| 3/1/2018  | 3/5/2018  | SELL | 607 MICROSEMI CORPORATION            | mscc | 595137100 | 64.3185 | 18.21  | 0.03 | 0.90  | 39,022.22    | Stifel Nicholas |
| 3/1/2018  | 3/5/2018  | SELL | 545 MICROSEMI CORPORATION            | mscc | 595137100 | 64.3185 | 16.35  | 0.03 | 0.81  | 35,036.42    | Stifel Nicholas |
| 3/1/2018  | 3/5/2018  | SELL | 14,823 MICROSEMI CORPORATION         | mscc | 595137100 | 64.3185 | 444.69 | 0.03 | 22.03 | 952,926.41   | Stifel Nicholas |
| 3/8/2018  | 3/12/2018 | BUY  | 2,078 HALYARD HEALTH INC             | hyh  | 40650V100 | 48.6778 | 62.34  | 0.03 | 0.00  | 101,214.81   | Stifel Nicholas |
| 3/2/2018  | 3/6/2018  | SELL | 22,174 MICROSEMI CORPORATION         | mscc | 595137100 | 67.4829 | 665.22 | 0.03 | 34.57 | 1,495,666.03 | WILLIAM BLAIR   |

Channing Capital Management  
**CONTRIBUTIONS AND WITHDRAWALS**  
**New York State Common Retirement Fund-Small Cap**  
31-Mar-18

|               |            |                                         |
|---------------|------------|-----------------------------------------|
| Contributions | 0.00       |                                         |
| Withdrawals   | 0.00       |                                         |
| Transfers Out | 473,271.86 | <i>Monthly Dividend Sweep (3/31/18)</i> |



## Channing Capital Management

## Dividend Accruals

## New York State Common Retirement Fund-Small Cap

31-Mar-18

| Ex-Date              | Pay-Date  | Security                      | Amount            | Accruals          |
|----------------------|-----------|-------------------------------|-------------------|-------------------|
| COMMON STOCK         |           |                               |                   |                   |
| 2/13/2018            | 3/10/2018 | MSA SAFETY INC                | 41,710.90         |                   |
| 2/14/2018            | 3/1/2018  | ALLETE INC                    | 42,450.80         |                   |
| 2/21/2018            | 3/8/2018  | LITTELFUSE INC COM            | 13,328.14         |                   |
| 2/22/2018            | 3/9/2018  | EVERCORE INC                  | 41,415.60         |                   |
| 2/22/2018            | 3/6/2018  | HEALTHCARE REALTY TRUST INC   | 54,487.80         |                   |
| 2/27/2018            | 3/15/2018 | MEREDITH CORP COM             | 66,682.93         |                   |
| 2/28/2018            | 3/15/2018 | STIFEL FIN CORP               | 18,313.68         |                   |
| 3/14/2018            | 3/30/2018 | CENTERSTATE BANKS CORPORATION | 35,049.70         |                   |
| 3/14/2018            | 3/30/2018 | MB FINANCIAL INC              | 28,451.52         |                   |
| 3/15/2018            | 3/30/2018 | HILLENBRAND INC               | 48,467.64         |                   |
| 3/15/2018            | 3/30/2018 | RENASANT CORP                 | 28,091.12         |                   |
| 3/16/2018            | 3/30/2018 | HORACE MANN EDU CORP          | 54,822.03         |                   |
|                      |           |                               | <u>473,271.86</u> |                   |
| 3/9/2018             | 4/3/2018  | SPIRE INC                     |                   | 55,194.75         |
| 3/14/2018            | 4/2/2018  | BANC OF CALIFORNIA INC        |                   | 51,980.24         |
| 3/14/2018            | 4/5/2018  | BELDEN INC                    |                   | 6,779.95          |
| 3/19/2018            | 4/5/2018  | POLYONE CORP                  |                   | 41,186.43         |
| 3/28/2018            | 4/16/2018 | CORPORATE OFFICE PPTYS TR COM |                   | 79,526.15         |
|                      |           |                               |                   | <u>234,667.52</u> |
| CASH AND EQUIVALENTS |           |                               |                   |                   |
| 3/29/2018            | 4/2/2018  | Cash                          | 10,777.40         |                   |

Channing Capital Management  
**COMMISSION PURPOSE**  
New York State Common Retirement Fund-Small Cap  
31-Mar-18

|                                | Commission<br>Amount |
|--------------------------------|----------------------|
| <b><u>MINORITY</u></b>         |                      |
| ANDES                          | 1,821.87             |
| CABRERA CAPITAL                | 2,179.68             |
| CL KING                        | 2,150.88             |
| LOOP CAPITAL                   | 3,288.86             |
| MISCHLER FINANCIAL             | 181.83               |
| TELSEY ADVISORY GROUP          | 273.44               |
| WILLIAMS CAPITAL               | 2,075.02             |
| Total                          | 11,971.58            |
| <b><u>RESEARCH</u></b>         |                      |
| D.A. DAVIDSON                  | 385.23               |
| ITG                            | 1,265.38             |
| JEFFERIES                      | 477.90               |
| KEEFE BRUYETTE                 | 2,046.43             |
| KEYBANC                        | 317.28               |
| JMP SECURITIES                 | 681.63               |
| RW BARID                       | 1,997.50             |
| JOHNSON RICE & CO              | 1,079.88             |
| MERRILL LYNCH                  | 1,020.30             |
| MORGAN STANLEY                 | 154.23               |
| SEAPORT GLOBAL                 | 1,257.15             |
| STIFEL NICHOLAS                | 851.64               |
| STEPHENS & CO                  | 746.82               |
| WEEDEN & CO                    | 83.79                |
| WILLIAM BLAIR                  | 665.22               |
| TOTAL                          | 13,030.38            |
| <b><u>TRADING SERVICES</u></b> |                      |
| CANTOR FITZGERALD              | 126.70               |
|                                | 126.70               |
| <b>TOTAL COMMISSION</b>        | <b>25,128.66</b>     |

**SOFT DOLLAR**

Channing Capital currently uses client brokerage commissions to purchase research that helps and supports investment portfolio managers to make investment decisions as disclosed in our ADV-Part 2 Brochure (Item 12), and the Firm does, as an asset manager, engage in "traditional paying up" through payment of bundled commissions to certain executing brokers as part of receiving such executing brokers' in-house or proprietary research, which is also sometimes described as "proprietary soft-dollars" or "non-third party bundled soft-dollars". Such "soft-dollar research benefits" are used as eligible research in full compliance with Section 28(e) of the Securities Exchange Act of 1934 as also disclosed in our ADV-Part 1 (Item 8.G). Channing currently participate in third-party "soft-dollar" products or services through its usage of third-party client commission arrangements (CCAs) or commission-sharing arrangements or agreements (CSAs).