

Channing Capital Management
PORTFOLIO APPRAISAL
New York State Common Retirement Fund-Small Cap
31-Dec-17

Quantity	Cusip	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
COMMON STOCK								
251,839	000957100	abm	ABM INDUSTRIES I	40.42	10,178,787.25	37.72	9,499,367.08	3.2
75,805	018522300	ale	ALLETE INC	73.39	5,562,990.35	74.36	5,636,859.80	1.9
94,225	035290105	axe	ANIXTER INTL INC (	71.81	6,766,766.95	76.00	7,161,100.00	2.4
279,205	04316A108	apam	ARTISAN PARTNER	37.12	10,363,532.56	39.50	11,028,597.50	3.7
398,933	05990K106	banc	BANC OF CALIFORNI	21.42	8,543,494.30	20.65	8,237,966.45	2.8
144,775	06652V208	banr	BANNER CORPORA	54.92	7,950,701.08	55.12	7,979,998.00	2.7
116,079	077454106	bdc	BELDEN INC	81.63	9,475,582.54	77.17	8,957,816.43	3.0
222,087	099502106	bah	BOOZ ALLEN HAMI	36.36	8,074,487.06	38.13	8,468,177.31	2.8
402,639	13123X102	cpe	CALLON PETROLEU	11.97	4,820,776.26	12.15	4,892,063.85	1.6
331,666	15201P109	csfl	CENTERSTATE BAN	26.55	8,805,114.77	25.73	8,533,766.18	2.9
70,353	159864107	crl	CHARLES RIVER LA	96.76	6,807,559.11	109.45	7,700,135.85	2.6
270,237	22002T108	ofc	CORPORATE OFFIC	29.28	7,913,029.57	29.20	7,890,920.40	2.6
209,708	28140H203	edr	EDUCATION REALT	36.52	7,658,108.93	34.92	7,323,003.36	2.5
116,279	29977A105	evr	EVERCORE INC	80.1	9,313,918.30	90.00	10,465,110.00	3.5
172,089	353514102	fele	FRANKLIN ELECTRI	45.19	7,777,346.82	45.90	7,898,885.10	2.6
78,681	40650V100	hyh	HALYARD HEALTH I	47.82	3,762,757.62	46.18	3,633,488.58	1.2
181,626	421946104	hr	HEALTHCARE REAL	32.21	5,849,303.73	32.12	5,833,827.12	2.0
160,823	428291108	hxl	HEXCEL CORP	57.41	9,233,076.48	61.85	9,946,902.55	3.3
233,579	431571108	hi	HILLENBRAND INC	42.24	9,867,012.18	44.70	10,440,981.30	3.5
189,157	440327104	hmn	HORACE MANN ED	43.99	8,321,170.44	44.10	8,341,823.70	2.8
301,906	44109J106	twnk	HOSTESS BRANDS,	14.59	4,405,897.14	14.81	4,471,227.86	1.5
142,321	45688C107	ngvt	INGEVITY CORP	71.55	10,182,404.20	70.47	10,029,360.87	3.4
23,916	477839104	jbt	JOHN BEAN TECHN	114.55	2,739,577.80	110.80	2,649,892.80	0.9
416,009	516806106	lpi	LAREDO PETROLEL	10.42	4,335,242.79	10.61	4,413,855.49	1.5
36,022	537008104	lfus	LITTELFUSE INC CO	171.81	6,188,895.12	197.82	7,125,872.04	2.4
17,181	577128101	matw	MATTHEWS INTL C	56.37	968,476.15	52.80	907,156.80	0.3
219,668	55264U108	mbfi	MB FINANCIAL INC	42.27	9,284,338.41	44.52	9,779,619.36	3.3
122,354	589433101	mdp	MEREDITH CORP C	65.67	8,035,491.62	66.05	8,081,481.70	2.7
140,442	595137100	mscc	MICROSEMI CORP	47.19	6,627,656.96	51.65	7,253,829.30	2.4
391,241	59870L106	mcrn	MILACRON HOLDIN	17.96	7,027,916.89	19.14	7,488,352.74	2.5
119,174	553498106	msa	MSA SAFETY INC	74.78	8,911,241.24	77.52	9,238,368.48	3.1
201,915	678026105	ois	OIL STATES INTERN	26.5	5,351,443.57	28.30	5,714,194.50	1.9
255,668	73179P106	pol	POLYONE CORP	42.78	10,936,640.07	43.50	11,121,558.00	3.7
353,918	76169B102	rxn	REXNORD CORP	24.5	8,669,766.56	26.02	9,208,946.36	3.1
93,923	840441109	ssb	SOUTH STATE COR	84.61	7,946,900.66	87.15	8,185,389.45	2.7
98,124	84857L101	sr	SPIRE INC	75.47	7,405,307.96	75.15	7,374,018.60	2.5
152,614	860630102	sf	STIFEL FIN CORP	54.35	8,293,968.28	59.56	9,089,689.84	3.0
105,343	88224Q107	tcbi	TEXAS CAPITAL BA	79.85	8,411,172.40	88.90	9,364,992.70	3.1
					282,767,854.09		291,368,597.45	97.5
CASH AND EQUIVALENTS								
		cash	Cash		7,112,235.84		7,112,235.84	2.4
		divacc	Dividend Accrual Acct		232,157.82		232,157.82	0.1
					7,344,393.66		7,344,393.66	2.5
TOTAL PORTFOLIO					290,112,247.75		298,712,991.11	100.0

Channing Capital Management

PERFORMANCE HISTORY

GROSS OF FEES

New State Common Retirement Fund-Small Cap

From 03-31-15 to 12-31-17

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
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
<u>YTD '16</u>			
12/31/2016 to	12/31/2017	8.77	7.84
<u>1 Yr</u>			
12/31/2016 to	12/31/2017	8.77	7.84
<u>2 Yr</u>			
12/31/2015 to	12/31/2017	40.97	42.07
Annualized		18.73	19.19
<u>3 Yr</u>			
N/A			
<u>5 Yr</u>			
N/A			
<u>Inception to Date</u>			
3/31/2015 to	12/31/2017	27.58	28.90
Annualized		9.25	9.66

Channing Capital Management

PERFORMANCE HISTORY

NET OF FEES

New State Common Retirement Fund-Small Cap

From 03-31-15 to 12-31-17

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
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

YTD '16

12/31/2016 to	12/31/2017	8.41	7.84
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1 Yr

12/31/2016 to	12/31/2017	8.41	7.84
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2 Yr

12/31/2015 to	12/31/2017	39.90	42.07
<i>Annualized</i>		18.28	19.19

3 Yr

N/A

5 Yr

N/A

Inception to Date

3/31/2015 to	12/31/2017	26.28	28.90
<i>Annualized</i>		8.84	9.66

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

Contributions	0.00
Withdrawals	0.00
Transfers Out	-232,586.40 <i>Monthly Dividend Sweep (12/31/2017)</i>

Channeling Capital Management

PURCHASE AND SALE

New York State Common Retirement Fund Small Cap
From 12/31/17 to 12/31/17

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount
PURCHASES					
12/13/2017	12/15/2017	1,438	ARM INDUSTR	44.37	63,800.32
12/14/2017	12/18/2017	5,648	ARM INDUSTR	38.33	216,521.61
12/14/2017	12/18/2017	5,070	ARM INDUSTR	38.14	193,352.56
12/14/2017	12/18/2017	207	ARM INDUSTR	37.83	7,829.78
12/15/2017	12/19/2017	7,508	ARM INDUSTR	37.16	278,996.53
12/13/2017	12/15/2017	225	ANVET INTL	70.97	15,968.25
12/13/2017	12/15/2017	11,928	BANC OF CALI	21.02	250,726.56
12/13/2017	12/15/2017	797	BELEN INC	82.57	65,807.49
12/13/2017	12/15/2017	14,328	CALLON PETEC	10.96	157,100.79
12/13/2017	12/15/2017	199	CHARLES RIVE	106.64	21,221.24
12/13/2017	12/15/2017	2,967	CORPORATE O	30.23	89,697.75
12/13/2017	12/15/2017	706	FRANKLIN ELE	45.84	32,303.46
12/12/2017	12/14/2017	1,486	HALVARD HEA	66.87	99,646.44
12/12/2017	12/14/2017	2,353	HALVARD HEA	46.9	110,343.94
12/12/2017	12/14/2017	2,049	HALVARD HEA	46.89	96,077.61
12/13/2017	12/15/2017	3,093	HALVARD HEA	47.48	144,997.13
12/13/2017	12/15/2017	1,203	HALVARD HEA	46.97	56,509.12
12/14/2017	12/18/2017	13,252	HALVARD HEA	47.07	623,831.27
12/14/2017	12/18/2017	1,845	HALVARD HEA	47.44	87,535.66
12/15/2017	12/19/2017	5,661	HALVARD HEA	47.61	268,686.41
12/15/2017	12/19/2017	4,010	HALVARD HEA	47.53	190,613.35
12/16/2017	12/20/2017	5,940	HALVARD HEA	47.95	284,811.12
12/16/2017	12/20/2017	4,363	HALVARD HEA	48.24	207,544.90
12/18/2017	12/20/2017	2,595	HALVARD HEA	47.85	124,157.78
12/19/2017	12/21/2017	3,742	HALVARD HEA	48.33	180,835.89
12/19/2017	12/21/2017	1,244	HALVARD HEA	48.25	60,021.38
12/19/2017	12/22/2017	773	HALVARD HEA	48.93	37,824.51
12/19/2017	12/22/2017	8,517	HALVARD HEA	48.85	416,042.67
12/11/2017	12/16/2017	10,249	HALVARD HEA	48.28	494,809.42
12/12/2017	12/17/2017	6,486	HALVARD HEA	48.02	311,455.02
12/13/2017	12/18/2017	425	HEALTHCARE I	32.52	13,821.80
12/13/2017	12/15/2017	2,164	HILLENBRAND	44.85	97,059.30
12/13/2017	12/14/2017	11,542	HOSTESS BRAP	14.47	166,455.26
12/13/2017	12/15/2017	14,529	HOSTESS BRAP	14.4	209,223.63
12/13/2017	12/15/2017	19,051	HOSTESS BRAP	14.54	277,049.17
12/14/2017	12/18/2017	8,139	HOSTESS BRAP	14.22	115,863.92
12/14/2017	12/18/2017	6,573	HOSTESS BRAP	14.42	94,791.30
12/15/2017	12/19/2017	16,277	HOSTESS BRAP	14.54	236,804.11
12/15/2017	12/19/2017	13,410	HOSTESS BRAP	14.51	194,514.79
12/18/2017	12/20/2017	2,939	HOSTESS BRAP	15.27	44,878.53
12/18/2017	12/20/2017	11,257	HOSTESS BRAP	15.28	171,665.77
12/18/2017	12/20/2017	20,836	HOSTESS BRAP	15.18	315,910.48
12/19/2017	12/21/2017	10,557	HOSTESS BRAP	15.04	158,811.06
12/19/2017	12/21/2017	17,153	HOSTESS BRAP	15.07	258,442.54
12/20/2017	12/22/2017	14,315	HOSTESS BRAP	15.08	215,864.35
12/20/2017	12/22/2017	2,579	HOSTESS BRAP	15.03	38,771.40
12/21/2017	12/26/2017	16,963	HOSTESS BRAP	15.14	256,774.02
12/13/2017	12/15/2017	1,536	INGRUIT COB	71.4	109,677.62
12/13/2017	12/15/2017	6,486	LAKEDOK PETE	10.39	67,446.13
12/13/2017	12/15/2017	17	LITTELFUSE INC	197.6	3,399.20
12/13/2017	12/15/2017	401	MEREDITH CO	71.38	28,622.94
12/13/2017	12/15/2017	17	MICROSOFT O	51.19	2,917.83
12/13/2017	12/15/2017	1,282	MILACRON HC	17.46	22,380.00
12/14/2017	12/18/2017	1,785	MILACRON HC	18.14	32,385.79
12/14/2017	12/18/2017	1,969	MILACRON HC	18.19	35,804.85
12/14/2017	12/18/2017	1,945	MILACRON HC	18.18	35,345.39
12/14/2017	12/18/2017	1,644	MILACRON HC	17.97	29,542.35
12/14/2017	12/18/2017	1,294	MILACRON HC	18.06	23,369.64
12/14/2017	12/18/2017	98	MILACRON HC	17.99	1,763.34
12/14/2017	12/18/2017	1,496	MILACRON HC	18	26,926.65
12/14/2017	12/18/2017	2,290	MILACRON HC	17.97	41,145.12
12/14/2017	12/18/2017	1,347	MILACRON HC	17.97	24,020.78
12/14/2017	12/18/2017	2,610	MILACRON HC	18.02	47,037.38
12/14/2017	12/18/2017	3,187	MILACRON HC	18.24	57,775.26
12/14/2017	12/18/2017	319	MILACRON HC	18.93	6,039.75
12/14/2017	12/18/2017	446	MILACRON HC	19.21	8,567.57
12/14/2017	12/18/2017	25	MILACRON HC	19.07	476.79
12/14/2017	12/18/2017	330	MILACRON HC	19.26	6,355.47
12/14/2017	12/18/2017	4,486	OLYMPIA INC	25.06	112,484.41
12/14/2017	12/18/2017	393	POLYONE COR	45.15	17,700.41
12/14/2017	12/18/2017	1,134	STRELFIN COR	60.37	68,462.87
12/13/2017	12/15/2017	299	STRELFIN COR	59.79	17,677.21
					9,836,730.58

SALES

12/13/2017	12/15/2017	171	ALLETE INC	77.71	13,366.88
12/13/2017	12/15/2017	1,499	ARTISAN PART	39.44	59,115.59
12/13/2017	12/15/2017	143	BANNER CORP	56.4	8,064.46
12/13/2017	12/15/2017	983	BANNER CORP	56.4	55,438.84
12/13/2017	12/15/2017	1,142	BANNER CORP	56.4	64,406.05
12/13/2017	12/15/2017	873	BORG ALLEN F	38.57	33,667.60
12/13/2017	12/15/2017	984	CENTERSTATE	26.54	26,113.48
12/13/2017	12/15/2017	1,512	CENTERSTATE	26.54	40,125.58
12/13/2017	12/15/2017	841	CENTERSTATE	26.54	22,380.25
12/13/2017	12/15/2017	1,096	CENTERSTATE	26.54	28,924.22
12/13/2017	12/15/2017	2,154	CENTERSTATE	26.54	57,170.66
12/13/2017	12/15/2017	1,999	CENTERSTATE	26.54	53,049.63
12/13/2017	12/15/2017	1,592	EDUCATION R	15.91	25,355.89
12/13/2017	12/15/2017	1,894	EVERCORE INC	89.67	169,447.13
12/13/2017	12/15/2017	1,482	HEXCEL CORP	61.15	90,617.46
12/13/2017	12/15/2017	49	HORACE MAN	44.48	2,179.46
12/13/2017	12/15/2017	243	JOHN BEAN TE	110.92	26,953.22
12/14/2017	12/18/2017	319	JOHN BEAN TE	110.49	35,245.34
12/14/2017	12/18/2017	1,376	JOHN BEAN TE	110.49	152,050.01
12/14/2017	12/18/2017	295	JOHN BEAN TE	110.38	32,562.38
12/14/2017	12/18/2017	640	JOHN BEAN TE	110.38	70,641.81
12/14/2017	12/18/2017	874	JOHN BEAN TE	110.38	96,472.95
12/14/2017	12/18/2017	1,610	JOHN BEAN TE	110.38	177,713.13
12/14/2017	12/18/2017	1,026	JOHN BEAN TE	110.38	113,012.75
12/14/2017	12/18/2017	720	JOHN BEAN TE	110.38	79,474.28
12/15/2017	12/19/2017	971	JOHN BEAN TE	112.51	109,245.61
12/15/2017	12/19/2017	1,615	JOHN BEAN TE	112.51	181,515.43
12/15/2017	12/19/2017	1,295	JOHN BEAN TE	112.51	145,705.89
12/15/2017	12/19/2017	632	JOHN BEAN TE	112.51	71,108.97
12/15/2017	12/19/2017	181	JOHN BEAN TE	111.66	20,210.50
12/15/2017	12/19/2017	1,834	JOHN BEAN TE	111.66	204,784.44
12/15/2017	12/19/2017	262	JOHN BEAN TE	111.66	29,254.98
12/15/2017	12/19/2017	247	JOHN BEAN TE	111.66	27,580.07
12/15/2017	12/19/2017	221	JOHN BEAN TE	111.66	24,676.91
12/15/2017	12/19/2017	2,093	JOHN BEAN TE	111.66	233,005.23
12/15/2017	12/19/2017	4,996	JOHN BEAN TE	112.72	561,680.45
12/16/2017	12/20/2017	1,907	JOHN BEAN TE	112.95	214,254.31
12/16/2017	12/20/2017	1,525	JOHN BEAN TE	111.87	170,721.54
12/16/2017	12/20/2017	820	JOHN BEAN TE	111.43	91,776.63
12/16/2017	12/20/2017	1,266	JOHN BEAN TE	110.7	140,146.13
12/16/2017	12/20/2017	1,304	JOHN BEAN TE	112	146,045.10
12/16/2017	12/20/2017	984	JOHN BEAN TE	110.92	109,142.75
12/16/2017	12/20/2017	1,577	JOHN BEAN TE	110.69	174,560.40
12/16/2017	12/20/2017	553	JOHN BEAN TE	111.69	61,766.90
12/17/2017	12/20/2017	1,668	JOHN BEAN TE	112.12	187,011.06
12/17/2017	12/20/2017	2,076	JOHN BEAN TE	111.98	232,465.10
12/18/2017	12/21/2017	484	JOHN BEAN TE	112.6	54,500.00
12/19/2017	12/22/2017	1,371	JOHN BEAN TE	111.51	152,881.61
12/19/2017	12/22/2017	749	MATTHEWS INC	59.81	44,504.17
12/19/2017	12/22/2017	712	MATTHEWS INC	57.96	41,040.44
12/19/2017	12/22/2017	38	MATTHEWS INC	57.8	2,196.53
12/19/2017	12/22/2017	388	MATTHEWS INC	56.91	22,099.79
12/19/2017	12/22/2017	611	MATTHEWS INC	55.5	33,911.79
12/19/2017	12/22/2017	375	MATTHEWS INC	55.69	20,882.55
12/19/2017	12/22/2017	418	MATTHEWS INC	54.23	22,671.66
12/19/2017	12/22/2017	1,021	MATTHEWS INC	53.9	54,833.58
12/19/2017	12/22/2017	1,818	MATTHEWS INC	53.97	97,911.92
12/19/2017	12/22/2017	318	MATTHEWS INC	53.56	17,030.92
12/19/2017	12/22/2017	2,061	MATTHEWS INC	53.48	110,148.62
12/19/2017	12/22/2017	27	MATTHEWS INC	53.21	1,437.17
12/19/2017	12/22/2017	544	MATTHEWS INC	52.86	28,755.17
12/19/2017	12/22/2017	848	MATTHEWS INC	53.26	45,166.57
12/19/2017	12/22/2017	3,903	MATTHEWS INC	44.53	173,346.54
12/19/2017	12/22/2017	404	MSA SAFETY IP	79.4	32,076.41
12/19/2017	12/22/2017	3,779	RENDON CORP	24.7	94,171.66
12/19/2017	12/22/2017	1,118	SOUTH STATE	87.69	98,042.42
12/19/2017	12/22/2017	428	SHRE INC	77.65	33,232.92
12/19/2017	12/22/2017	1,246	TEXAS CAPITAL	90.55	112,822.07
12/19/2017	12/22/2017	1,511	TEXAS CAPITAL	90.55	136,817.43
					6,613,990.67

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

Ex-Date	Pay-Date	Security	Amount	Accruals
COMMON STOCK				
11/14/2017	12/1/2017	ALLETE INC	9,990.06	
11/21/2017	12/7/2017	LITTELFUSE INC COM	3,283.01	
11/22/2017	12/8/2017	EVERCORE INC	11,594.00	
11/13/2017	12/10/2017	MSA SAFETY INC	10,449.25	
11/24/2017	12/11/2017	MATTHEWS INTL CORP CL A	5,840.41	
11/29/2017	12/15/2017	MEREDITH CORP COM	15,678.00	
11/30/2017	12/15/2017	STIFEL FIN CORP	3,641.80	
12/14/2017	12/29/2017	CENTERSTATE BANKS CORPORATION	19,899.96	
12/14/2017	12/29/2017	MB FINANCIAL INC	46,130.28	
12/15/2017	12/29/2017	HILLENBRAND INC	48,467.65	
12/15/2017	12/29/2017	HORACE MANN EDU CORP	52,018.18	
12/15/2017	12/29/2017	JOHN BEAN TECHNOLOGIES CORP	5,593.80	
			<u>232,586.40</u>	
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
				<u>232,157.82</u>
CASH AND EQUIVALENTS				
12/31/2017	1/2/2018	Cash		6,745.53
				<u>6,745.53</u>

COMMISSION PURPOSE

New York State Common Retirement Fund-Small Cap

31-Dec-17

	Commission Amount
<u>MINORITY</u>	
ANDES	1,988.19
CABRERA CAPITAL	
CL KING	1,247.58
FIGO	
LOOP CAPITAL	5,059.04
Penserra Securities	58.02
MISCHLER FINANCIAL	
WILLIAMS CAPITAL	
Total	8,352.83
<u>RESEARCH</u>	
Credit Suisse	
DAVIDSON	
ITG	2,663.98
KEEFE BRUYETTE	
Raymond James	
JMPSECS	
JEFFERIES	
KEYBANC	45.36
RW BARID	
JOHNSON RICE	
MERRILL LYNCH	
SEAPORT	
STIFEL NICHOLAS	
STEPHENS & CO	133.24
Weeden & Co.	13.38
WILLIAM BLAIR	
WUNDERLICH	
TOTAL	2,855.96
<u>TRADING SERVICES</u>	
CANTOR	41.52
JONES TRADING	122.88
	164.40
TOTAL COMMISSION	11,373.19

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.