

Quantity	Cusip	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
COMMON STOCK								
54,676	000957100	abm	ABM INDUSTRIES INC	32.88	1,797,606.20	41.71	2,280,535.96	3.2
22,820	018522300	ale	ALLETE INC	56.28	1,284,334.82	77.29	1,763,757.80	2.5
22,916	035290105	axe	ANIXTER INTL INC COM	74.29	1,702,453.00	85.00	1,947,860.00	2.7
65,044	04316A108	apam	ARTISAN PARTNERS ASSET MANAGEMENT	29.92	1,946,381.26	32.60	2,120,434.40	3.0
87,209	05990K106	banc	BANC OF CALIFORNIA INC	19.54	1,703,747.84	20.75	1,809,586.75	2.5
40,170	06652V208	banr	BANNER CORPORATION	46.77	1,878,796.83	61.28	2,461,617.60	3.4
34,076	077454106	bdc	BELDEN INC	80.36	2,738,206.33	80.53	2,744,140.28	3.8
51,653	099502106	bah	BOOZ ALLEN HAMILTON HOLDING CORPORATION	29.02	1,498,779.67	37.39	1,931,305.67	2.7
99,279	13123X102	cpe	CALLON PETROLEUM CO	13.87	1,377,381.63	11.24	1,115,895.96	1.6
81,791	15201P109	csfl	CENTERSTATE BANKS CORPORATION	25.5	2,085,725.58	26.80	2,191,998.80	3.1
16,095	159864107	crl	CHARLES RIVER LABS INTL INC	78.8	1,268,281.60	108.02	1,738,581.90	2.4
65,038	22002T108	ofc	CORPORATE OFFICE PPTYS TR COM	27.56	1,792,568.55	32.83	2,135,197.54	3.0
49,763	28140H203	edr	EDUCATION REALTY TRUST INC	39.86	1,983,672.77	35.93	1,787,984.59	2.5
28,985	29977A105	evr	EVERCORE INC	52.45	1,520,203.30	80.25	2,326,046.25	3.2
25,450	353514102	fele	FRANKLIN ELECTRIC CO INC	42.64	1,085,261.62	44.85	1,141,432.50	1.6
54,052	421946104	hr	HEALTHCARE REALTY TRUST INC	30.02	1,622,726.65	32.34	1,748,041.68	2.4
39,718	428291108	hxl	HEXCEL CORP	48.42	1,923,011.91	57.42	2,280,607.56	3.2
53,838	431571108	hi	HILLENBRAND INC	30.05	1,617,603.92	38.85	2,091,606.30	2.9
45,403	440327104	hmn	HORACE MANN EDU CORP	36.82	1,671,698.96	39.35	1,786,608.05	2.5
50,697	44109J106	twnc	HOSTESS BRANDS, INC	14.74	747,367.50	13.66	692,521.02	1.0
34,641	45688C107	ngvt	INGEVITY CORP	54.24	1,878,779.64	62.47	2,164,023.27	3.0
19,672	477839104	jbt	JOHN BEAN TECHNOLOGIES CORP	62.24	1,224,477.68	101.10	1,988,839.20	2.8
80,891	516806106	lpi	LAREDO PETROLEUM INC	10.66	862,594.68	12.93	1,045,920.63	1.5
10,575	537008104	lfus	LITTELFUSE INC COM	101.58	1,074,230.63	195.88	2,071,431.00	2.9
32,908	577128101	matw	MATTHEWS INTL CORP CL A	52.22	1,718,617.94	62.25	2,048,523.00	2.9
54,614	55264U108	mbfi	MB FINANCIAL INC	32.13	1,754,506.71	45.02	2,458,722.28	3.4
29,796	589433101	mdp	MEREDITH CORP COM	52.44	1,562,647.42	55.50	1,653,678.00	2.3
34,629	595137100	mscc	MICROSEMI CORPORATION	34.42	1,192,053.41	51.48	1,782,700.92	2.5
29,855	553498106	msa	MSA SAFETY INC	50.16	1,497,642.88	79.51	2,373,771.05	3.3
48,394	678026105	ois	OIL STATES INTERNATIONAL INC	35.13	1,699,955.44	25.35	1,226,787.90	1.7
68,692	73179P106	pol	POLYONE CORP	36.2	2,486,907.44	40.03	2,749,740.76	3.8
84,360	76169B102	rxn	REXNORD CORP	22.92	1,933,872.53	25.41	2,143,587.60	3.0
23,524	840441109	ssb	SOUTH STATE CORPORATION	69.1	1,625,424.69	90.05	2,118,336.20	3.0
26,832	84857							

Channing Capital Management
PERFORMANCE HISTORY

GROSS OF FEES

New State Common Retirement Fund-Small Cap

From 03-31-15 to 9-30-17

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
<u>YTD '16</u>			
12/31/2016 to	9/30/2017	4.95	5.68
<u>1 Yr</u>			
9/30/2016 to	9/30/2017	21.02	20.55
<u>2 Yr</u>			
9/30/2015 to	9/30/2017	39.08	43.22
<i>Annualized</i>		17.93	19.68
<u>3 Yr</u>			
N/A			
<u>5 Yr</u>			
N/A			
<u>Inception to Date</u>			
3/31/2015 to	9/30/2017	23.10	26.32
<i>Annualized</i>		8.66	9.79

Channing Capital Management
PERFORMANCE HISTORY
NET OF FEES
New State Common Retirement Fund-Small Cap
From 03-31-15 to 9-30-17

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
<u>YTD '16</u>			
12/31/2016 to	9/30/2017	4.61	5.68
<u>1 Yr</u>			
9/30/2016 to	9/30/2017	20.50	20.55
<u>2 Yr</u>			
9/30/2015 to	9/30/2017	37.87	43.22
Annualized		17.42	19.68
<u>3 Yr</u>			
N/A			
<u>5 Yr</u>			
N/A			
<u>Inception to Date</u>			
3/31/2015 to	9/30/2017	21.85	26.32
Annualized		8.22	9.79

Channing Capital Management
CONTRIBUTIONS AND WITHDRAWALS
New York State Common Retirement Fund-Small Cap
30-Sep-17

Contributions	0.00
Withdrawals	0.00
Transfers Out	-96,861.65 <i>Monthly Dividend Sweep (09/30/2017)</i>

Chartering Capital Management
PURCHASE AND SALE
New York State Common Retirement Fund Small Cap
From 09-01-17 To 09-30-17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount
PURCHASES					
9/8/2017	9/12/2017	668	ABM INDUSTRIES INC	39.58	26,440.71
9/13/2017	9/15/2017	2,404	ARTISAN PARTNERS ASV	30.06	72,254.62
9/12/2017	9/14/2017	11,418	BANC OF CALIFORNIA I	18.95	216,422.48
9/13/2017	9/15/2017	8,060	BANC OF CALIFORNIA I	19.22	154,892.24
9/14/2017	9/18/2017	12,426	BANC OF CALIFORNIA I	18.9	234,806.47
9/15/2017	9/19/2017	4,841	BANC OF CALIFORNIA I	19.17	92,797.61
9/18/2017	9/20/2017	3,980	BANC OF CALIFORNIA I	19.22	76,483.26
9/19/2017	9/21/2017	2,586	BANC OF CALIFORNIA I	19.18	49,593.79
9/20/2017	9/22/2017	10,134	BANC OF CALIFORNIA I	19.47	197,295.81
9/21/2017	9/25/2017	1,625	BANC OF CALIFORNIA I	19.73	32,058.00
9/22/2017	9/26/2017	6,230	BANC OF CALIFORNIA I	19.73	122,921.64
9/25/2017	9/27/2017	7,712	BANC OF CALIFORNIA I	19.88	153,293.74
9/26/2017	9/28/2017	3,440	BANC OF CALIFORNIA I	20.15	69,316.00
9/27/2017	9/29/2017	370	BANC OF CALIFORNIA I	20.44	7,564.65
9/27/2017	9/29/2017	7,396	BANC OF CALIFORNIA I	20.72	153,245.12
9/27/2017	9/29/2017	6,991	BANC OF CALIFORNIA I	20.46	141,056.83
9/14/2017	9/15/2017	8,383	CALLON PETROLEUM C	10.81	90,605.98
9/14/2017	9/18/2017	2,237	CALLON PETROLEUM C	10.81	24,182.64
9/15/2017	9/19/2017	1,642	CALLON PETROLEUM C	10.9	17,900.59
9/13/2017	9/15/2017	1,030	CENTERSTATE BANKS C	24.65	25,393.31
9/14/2017	9/18/2017	2,116	CENTERSTATE BANKS C	24.89	52,658.14
9/26/2017	9/28/2017	1,412	CENTERSTATE BANKS C	25.97	36,667.80
9/28/2017	10/2/2017	994	EDUCATION REALTY TR	35.93	35,711.43
9/14/2017	9/18/2017	2,415	FRANKLIN ELECTRIC CC	39.46	95,289.62
9/15/2017	9/19/2017	4,522	FRANKLIN ELECTRIC CC	40.42	182,785.57
9/18/2017	9/20/2017	3,307	FRANKLIN ELECTRIC CC	41.32	136,650.53
9/19/2017	9/21/2017	788	FRANKLIN ELECTRIC CC	42.97	33,857.60
9/20/2017	9/22/2017	2,630	FRANKLIN ELECTRIC CC	43.55	114,525.45
9/21/2017	9/25/2017	2,437	FRANKLIN ELECTRIC CC	43.79	106,707.21
9/26/2017	9/28/2017	3,850	FRANKLIN ELECTRIC CC	43.56	158,993.64
9/27/2017	9/29/2017	476	FRANKLIN ELECTRIC CC	43.74	20,820.67
9/28/2017	10/2/2017	2,725	FRANKLIN ELECTRIC CC	44.84	122,202.08
9/29/2017	10/3/2017	2,500	FRANKLIN ELECTRIC CC	45.37	113,429.25
9/18/2017	9/15/2017	373	HORACE MANN EDU CI	37.04	13,815.14
9/14/2017	9/18/2017	822	HORACE MANN EDU CI	37.02	30,427.23
9/15/2017	9/19/2017	701	HORACE MANN EDU CI	37.34	26,177.44
9/26/2017	9/28/2017	737	HORACE MANN EDU CI	38.66	28,499.03
9/27/2017	9/29/2017	765	HORACE MANN EDU CI	39.49	30,208.86
9/13/2017	9/15/2017	16,016	HOSSTESS BRANDS, INC	13.52	216,533.12
9/14/2017	9/18/2017	5,201	HOSSTESS BRANDS, INC	13.48	70,129.24
9/15/2017	9/19/2017	1,617	HOSSTESS BRANDS, INC	13.5	21,828.69
9/13/2017	9/15/2017	5,178	LARADO PETROLEUM H	12.58	65,151.67
9/13/2017	9/15/2017	1,516	MATTHEWS WFL CORP	59.39	90,037.36
9/13/2017	9/15/2017	660	MEREDITH CORP COM	55.42	36,577.93
9/14/2017	9/18/2017	1,124	MEREDITH CORP COM	54.62	61,396.93
9/13/2017	9/15/2017	1,408	OIL STATES INTERNATH	24.63	34,683.83
9/26/2017	9/28/2017	1,300	REXNORD CORP	24.97	32,462.04
					1,928,745.19

SALES					
9/18/2017	9/20/2017	725	ALLETE INC	77.51	56,195.48
9/19/2017	9/21/2017	724	ALLETE INC	77.54	56,141.14
9/20/2017	9/22/2017	811	ALLETE INC	77.59	62,921.84
9/12/2017	9/25/2017	625	ALLETE INC	77.49	48,428.32
9/22/2017	9/26/2017	1,087	ALLETE INC	77.23	83,944.57
9/13/2017	9/15/2017	8,325	BOOZ ALLEN HAMILTO	34.7	288,879.15
9/14/2017	9/18/2017	5,503	BOOZ ALLEN HAMILTO	34.42	189,430.89
9/15/2017	9/19/2017	896	BOOZ ALLEN HAMILTO	35	31,355.69
9/13/2017	9/15/2017	1,809	CHARLES RIVER LABS H	107.6	194,643.35
9/13/2017	9/15/2017	948	CHARLES RIVER LABS H	107.6	102,002.16
9/14/2017	9/18/2017	1,628	CHARLES RIVER LABS H	106.69	173,693.81
9/15/2017	9/19/2017	514	CHARLES RIVER LABS H	105.86	54,112.53
9/18/2017	9/20/2017	915	HEALTHCARE REALTY T	33.61	31,423.32
9/19/2017	9/21/2017	1,434	HEALTHCARE REALTY T	33.5	48,041.38
9/20/2017	9/22/2017	1,029	HEALTHCARE REALTY T	33.27	34,237.53
9/20/2017	9/22/2017	208	HEALTHCARE REALTY T	33.27	6,920.71
9/21/2017	9/26/2017	1,142	HEALTHCARE REALTY T	32.97	37,576.14
9/22/2017	9/26/2017	1,157	HEALTHCARE REALTY T	32.63	37,752.72
9/25/2017	9/27/2017	252	HEALTHCARE REALTY T	32.41	8,166.45
9/12/2017	9/14/2017	2,857	IBERIABANK CORP	75.5	215,710.22
9/13/2017	9/15/2017	1,876	IBERIABANK CORP	75.65	141,911.98
9/13/2017	9/15/2017	155	IBERIABANK CORP	75.65	11,725.14
9/14/2017	9/18/2017	2,307	IBERIABANK CORP	74.95	172,920.88
9/15/2017	9/19/2017	1,580	IBERIABANK CORP	74.53	117,754.04
9/18/2017	9/20/2017	452	IBERIABANK CORP	75.36	34,062.84
9/18/2017	9/20/2017	271	IBERIABANK CORP	75.36	20,422.63
9/18/2017	9/20/2017	1,993	IBERIABANK CORP	75.36	150,192.99
9/18/2017	9/20/2017	205	IBERIABANK CORP	75.36	15,448.85
9/19/2017	9/21/2017	950	IBERIABANK CORP	76.01	72,205.08
9/20/2017	9/22/2017	39	IBERIABANK CORP	75.95	2,962.06
9/20/2017	9/22/2017	720	IBERIABANK CORP	75.95	54,604.17
9/20/2017	9/22/2017	171	IBERIABANK CORP	75.95	12,987.49
9/20/2017	9/22/2017	1,642	IBERIABANK CORP	75.95	124,710.30
9/21/2017	9/25/2017	1,421	IBERIABANK CORP	77.61	110,279.55
9/22/2017	9/26/2017	599	IBERIABANK CORP	77.61	46,485.99
9/22/2017	9/26/2017	1,249	IBERIABANK CORP	77.61	96,929.80
9/25/2017	9/27/2017	1,138	IBERIABANK CORP	77.43	88,120.24
9/25/2017	9/27/2017	668	IBERIABANK CORP	77.43	51,726.12
9/25/2017	9/27/2017	743	IBERIABANK CORP	77.33	57,458.58
9/26/2017	9/28/2017	75	IBERIABANK CORP	77.96	5,846.88
9/26/2017	9/28/2017	261	IBERIABANK CORP	77.96	20,347.34
9/26/2017	9/28/2017	918	IBERIABANK CORP	77.96	71,802.48
9/27/2017	9/29/2017	734	IBERIABANK CORP	79.12	58,073.03
9/27/2017	9/29/2017	298	IBERIABANK CORP	79.12	23,577.33
9/27/2017	9/29/2017	267	IBERIABANK CORP	79.12	21,124.66
9/13/2017	9/15/2017	1,683	MICROSEMI CORPORA	49.43	83,190.61
9/14/2017	9/18/2017	2,394	MICROSEMI CORPORA	49.49	118,488.77
9/15/2017	9/19/2017	621	MICROSEMI CORPORA	49.58	30,787.16
					1,650,103.89

Channing Capital Management
Dividend Accruals
New York State Common Retirement Fund-Small Cap
30-Sep-17

Ex-Date	Pay-Date	Security	Amount
COMMON STOCK			
8/11/2017	9/1/2017	ALLETE INC	14,027.70
8/17/2017	9/5/2017	JOHN BEAN TECHNOLOGIES CORP	1,945.10
8/22/2017	9/7/2017	LITTELFUSE INC COM	3,912.75
8/23/2017	9/8/2017	EVERCORE INC	9,854.90
8/14/2017	9/10/2017	MSA SAFETY INC	10,202.50
8/29/2017	9/15/2017	MEREDITH CORP COM	14,566.24
8/30/2017	9/15/2017	STIFEL FIN CORP	3,497.00
9/14/2017	9/29/2017	CENTERSTATE BANKS CORPORATION	4,695.78
9/14/2017	9/29/2017	HILLENBRAND INC	11,036.79
9/14/2017	9/29/2017	HORACE MANN EDU CORP	11,653.95
9/14/2017	9/29/2017	MB FINANCIAL INC	11,468.94
			<u>96,861.65</u>
9/14/2017	10/2/2017	BANC OF CALIFORNIA INC	2,532.14
9/8/2017	10/3/2017	SPIRE INC	14,086.80
9/14/2017	10/4/2017	BELDEN INC	1,703.80
9/14/2017	10/5/2017	POLYONE CORP	9,273.42
9/28/2017	10/16/2017	CORPORATE OFFICE PPTYS TR COM	17,885.45
			<u>45,481.61</u>
CASH AND EQUIVALENTS			
9/30/2017	10/1/2017	Cash	2,134.37

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

30-Sep-17

	<u>Commission Amount</u>
<u>MINORITY</u>	
ANDES	
CABRERA CAPITAL	829.75
CL KING	
FIGO	
LOOP CAPITAL	333.58
MISCHLER FINANCIAL	
WILLIAMS CAPITAL	126.42
Total	<u>1,289.75</u>
<u>RESEARCH</u>	
DAVIDSON	1,291.97
ITG	37.12
KEEFE BRUYETTE	428.25
JMPSECS	
JEFFERIES	
KEYBANC	
RW BARID	26.72
JOHNSON RICE	
MERRILL LYNCH	1,534.98
SEAPORT	
STIFEL NICHOLAS	
STEPHENS & CO	
WILLIAM BLAIR	
WUNDERLICH	
TOTAL	<u>3,319.04</u>
<u>TRADING SERVICES</u>	
CANTOR	
JONES TRADING	887.05
	<u>887.05</u>
TOTAL COMMISSION	<u><u>5,495.84</u></u>

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.