

Channing Capital Management
PORTFOLIO APPRAISAL
New York State Common Retirement Fund-Small Cap
43,131

Quantity	Cusip	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
COMMON STOCK								
251,839	000957100	abm	ABM INDUSTRIE	40.42	10,178,787.25	38.03	9,577,437.17	3.2
75,805	018522300	ale	ALLETE INC	73.39	5,562,990.35	72.44	5,491,314.20	1.8
252,295	04316A108	apam	ARTISAN PARTN	37.95	9,574,076.69	39.15	9,877,349.25	3.3
398,933	05990K106	banc	BANC OF CALIFC	21.42	8,543,494.30	19.70	7,858,980.10	2.6
144,775	06652V208	banr	BANNER CORPO	54.92	7,950,701.08	54.34	7,867,073.50	2.6
116,079	077454106	bdc	BELDEN INC	81.63	9,475,582.54	84.77	9,840,016.83	3.2
222,087	099502106	bah	BOOZ ALLEN HAI	36.36	8,074,487.06	39.18	8,701,368.66	2.9
402,639	13123X102	cpe	CALLON PETROL	11.97	4,820,776.26	11.35	4,569,952.65	1.5
331,666	15201P109	csfl	CENTERSTATE B	26.55	8,805,114.77	25.99	8,619,999.34	2.8
77,684	159864107	crl	CHARLES RIVER I	97.77	7,594,934.83	105.44	8,191,000.96	2.7
270,237	22002T108	ofc	CORPORATE OFF	29.28	7,913,029.57	27.30	7,377,470.10	2.4
201,304	28140H203	edr	EDUCATION REA	36.37	7,321,793.79	33.03	6,649,071.12	2.2
103,539	29977A105	evr	EVERCORE INC	83.65	8,661,401.43	100.55	10,410,846.45	3.4
172,089	353514102	fele	FRANKLIN ELECT	45.19	7,777,346.82	45.30	7,795,631.70	2.6
117,191	36237H101	giii	G III APPAREL Gf	39.17	4,590,831.68	37.35	4,377,083.85	1.4
123,549	40650V100	hyh	HALYARD HEALT	48.11	5,943,536.11	48.81	6,030,426.69	2
181,626	421946104	hr	HEALTHCARE RE	32.21	5,849,303.73	29.87	5,425,168.62	1.8
160,823	428291108	hxl	HEXCEL CORP	57.41	9,233,076.48	68.35	10,992,252.05	3.6
233,579	431571108	hi	HILLENBRAND IN	42.24	9,867,012.18	44.30	10,347,549.70	3.4
189,157	440327104	hmn	HORACE MANN	43.99	8,321,170.44	41.30	7,812,184.10	2.6
385,241	44109J106	twnk	HOSTESS BRAND	14.59	5,620,701.92	13.80	5,316,325.80	1.8
142,321	45688C107	ngvt	INGEVITY CORP	71.55	10,182,404.20	72.55	10,325,388.55	3.4
416,009	516806106	lpi	LAREDO PETROL	10.42	4,335,242.79	9.73	4,047,767.57	1.3
36,022	537008104	lfus	LITTELFUSE INC	171.81	6,188,895.12	217.34	7,829,021.48	2.6
219,668	55264U108	mbfi	MB FINANCIAL II	42.27	9,284,338.41	42.78	9,397,397.04	3.1
122,354	589433101	mdp	MEREDITH CORF	65.67	8,035,491.62	66.14	8,092,493.56	2.7
131,932	595137100	mscc	MICROSEMI COF	48.06	6,340,903.15	61.79	8,152,078.28	2.7
414,373	59870L106	mcrn	MILACRON HOLI	18.04	7,474,485.93	18.97	7,860,655.81	2.6
119,174	553498106	msa	MSA SAFETY INC	74.78	8,911,241.24	78.31	9,332,515.94	3.1
201,915	678026105	ois	OIL STATES INTE	26.5	5,351,443.57	32.00	6,461,280.00	2.1
235,351	73179P106	pol	POLYONE CORP	43.24	10,176,537.75	43.46	10,228,354.46	3.4
70,472	75970E107	rnst	RENASANT CORF	43.54	3,068,595.99	43.07	3,035,229.04	1
353,918	76169B102	rxn	REXNORD CORP	24.5	8,669,766.56	28.11	9,948,634.98	3.3
93,923	840441109	ssb	SOUTH STATE CO	84.61	7,946,900.66	88.60	8,321,577.80	2.7
98,124	84857L101	sr	SPIRE INC	75.47	7,405,307.96	66.50	6,525,246.00	2.2
152,614	860630102	sf	STIFEL FIN CORP	54.35	8,293,968.28	67.52	10,304,497.28	3.4
87,586	88224Q107	tcbi	TEXAS CAPITAL F	86.77	7,599,781.83	94.80	8,303,152.80	2.7
					280,945,454.31		291,293,793.43	96.2
CASH AND EQUIVALENTS								
		cash	Cash		11,474,223.78		11,474,223.78	3.8
		divacc	Dividend Accrual Acct		141,079.96		141,079.96	0
					11,615,303.74		11,615,303.74	3.8
TOTAL PORTFOLIO					292,560,758.05		302,909,097.17	100

Channing Capital Management
PERFORMANCE HISTORY

GROSS OF FEES

New State Common Retirement Fund-Small Cap

From 03-31-15 to 1-31-18

Time Period	Portfolio	Percent Return Per Period	Russell 2000 Value 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
YTD '17			
12/31/2017 to	1/31/2018	1.49	1.23
1 Yr			
1/31/2017 to	1/31/2018	10.37	9.95
2 Yr			
1/31/2016 to	1/31/2018	55.46	54.17
Annualized		24.68	24.17
3 Yr			
N/A			
5 Yr			
N/A			
Inception to Date			
3/31/2015 to	1/31/2018	29.49	30.49
Annualized		9.53	9.83

Channing Capital Management

PERFORMANCE HISTORY

NET OF FEES

New State Common Retirement Fund-Small Cap

From 03-31-15 to 1-31-18

Time Period		Percent Return Per Period		Russell 2000 Value Total Return
		Portfolio		
	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
<u>YTD '17</u>				
12/31/2017 to	1/31/2018	1.49		1.23
<u>1 Yr</u>				
1/31/2017 to	1/31/2018	9.97		9.95
<u>2 Yr</u>				
1/31/2016 to	1/31/2018	54.23		54.17
Annualized		24.19		24.17
<u>3 Yr</u>				
N/A				
<u>5 Yr</u>				
N/A				
<u>Inception to Date</u>				
3/31/2015 to	1/31/2018	28.13		30.49
Annualized		9.13		9.83

Channing Capital Management

CONTRIBUTIONS AND WITHDRAWALS

New York State Common Retirement Fund-Small Cap

31-Jan-18

Contributions	0.00
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Withdrawals	0.00
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Transfers Out	-268,351.57 <i>Monthly Dividend Sweep (1/31/2018)</i>
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(Changing Capital Management)
Public Hold AND S&P
New York State Common Retirement Fund (Unitary)
From 01-01-2011 to 12-31-2011

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount
PURCHASES					
1/7/2011	1/6/2011	10,715	CHEMUNY H&L GROUP	18.01	614,944.31
1/7/2011	1/6/2011	6,707	CHEMUNY H&L GROUP	18.94	261,197.41
1/7/2011	1/6/2011	1,507	HALOARD HEALTH PRD	47.43	71,711.19
1/7/2011	1/6/2011	332	RENEGAAT CORP	61.50	18,309.14
1/7/2011	1/6/2011	2,814	RENEGAAT CORP	61.36	174,535.18
1/8/2011	1/7/2011	1,180	CHEMUNY H&L GROUP	19.7	24,786.10
1/8/2011	1/7/2011	13,631	CHEMUNY H&L GROUP	19.6	267,112.71
1/8/2011	1/7/2011	2,075	CHEMUNY H&L GROUP	19.59	40,649.02
1/8/2011	1/7/2011	1,421	HALOARD HEALTH PRD	47.8	68,012.29
1/8/2011	1/7/2011	1,076	RENEGAAT CORP	62.06	66,721.84
1/8/2011	1/7/2011	2,104	RENEGAAT CORP	61.81	83,408.28
1/8/2011	1/7/2011	18,188	CHEMUNY H&L GROUP	18.89	344,567.23
1/8/2011	1/7/2011	2,257	HALOARD HEALTH PRD	48.41	85,843.46
1/8/2011	1/7/2011	1,347	HALOARD HEALTH PRD	47.53	63,575.24
1/8/2011	1/7/2011	5,421	RENEGAAT CORP	62.1	336,609.02
1/8/2011	1/7/2011	2,738	RENEGAAT CORP	62.13	169,891.89
1/10/2011	1/9/2011	4,887	CHEMUNY H&L GROUP	19.73	297,246.96
1/10/2011	1/9/2011	1,681	CHEMUNY H&L GROUP	19.67	33,033.84
1/10/2011	1/9/2011	1,503	HALOARD HEALTH PRD	48.7	69,481.71
1/10/2011	1/9/2011	4,142	RENEGAAT CORP	62.79	257,241.98
1/11/2011	1/9/2011	4,421	CHEMUNY H&L GROUP	61.12	269,895.13
1/11/2011	1/9/2011	874	HALOARD HEALTH PRD	49.78	43,511.72
1/11/2011	1/9/2011	1,133	HALOARD HEALTH PRD	48.8	55,304.80
1/11/2011	1/9/2011	2,276	RENEGAAT CORP	63.11	143,964.72
1/12/2011	1/11/2011	1,818	CHEMUNY H&L GROUP	63.29	115,424.82
1/12/2011	1/11/2011	4,572	CHEMUNY H&L GROUP	63.29	289,374.95
1/12/2011	1/11/2011	1,078	HALOARD HEALTH PRD	49.14	53,183.54
1/12/2011	1/11/2011	3,123	RENEGAAT CORP	49.7	155,181.57
1/12/2011	1/11/2011	1,087	HALOARD HEALTH PRD	49.5	53,811.30
1/12/2011	1/11/2011	2,287	HALOARD HEALTH PRD	49.55	113,369.11
1/12/2011	1/11/2011	12,183	RENEGAAT CORP	49.09	597,230.44
1/17/2011	1/16/2011	5,212	RENEGAAT CORP	61.61	320,281.77
1/18/2011	1/17/2011	2,827	CHWELINE INTL LGE	159.71	247,126.21
1/18/2011	1/17/2011	9,104	CHEMUNY H&L GROUP	19.84	180,532.24
1/18/2011	1/17/2011	16,025	HALOARD HEALTH PRD	47.35	757,712.21
1/18/2011	1/17/2011	12,099	HOTTEP BRANDS INC	14.41	174,568.57
1/18/2011	1/17/2011	2,175	UNACOR INC	13.14	28,610.17
1/18/2011	1/17/2011	3,511	RENEGAAT CORP	47.31	166,469.95
1/19/2011	1/18/2011	5,783	CHEMUNY H&L GROUP	19.96	146,685.87
1/19/2011	1/18/2011	1,118	CHEMUNY H&L GROUP	19.42	21,712.81
1/19/2011	1/18/2011	1,583	HOTTEP BRANDS INC	14.54	23,048.64
1/19/2011	1/18/2011	11,471	HOTTEP BRANDS INC	13.46	154,344.43
1/19/2011	1/18/2011	5,104	UNACOR INC	13.18	67,594.64
1/19/2011	1/18/2011	1,278	RENEGAAT CORP	63.04	80,131.95
1/22/2011	1/21/2011	4,079	CHEMUNY H&L GROUP	19.31	78,760.90
1/22/2011	1/21/2011	1,005	HOTTEP BRANDS INC	14.82	14,893.90
1/22/2011	1/21/2011	18,228	HOTTEP BRANDS INC	14.84	270,474.28
1/22/2011	1/21/2011	7,704	UNACOR INC	13.32	102,857.07
1/22/2011	1/21/2011	2,488	RENEGAAT CORP	49.28	122,867.12
1/23/2011	1/22/2011	8,332	UNACOR INC	12.29	102,512.24
1/23/2011	1/22/2011	1,778	RENEGAAT CORP	64.32	115,234.57
1/24/2011	1/23/2011	5,173	RENEGAAT CORP	64.42	233,668.64
1/24/2011	1/23/2011	4,183	RENEGAAT CORP	64.43	269,012.86
1/25/2011	1/24/2011	5,607	RENEGAAT CORP	49.95	246,424.83
1/25/2011	1/24/2011	5,014	CHWELINE INTL LGE	107.72	540,119.63
1/25/2011	1/24/2011	1,881	CHEMUNY H&L GROUP	19.14	36,360.33
1/25/2011	1/24/2011	4,433	CHEMUNY H&L GROUP	19.58	87,024.25
1/25/2011	1/24/2011	1,285	HALOARD HEALTH PRD	49.07	63,075.35
1/26/2011	1/25/2011	1,383	HOTTEP BRANDS INC	14.21	19,662.81
1/26/2011	1/25/2011	4,485	HOTTEP BRANDS INC	14.24	63,977.46
1/26/2011	1/25/2011	5,894	CHEMUNY H&L GROUP	19.11	112,617.92
1/26/2011	1/25/2011	1,244	HALOARD HEALTH PRD	49.84	62,062.38
1/26/2011	1/25/2011	11,036	HALOARD HEALTH PRD	49.81	549,697.14
1/26/2011	1/25/2011	11,296	HOTTEP BRANDS INC	14.51	163,961.44
1/26/2011	1/25/2011	4,814	HOTTEP BRANDS INC	14.87	71,661.07
1/26/2011	1/25/2011	4,149	CHEMUNY H&L GROUP	18.53	157,587.73

SALES

1/2/2011	1/1/2011	1,841	JOHN BEATTY INC	110.71	204,057.24
1/2/2011	1/1/2011	1,767	NORTHWEST INTL INC	51.47	91,414.34
1/2/2011	1/1/2011	70	NORTHWEST INTL INC	51.28	3,579.51
1/3/2011	1/2/2011	1,019	JOHN BEATTY INC	109.76	111,657.79
1/3/2011	1/2/2011	134	NORTHWEST INTL INC	51.28	6,933.18
1/4/2011	1/3/2011	336	JOHN BEATTY INC	110.62	37,289.64
1/4/2011	1/3/2011	781	JOHN BEATTY INC	112.42	87,835.32
1/4/2011	1/3/2011	483	NORTHWEST INTL INC	54.06	26,271.14
1/4/2011	1/3/2011	142	NORTHWEST INTL INC	54.06	7,683.87
1/4/2011	1/3/2011	2,047	NORTHWEST INTL INC	53.71	109,213.78
1/5/2011	1/4/2011	1,119	ED-CATHARTICITY	81.72	92,599.29
1/5/2011	1/4/2011	7,283	ED-CATHARTICITY	81.72	595,871.96
1/5/2011	1/4/2011	533	JOHN BEATTY INC	111.03	59,179.28
1/5/2011	1/4/2011	1,481	JOHN BEATTY INC	111.64	165,441.45
1/5/2011	1/4/2011	1,403	NORTHWEST INTL INC	53.89	75,601.15
1/5/2011	1/4/2011	1,366	NORTHWEST INTL INC	53.89	73,414.41
1/5/2011	1/4/2011	187	NORTHWEST INTL INC	53.82	10,070.74
1/5/2011	1/4/2011	361	NORTHWEST INTL INC	53.82	19,364.63
1/5/2011	1/4/2011	402	NORTHWEST INTL INC	53.82	21,621.14
1/5/2011	1/4/2011	132	NORTHWEST INTL INC	53.82	7,097.93
1/5/2011	1/4/2011	418	NORTHWEST INTL INC	53.82	22,599.87
1/5/2011	1/4/2011	183	NORTHWEST INTL INC	53.82	9,842.02
1/5/2011	1/4/2011	1,852	JOHN BEATTY INC	111.44	206,764.74
1/6/2011	1/5/2011	184	NORTHWEST INTL INC	53.53	9,842.02
1/6/2011	1/5/2011	1,127	NORTHWEST INTL INC	53.53	60,344.72
1/6/2011	1/5/2011	113	NORTHWEST INTL INC	53.43	6,064.64
1/6/2011	1/5/2011	1,149	NORTHWEST INTL INC	73.96	84,715.41
1/6/2011	1/5/2011	8,944	NORTHWEST INTL INC	73.96	661,549.46
1/6/2011	1/5/2011	1,534	NORTHWEST INTL INC	73.96	112,654.48
1/6/2011	1/5/2011	832	NORTHWEST INTL INC	73.96	61,511.82
1/6/2011	1/5/2011	148	NORTHWEST INTL INC	73.96	10,944.80
1/6/2011	1/5/2011	1,011	NORTHWEST INTL INC	73.96	74,827.14
1/6/2011	1/5/2011	918	NORTHWEST INTL INC	73.96	67,944.01
1/6/2011	1/5/2011	148	NORTHWEST INTL INC	73.96	10,944.80
1/6/2011	1/5/2011	409	NORTHWEST INTL INC	73.96	30,175.16
1/6/2011	1/5/2011	1,074	NORTHWEST INTL INC	73.96	79,466.63
1/6/2011	1/5/2011	278	NORTHWEST INTL INC	73.96	20,521.95
1/6/2011	1/5/2011	180	NORTHWEST INTL INC	73.96	13,271.91
1/6/2011	1/5/2011	147	NORTHWEST INTL INC	73.96	10,862.76
1/6/2011	1/5/2011	136	NORTHWEST INTL INC	73.96	10,070.74
1/6/2011	1/5/2011	299	NORTHWEST INTL INC	73.96	22,071.50
1/6/2011	1/5/2011	21	NORTHWEST INTL INC	73.96	1,559.54
1/6/2011	1/5/2011	18	NORTHWEST INTL INC	73.96	1,334.14
1/6/2011	1/5/2011	105	NORTHWEST INTL INC	73.96	7,789.54
1/6/2011	1/5/2011	399	NORTHWEST INTL INC	73.96	29,588.72
1/6/2011	1/5/2011	73	NORTHWEST INTL INC	73.96	5,391.47
1/6/2011	1/5/2011	201	NORTHWEST INTL INC	73.96	14,939.70
1/6/2011	1/5/2011	694	JOHN BEATTY INC	111.41	77,310.83
1/6/2011	1/5/2011	10	NORTHWEST INTL INC	53.2	534.05
1/6/2011	1/5/2011	147	NORTHWEST INTL INC	53.2	7,820.79
1/6/2011	1/5/2011	2,781	POLYONE CORP	45.82	126,541.61
1/6/2011	1/5/2011	4,823	POLYONE CORP	45.76	220,780.93
1/6/2011	1/5/2011	8,320	POLYONE CORP	45.76	380,704.91
1/6/2011	1/5/2011	42	NORTHWEST INTL INC	74.41	3,121.00
1/6/2011	1/5/2011	1,128	NORTHWEST INTL INC	74.41	8,382.38
1/6/2011	1/5/2011	147	NORTHWEST INTL INC	74.41	10,944.80
1/6/2011	1/5/2011	1,077	NORTHWEST INTL INC	73.96	79,466.63
1/6/2011	1/5/2011	4,814	NORTHWEST INTL INC	73.96	356,090.96
1/6/2011	1/5/2011	1,371	JOHN BEATTY INC	109.17	149,845.87
1/6/2011	1/5/2011	148	NORTHWEST INTL INC	52.27	7,789.54
1/6/2011	1/5/2011	186	NORTHWEST INTL INC	52.27	9,721.42
1/6/2011	1/5/2011	720	NORTHWEST INTL INC	52.27	37,516.57
1/6/2011	1/5/2011	302	NORTHWEST INTL INC	52.27	15,784.21
1/6/2011	1/5/2011	48	NORTHWEST INTL INC	52.27	2,509.79
1/6/2011	1/5/2011	1,315	POLYONE CORP	45.1	59,401.03
1/6/2011	1/5/2011	202	NORTHWEST INTL INC	45.1	9,150.42
1/6/2011	1/5/2011	810	NORTHWEST INTL INC	74.41	60,344.72
1/6/2011	1/5/2011	800	NORTHWEST INTL INC	74.41	59,588.72
1/6/2011	1/5/2011	2,887	ARTIFACT PARTNERS A	89.01	257,464.22
1/6/2011	1/5/2011	1,625	ARTIFACT PARTNERS A	89.01	144,211.15
1/6/2011	1/5/2011	1,802	ARTIFACT PARTNERS A	89.01	160,344.81
1/6/2011	1/5/2011	237	ARTIFACT PARTNERS A	89.01	21,111.14
1/6/2011	1/5/2011	2,101	JOHN BEATTY INC	111.11	234,111.14
1/6/2011	1/5/2011	1,791	JOHN BEATTY INC	110.98	198,988.84
1/6/2011	1/5/2011	147	NORTHWEST INTL INC	52.27	7,789.54
1/6/2011	1/5/2011	134	NORTHWEST INTL INC	52.27	7,061.15
1/6/2011	1/5/2011	1,518	NORTHWEST INTL INC	52.27	79,144.44
1/6/2011	1/5/2011	1,294	NORTHWEST INTL INC	52.27	67,615.82
1/6/2011	1/5/2011	1,332	NORTHWEST INTL INC	52.27	69,644.27
1/6/2011	1/5/2011	1,788	POLYONE CORP	45.82	81,594.96
1/6/2011	1/5/2011	9,747	NORTHWEST INTL INC	74.03	720,789.99
1/6/2011	1/5/2011	11,789	NORTHWEST INTL INC	73.48	866,551.20
1/6/2011	1/5/2011	1,899	ARTIFACT PARTNERS A	89.51	169,822.21
1/6/2011	1/5/2011	1,223	ARTIFACT PARTNERS A	89.51	109,514.84
1/6/2011	1/5/2011	1,904	ARTIFACT PARTNERS A	89.51	170,412.44
1/6/2011	1/5/2011	1,327	ARTIFACT PARTNERS A	89.51	119,161.21
1/6/2011	1/5/2011	821	JOHN BEATTY INC	112.81	92,611.68
1/6/2011	1/5/2011	2,714	NORTHWEST INTL INC	74.11	201,814.82
1/6/2011	1/5/2011	74	ARTIFACT PARTNERS A	89.14	6,611.14
1/6/2011	1/5/2011	1,831	ARTIFACT PARTNERS A	89.14	163,870.91
1/6/2011	1/5/2011	2,448	ARTIFACT PARTNERS A	89.14	218,914.82
1/6/2011	1/5/2011	454	JOHN BEATTY INC	110.31	50,066.03
1/6/2011	1/5/2011	1,567	NORTHWEST INTL INC	73.96	115,615.82
1/6/2011	1/5/2011	477	ARTIFACT PARTNERS A	89.17	42,617.37
1/6/2011	1/5/2011	4,381	ARTIFACT PARTNERS A	89.17	390,877.03</

Channing Capital Management
Dividend Accruals
New York State Common Retirement Fund-Small Cap
31-Jan-18

Ex-Date	Pay-Date	Security	Amount	Accruals
COMMON STOCK				
12/14/2017	1/2/2018	BANC OF CALIFORNIA INC	51,861.29	
12/8/2017	1/3/2018	SPIRE INC	55,435.50	
12/14/2017	1/4/2018	BELDEN INC	5,803.95	
12/14/2017	1/10/2018	POLYONE CORP	44,741.90	
12/28/2017	1/16/2018	CORPORATE OFFICE PPTYS TR COM	74,315.18	
1/8/2018	1/18/2018	BANNER CORPORATION	36,193.75	
			<u>268,351.57</u>	
1/3/2018	2/5/2018	ABM INDUSTRIES INC		44,071.82
1/30/2018	2/15/2018	EDUCATION REALTY TRUST INC		78,508.56
1/31/2018	2/15/2018	FRANKLIN ELECTRIC CO INC		18,499.58
				<u>141,079.96</u>
CASH AND EQUIVALENTS				
1/31/2018	2/1/2018	Cash	14,371.23	

Channing Capital Management

COMMISSION PURPOSE**New York State Common Retirement Fund-Small Cap**

31-Jan-18

	Commission Amount
<u>MINORITY</u>	
ANDES	
CABRERA CAPITAL	2,148.62
CL KING	335.52
FIGO	
LOOP CAPITAL	1,068.20
Penserra Securities	
MISCHLER FINANCIAL	52.74
WILLIAMS CAPITAL	2,143.43
Total	5,748.51
<u>RESEARCH</u>	
Credit Suisse	62.61
Barclay	152.32
DAVIDSON	121.47
ITG	2,289.94
KEEFE BRUYETTE	801.54
Raymond James	
Telsey	147.24
JMPSECS	
JEFFERIES	471.81
KEYBANC	608.76
RW BARID	150.45
JOHNSON RICE	862.16
MERRILL LYNCH	
SEAPORT	626.10
STIFEL NICHOLAS	460.38
STEPHENS & CO	
Weeden & Co.	362.97
WILLIAM BLAIR	408.57
WUNDERLICH	
TOTAL	7,526.32
<u>TRADING SERVICES</u>	
CANTOR	206.91
JONES TRADING	434.55
	641.46
TOTAL COMMISSION	13,916.29

SOFT DOLLAR

I hereby certify that all soft dollars generated are in compliance with Section 28 (e) of the Securities Exchange Act of 1934 and with the CFA Institute Soft Dollar Standards.

Related Note: There are no third-party "soft-dollar" products or services or usage of third-party client commission arrangements (CCAs) or commission-sharing arrangements (CSAs). However, as disclosed in our ADV-Part 2 Brochure (Item 12), the Firm does, as an asset manager, engage in "traditional paying up" through bundled commissions to certain of its executing brokers as part of receiving such executing brokers' in-house or proprietary research.