

Channing Capital Management
PORTFOLIO APPRAISAL
New York State Common Retirement Fund-Small Cap
28-Feb-18

Quantity	Cusip	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
COMMON STOCK								
243,360	000957100	abm	ABM INDUSTRIE	40.76	9,919,407.11	35.16	8,556,537.60	2.9
75,805	018522300	ale	ALLETE INC	73.39	5,562,990.35	68.15	5,166,110.75	1.8
252,295	04316A108	apam	ARTISAN PARTN	37.95	9,574,076.69	33.75	8,514,956.25	2.9
398,933	05990K106	banc	BANC OF CALIFO	21.42	8,543,494.30	19.95	7,958,713.35	2.7
144,775	06652V208	banr	BANNER CORPO	54.92	7,950,701.08	55.28	8,003,162.00	2.7
135,599	077454106	bdc	BELDEN INC	80.49	10,913,840.98	72.73	9,862,115.27	3.4
222,087	099502106	bah	BOOZ ALLEN HA	36.36	8,074,487.06	37.93	8,423,759.91	2.9
402,639	13123X102	cpe	CALLON PETROL	11.97	4,820,776.26	10.57	4,255,894.23	1.5
350,497	15201P109	csfl	CENTERSTATE B	26.58	9,317,013.35	27.24	9,547,538.28	3.3
84,034	159864107	crl	CHARLES RIVER	97.97	8,233,091.42	106.61	8,958,864.74	3.1
270,237	22002T108	ofc	CORPORATE OFF	29.28	7,913,029.57	24.96	6,745,115.52	2.3
201,304	28140H203	edr	EDUCATION REA	36.37	7,321,793.79	31.14	6,268,606.56	2.1
103,539	29977A105	evr	EVERCORE INC	83.65	8,661,401.43	93.05	9,634,303.95	3.3
172,089	353514102	fele	FRANKLIN ELECT	45.19	7,777,346.82	39.15	6,737,284.35	2.3
160,076	36237H101	giii	G III APPAREL GF	38.88	6,224,247.79	36.91	5,908,405.16	2
83,757	359694106	ful	H.B. FULLER CO	50.94	4,266,651.73	50.39	4,220,515.23	1.4
123,549	40650V100	hyh	HALYARD HEALT	48.11	5,943,536.11	49.38	6,100,849.62	2.1
181,626	421946104	hr	HEALTHCARE RE	32.21	5,849,303.73	26.55	4,822,170.30	1.7
160,823	428291108	hxl	HEXCEL CORP	57.41	9,233,076.48	67.28	10,820,171.44	3.7
233,579	431571108	hi	HILLENBRAND IN	42.24	9,867,012.18	43.90	10,254,118.10	3.5
189,157	440327104	hmn	HORACE MANN	43.99	8,321,170.44	41.15	7,783,810.55	2.7
385,241	44109J106	twnk	HOSTESS BRANC	14.59	5,620,701.92	12.24	4,715,349.84	1.6
125,579	45688C107	ngvt	INGEVITY CORP	74.14	9,310,363.39	74.91	9,407,122.89	3.2
328,185	516806106	lpi	LAREDO PETROL	10.32	3,388,082.84	8.39	2,753,472.15	0.9
36,022	537008104	lfus	LITTELFUSE INC	171.81	6,188,895.12	207.50	7,474,565.00	2.6
173,671	55264U108	mbfi	MB FINANCIAL II	45.07	7,828,097.67	41.01	7,122,247.71	2.4
122,354	589433101	mdp	MEREDITH CORF	65.67	8,035,491.62	57.30	7,010,884.20	2.4
117,300	595137100	mscc	MICROSEMI COF	49.82	5,844,022.13	64.90	7,612,770.00	2.6
414,373	59870L106	mcrn	MILACRON HOLI	18.04	7,474,485.93	21.43	8,880,013.39	3
119,174	553498106	msa	MSA SAFETY INC	74.78	8,911,241.24	80.63	9,608,999.62	3.3
201,915	678026105	ois	OIL STATES INTE	26.5	5,351,443.57	24.60	4,967,109.00	1.7
235,351	73179P106	pol	POLYONE CORP	43.24	10,176,537.75	41.31	9,722,349.81	3.3
111,694	75970E107	rnst	RENASANT CORI	43.2	4,824,771.20	41.76	4,664,341.44	1.6
353,918	76169B102	rxn	REXNORD CORP	24.5	8,669,766.56	28.98	10,256,543.64	3.5
93,923	840441109	ssb	SOUTH STATE CC	84.61	7,946,900.66	86.70	8,143,124.10	2.8
98,124	84857L101	sr	SPIRE INC	75.47	7,405,307.96	67.80	6,652,807.20	2.3
152,614	860630102	sf	STIFEL FIN CORP	54.35	8,293,968.28	63.87	9,747,456.18	3.3
87,586	88224Q107	tcbi	TEXAS CAPITAL F	86.77	7,599,781.83	90.20	7,900,257.20	2.7
					287,158,308.31		285,182,416.53	97.8
CASH AND EQUIVALENTS								
		cash	Cash		6,139,377.91		6,139,377.91	2.1
		divacc	Dividend Accrual Acct		278,389.85		278,389.85	0.1
					6,417,767.76		6,417,767.76	2.2
TOTAL PORTFOLIO					293,576,076.07		291,600,184.29	100

Channing Capital Management

PERFORMANCE HISTORY

GROSS OF FEES

New State Common Retirement Fund-Small Cap

From 03-31-15 to 2-28-18

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
1/31/2018 to	2/28/2018	-3.41	-5.00
YTD '17			
12/31/2017 to	2/1/2018	-1.97	-3.83
1 Yr			
2/28/2017 to	2/28/2018	5.31	2.96
2 Yr			
2/29/2016 to	2/28/2018	49.14	45.47
Annualized		22.12	20.61
3 Yr			
N/A			
5 Yr			
N/A			
Inception to Date			
3/31/2015 to	2/28/2018	25.07	23.97
Annualized		7.98	7.65

Channing Capital Management

PERFORMANCE HISTORY

NET OF FEES

New State Common Retirement Fund-Small Cap

From 03-31-15 to 2-18-18

Time Period		Percent Return 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	

YTD '17

12/31/2017 to	2/28/2018	-1.97	-3.83
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1 Yr

2/28/2017 to	2/28/2018	5.05	2.96
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2 Yr

2/29/2016 to	2/28/2018	47.96	45.47
Annualized		21.64	20.61

3 Yr

N/A

5 Yr

N/A

Inception to Date

3/31/2015 to	2/28/2018	23.76	23.97
Annualized		7.59	7.65

Channing Capital Management
CONTRIBUTIONS AND WITHDRAWALS
New York State Common Retirement Fund-Small Cap
28-Feb-18

Contributions	0.00	
Withdrawals	0.00	
Transfers Out	585,064.01	<i>Monthly Dividend Sweep (2/27/18)</i>

Port	Trade	Settle	Activity	Quantity	Security	Symbol	CUSIP	Price	Total	Unit	Net	Other	Accrued	Account	Account	Broker
Code	Date	Date							Commission	Comms	Trade	Fees	Interest	Name	Number	
nysecomp	2/1/2018	2/1/2018	BUY	11.458	BELDEN INC	077454106	75.8466	286.45	0.02	0.02	0	0	0	869,336.79	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	3.334	LAREDO PI lpi	516806106	8.9947	83.35	0.02	0.02	0	0.69	0	29,604.29	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	SELL	13.499	LAREDO PI lpi	516806106	8.9947	337.47	0.02	0.02	2.81	0	0	121,079.17	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	SELL	12.651	LAREDO PI lpi	516806106	8.9947	316.28	0.03	0.03	2.63	0	0	113,473.04	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	SELL	3.038	LAREDO PI lpi	516806106	8.9947	75.95	0.02	0.02	0.63	0	0	27,420.32	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	SELL	1.660	LAREDO PI lpi	516806106	9.2031	49.8	0.03	0.03	0.35	0	0	15,226.69	New York: JP Morgan KEYBANC	0
nysecomp	2/1/2018	2/1/2018	SELL	3.788	LAREDO PI lpi	516806106	9.2031	113.64	0.03	0.03	0.81	0	0	34,746.90	New York: JP Morgan KEYBANC	0
nysecomp	2/1/2018	2/1/2018	SELL	2.402	LAREDO PI lpi	516806106	9.2031	72.06	0.03	0.03	0.51	0	0	22,033.28	New York: JP Morgan KEYBANC	0
nysecomp	2/1/2018	2/1/2018	SELL	3.174	LAREDO PI lpi	516806106	9.2031	95.22	0.03	0.03	0.67	0	0	29,114.74	New York: JP Morgan KEYBANC	0
nysecomp	2/1/2018	2/1/2018	SELL	15.555	LAREDO PI lpi	516806106	9.2031	466.65	0.03	0.03	3.31	0	0	142,664.26	New York: JP Morgan KEYBANC	0
nysecomp	2/1/2018	2/1/2018	SELL	1.072	LAREDO PI lpi	516806106	9.2031	32.16	0.03	0.03	0.23	0	0	8,833.34	New York: JP Morgan KEYBANC	0
nysecomp	2/1/2018	2/1/2018	SELL	7.560	LAREDO PI lpi	516806106	9.1474	226.8	0.03	0.03	1.6	0	0	66,925.95	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	SELL	2.413	LAREDO PI lpi	516806106	9.1474	71.39	0.03	0.03	0.51	0	0	21,999.78	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	SELL	1.086	LAREDO PI lpi	516806106	9.1474	32.58	0.03	0.03	0.23	0	0	9,901.27	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	SELL	848	LAREDO PI lpi	516806106	9.1474	25.44	0.03	0.03	0.18	0	0	7,731.38	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	SELL	916	LAREDO PI lpi	516806106	9.1474	27.48	0.03	0.03	0.19	0	0	8,351.34	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	SELL	925	LAREDO PI lpi	516806106	9.1474	27.75	0.03	0.03	0.2	0	0	8,433.40	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	SELL	846	LAREDO PI lpi	516806106	9.1474	28.38	0.03	0.03	0.18	0	0	8,624.86	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	SELL	5.178	LAREDO PI lpi	516806106	9.1474	25.38	0.03	0.03	0.18	0	0	7,713.14	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	SELL	6.933	LAREDO PI lpi	516806106	9.1474	155.34	0.03	0.03	1.09	0	0	47,208.80	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	BUY	11.910	CENTERSTRI cfl	152031P109	27.2847	416.65	0.03	0.03	1.47	0	0	63,209.46	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	BUY	6.921	CENTERSTRI cfl	152031P109	26.95	0	0	0	0	0	0	325,377.63	New York: JP Morgan KEFFE BRUVETTE	0
nysecomp	2/1/2018	2/1/2018	BUY	6.507	BELDEN INC	077454106	71.1063	162.68	0.03	0.03	0	0	0	186,520.95	New York: JP Morgan KEFFE BRUVETTE	0
nysecomp	2/1/2018	2/1/2018	BUY	6.350	CHARLES R r	159864107	100.472	158.75	0.02	0.02	0	0	0	462,851.37	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	1.555	BELDEN INC	077454106	68.1824	46.65	0.03	0.03	0	0	0	936,156.59	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	9.028	H.B. FULLE lpi	359694106	49.8142	270.84	0.03	0.03	0	0	0	106,070.28	New York: JP Morgan JEFFERIES	0
nysecomp	2/1/2018	2/1/2018	BUY	5.555	H.B. FULLE lpi	359694106	49.8143	138.88	0.03	0.03	0	0	0	440,993.44	New York: JP Morgan SEAPORT	0
nysecomp	2/1/2018	2/1/2018	BUY	8.971	H.B. FULLE lpi	359694106	49.8143	269.13	0.03	0.03	0	0	0	277,007.30	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	2.819	H.B. FULLE lpi	359694106	49.5647	70.73	0.03	0.03	0	0	0	444,838.70	New York: JP Morgan SEAPORT	0
nysecomp	2/1/2018	2/1/2018	BUY	2.496	H.B. FULLE lpi	359694106	49.8572	62.4	0.02	0.02	0	0	0	140,289.27	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	752	H.B. FULLE lpi	359694106	49.9155	18.8	0.02	0.02	0	0	0	124,505.97	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	2.084	H.B. FULLE lpi	359694106	51.0275	52.11	0.02	0.02	0	0	0	106,393.41	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	11.215	H.B. FULLE lpi	359694106	51.5994	260.38	0.03	0.03	0	0	0	278,907.65	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	21.811	RENASANT INST	75970E107	42.35	654.33	0.03	0.03	0	0	0	924,350.18	New York: JP Morgan JONES	0
nysecomp	2/1/2018	2/1/2018	BUY	651	RENASANT INST	75970E107	42.3935	16.28	0.02	0.02	0	0	0	27,549.35	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	1.760	H.B. FULLE lpi	359694106	51.3071	44	0.02	0.02	0	0	0	90,344.50	New York: JP Morgan LOOPE	0
nysecomp	2/1/2018	2/1/2018	BUY	15.329	MB FINAN mbi	55264U108	41.7813	459.87	0.03	0.03	1.84	0	0	639,990.87	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	BUY	1.905	MB FINAN mbi	55264U108	41.7813	57.15	0.03	0.03	0	0	0	79,534.39	New York: JP Morgan DAVIDSON	0
nysecomp	2/1/2018	2/1/2018	BUY	2.069	MB FINAN mbi	55264U108	41.813	41.38	0.02	0.02	2	0	0	86,471.86	New York: JP Morgan ITGI	0
nysecomp	2/1/2018	2/1/2018	BUY	2.342	INGEVITY INGT	45688C107	81.06	58.55	0.02	0.02	4.39	0	0	189,779.58	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	3.450	INGEVITY INGT	45688C107	81.06	86.25	0.02	0.02	6.46	0	0	279,564.29	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	840	INGEVITY INGT	45688C107	81.06	21	0.02	0.02	1.57	0	0	68,067.83	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	4.236	RENASANT INST	75970E107	42.7488	105.9	0.02	0.02	0	0	0	181,189.82	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	9.888	H.B. FULLE lpi	359694106	51.6975	247.2	0.02	0.02	0	0	0	511,432.08	New York: JP Morgan LOOPE	0
nysecomp	2/1/2018	2/1/2018	BUY	325	INGEVITY INGT	45688C107	81.0049	8.12	0.03	0.03	0.61	0	0	26,317.86	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	251	INGEVITY INGT	45688C107	81.0049	6.28	0.03	0.03	0.47	0	0	20,325.48	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	527	INGEVITY INGT	45688C107	81.0049	13.17	0.02	0.02	0.99	0	0	42,675.42	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	1.044	INGEVITY INGT	45688C107	81.0049	26.1	0.02	0.02	1.95	0	0	84,541.06	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	48	INGEVITY INGT	45688C107	81.005	1.2	0.02	0.02	0.09	0	0	3,886.95	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	3.763	INGEVITY INGT	45688C107	81.0049	94.08	0.03	0.03	7.04	0	0	304,720.32	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	9.819	MB FINAN mbi	55264U108	41.9266	294.57	0.03	0.03	9.51	0	0	411,373.21	New York: JP Morgan Stifel Nicholas	0
nysecomp	2/1/2018	2/1/2018	BUY	19.427	GIII APPA gll	36237H101	38.3669	485.68	0.03	0.03	0	0	0	745,839.45	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	5.263	GIII APPA gll	36237H101	38.2098	157.89	0.03	0.03	0	0	0	201,256.07	New York: JP Morgan KEYBANC	0
nysecomp	2/1/2018	2/1/2018	BUY	16.226	GIII APPA gll	36237H101	37.7371	486.78	0.03	0.03	0	0	0	612,808.96	New York: JP Morgan Johnson Rice & CO., Inc	0
nysecomp	2/1/2018	2/1/2018	BUY	15.665	H.B. FULLE lpi	359694106	52.0003	391.63	0.03	0.03	0	0	0	814,976.33	New York: JP Morgan LOOPE	0
nysecomp	2/1/2018	2/1/2018	BUY	10.320	RENASANT INST	75970E107	43.0423	258	0.02	0.02	0	0	0	444,454.54	New York: JP Morgan LOOPE	0
nysecomp	2/1/2018	2/1/2018	BUY	5.136	MICROSEN msc	595137100	63.8018	284.88	0.03	0.03	14	0	0	605,563.02	New York: JP Morgan Stifel Nicholas	0
nysecomp	2/1/2018	2/1/2018	BUY	76	INGEVITY INGT	45688C107	79.2203	1.9	0.02	0.02	0.14	0	0	6,018.70	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	425	INGEVITY INGT	45688C107	79.2203	10.65	0.02	0.02	0.78	0	0	33,736.42	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	971	INGEVITY INGT	45688C107	79.2203	24.27	0.02	0.02	1.48	0	0	76,896.86	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	259	INGEVITY INGT	45688C107	79.2203	6.48	0.03	0.03	0.78	0	0	20,511.11	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	354	INGEVITY INGT	45688C107	79.2203	8.85	0.02	0.02	0.65	0	0	28,034.49	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	730	INGEVITY INGT	45688C107	79.2203	18.25	0.02	0.02	1.34	0	0	57,811.23	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	1.336	ADM INDU abm	000957100	36.263	159.95	0.03	0.03	2.44	0	0	105,802.47	New York: JP Morgan CBBAC	0
nysecomp	2/1/2018	2/1/2018	BUY	4.570	ADM INDU abm	000957100	36.263	37.28	0.04	0.04	3.84	0	0	165,558.12	New York: JP Morgan R.W. BAIRD	0
nysecomp	2/1/2018	2/1/2018	BUY	1.065	ADM INDU abm	000957100	42.1757	258.84	0.03	0.03	0.89	0	0	31,581.93	New York: JP Morgan R.W. BAIRD	0
nysecomp	2/1/2018	2/1/2018	BUY	8.628	MB FINAN mbi	55264U108	42.1757	35.67	0.03	0.03	1.16	0	0	363,624.69	New York: JP Morgan Stifel Nicholas	0
nysecomp	2/1/2018	2/1/2018	BUY	1.189	MB FINAN mbi	55264U108	37.3045	59.07	0.03	0.03	0	0	0	50,110.08	New York: JP Morgan Stifel Nicholas	0
nysecomp	2/1/2018	2/1/2018	BUY	1.969	GIII APPA gll	36237H101	37.3045	59.07	0.03	0.03	0	0	0	73,511.63	New York: JP Morgan JEFFERIES	0
nysecomp	2/1/2018	2/1/2018	BUY	4.204	RENASANT INST	75970E107	42.4658	105.1	0.02	0.02	0	0	0	178,631.32	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	13.514	H.B. FULLE lpi	359694106	41.0589	337.85	0.02	0.02	0	0	0	690,347.82	New York: JP Morgan WLMSE	0
nysecomp	2/1/2018	2/1/2018	BUY	2.844</												

Channing Capital Management
Dividend Accruals
New York State Common Retirement Fund-Small Cap
28-Feb-18

Ex-Date	Pay-Date	Security	Amount	Accruals
COMMON STOCK				
1/3/2018	2/5/2018	ABM INDUSTRIES INC	44,071.82	
2/5/2018	2/13/2018	HEXCEL CORP	20,102.89	
1/30/2018	2/15/2018	EDUCATION REALTY TRUST INC	78,508.56	
1/31/2018	2/15/2018	FRANKLIN ELECTRIC CO INC	18,499.57	
2/8/2018	2/16/2018	SOUTH STATE CORPORATION	30,994.59	
2/13/2018	2/28/2018	ARTISAN PARTNERS ASSET MANAGEMEN	199,313.05	
2/13/2018	2/28/2018	ARTISAN PARTNERS ASSET MANAGEMEN	151,377.00	
2/13/2018	2/28/2018	BOOZ ALLEN HAMILTON HOLDING CORP	42,196.53	
			<u>585,064.01</u>	
2/14/2018	3/1/2018	ALLETE INC		42,450.80
2/22/2018	3/6/2018	HEALTHCARE REALTY TRUST INC		54,487.80
2/21/2018	3/8/2018	LITTELFUSE INC COM		13,328.14
2/22/2018	3/9/2018	EVERCORE INC		41,415.60
2/13/2018	3/10/2018	MSA SAFETY INC		41,710.90
2/27/2018	3/15/2018	MEREDITH CORP COM		66,682.93
2/28/2018	3/15/2018	STIFEL FIN CORP		18,313.68
				<u>278,389.85</u>
CASH AND EQUIVALENTS				
2/28/2018	3/1/2018	Cash	11,469.72	

Channing Capital Management

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

28-Feb-18

	Commission Amount
<u>MINORITY</u>	
ANDES	
CABRERA CAPITAL	581.23
CL KING	
FIGO	
LOOP CAPITAL	1,011.93
Penserra Securities	
MISCHLER FINANCIAL	
WILLIAMS CAPITAL	2,932.35
Total	4,525.51

RESEARCH

Credit Suisse	
Barclay	
DAVIDSON	1,558.29
ITG	41.38
KEEFE BRUYETTE	416.85
Raymond James	
Telsey	
JMPSECS	
JEFFERIES	105.72
KEYBANC	987.42
RW BARID	197.23
JOHNSON RICE	486.78
MERRILL LYNCH	
SEAPORT	539.97
STIFEL NICHOLAS	1,028.04
STEPHENS & CO	
Weeden & Co.	
WILLIAM BLAIR	
WUNDERLICH	
TOTAL	5,361.68

TRADING SERVICES

CANTOR	
JONES TRADING	654.33
	654.33

TOTAL COMMISSION	10,541.52
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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.