

Channing Capital Management
PORTFOLIO APPRAISAL
Ohio Bureau of Workers' Compensation-Small Cap
31-Oct-17

Quantity	Cusip	Security Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets
COMMON STOCK								
11,043	000957100	abm	ABM INDUSTRIES INC	32.55	359,402.58	41.97	463,474.71	3.3
3,589	018522300	ale	ALLETE INC	57.57	206,630.74	78.35	281,198.15	2.0
4,433	035290105	axe	ANIXTER INTL INC COM	61.99	274,787.30	68.70	304,547.10	2.2
13,212	04316A108	apam	ARTISAN PARTNERS ASSET MANAGEMENT	30.48	402,709.23	34.40	454,492.80	3.3
17,662	05990K106	banc	BANC OF CALIFORNIA INC	19.61	346,274.26	21.05	371,785.10	2.7
6,851	06652V208	banr	BANNER CORPORATION	47.18	323,227.38	57.32	392,699.32	2.8
5,143	077454106	bdc	BELDEN INC	52.8	271,557.38	79.91	410,977.13	2.9
9,920	099502106	bah	BOOZ ALLEN HAMILTON HOLDING CORPORATION	30.68	304,324.21	37.79	374,876.80	2.7
19,066	13123X102	cpe	CALLON PETROLEUM CO	13.9	265,038.10	11.09	211,441.94	1.5
15,704	15201P109	csfl	CENTERSTATE BANKS CORPORATION	25.51	400,565.27	26.64	418,354.56	3.0
3,091	159864107	crl	CHARLES RIVER LABS INTL INC	78.13	241,510.83	116.29	359,452.39	2.6
12,472	22002T108	ofc	CORPORATE OFFICE PPTYS TR COM	22.4	279,360.85	31.93	398,230.96	2.9
9,909	28140H203	edr	EDUCATION REALTY TRUST INC	38.03	376,867.22	34.90	345,824.10	2.5
5,458	29977A105	evr	EVERCORE INC	54.74	298,758.62	80.10	437,185.80	3.1
7,952	353514102	fele	FRANKLIN ELECTRIC CO INC	43.76	348,009.60	45.50	361,816.00	2.6
8,598	421946104	hr	HEALTHCARE REALTY TRUST INC	30.68	263,789.09	32.24	277,199.52	2.0
7,619	428291108	hxl	HEXCEL CORP	47.1	358,879.31	60.69	462,397.11	3.3
11,053	431571108	hi	HILLENBRAND INC	30.63	338,542.77	39.55	437,146.15	3.1
8,951	440327104	hmn	HORACE MANN EDU CORP	37.05	331,605.48	43.80	392,053.80	2.8
5,009	44109J106	twnk	HOSTESS BRANDS, INC	13.68	68,528.40	11.53	57,753.77	0.4
6,738	45688C107	ngvt	INGEVITY CORP	55.01	370,653.53	71.23	479,947.74	3.4
3,066	477839104	jbt	JOHN BEAN TECHNOLOGIES CORP	63.4	194,382.74	106.90	327,755.40	2.3
17,067	516806106	lpi	LAREDO PETROLEUM INC	9.22	157,305.03	11.92	203,438.64	1.5
1,704	537008104	lfus	LITTELFUSE INC COM	110.27	187,903.78	209.00	356,136.00	2.6
6,788	577128101	matw	MATTHEWS INTL CORP CL A	56.82	385,712.48	62.85	426,625.80	3.1
10,303	55264U108	mbfi	MB FINANCIAL INC	33.73	347,481.32	45.94	473,319.82	3.4
6,664	589433101	mdp	MEREDITH CORP COM	47.84	318,784.69	53.00	353,192.00	2.5
6,650	595137100	mscc	MICROSEMI CORPORATION	33.23	221,009.12	53.37	354,910.50	2.5
5,599	553498106	msa	MSA SAFETY INC	44.85	251,122.18	79.50	445,120.50	3.2
9,294	678026105	ois	OIL STATES INTERNATIONAL INC	29.67	275,786.20	23.05	214,226.70	1.5
12,081	73179P106	pol	POLYONE CORP	33.13	400,191.15	46.07	556,571.67	4.0
16,756	76169B102	rxn	REXNORD CORP	23.01	385,620.11	25.52	427,613.12	3.1
4,417	840441109	ssb	SOUTH STATE CORPORATION	71.32	315,005.43	90.05	397,750.85	2.8
4,645	84857L101	sr	SPIRE INC	63.06	292,914.32	78.95	366,722.75	2.6
6,950	860630102	sf	STIFEL FIN CORP	37.84	262,974.46	53.03	368,558.50	2.6
4,985	88224Q107	tcbi	TEXAS CAPITAL BANCSHARES INC	52.11	259,759.41	86.05	428,959.25	3.1
					10,686,974.57		13,393,756.45	95.9
CASH AND EQUIVALENTS								
	cash		Cash		560,522.57		560,522.57	4.0
	divacc		Dividend Accrual Acct		6,665.30		6,665.30	0.01
					567,187.87		567,187.87	4.1
TOTAL PORTFOLIO					11,254,162.44		13,960,944.32	100.0

Channing Capital Management

PERFORMANCE HISTORY

GROSS OF FEES

Ohio Bureau of Workers' Compensation -SCV

31-Oct-17

Time Period		Percent Return Per Period	Russell 2000 Value Total Return
		Portfolio	
	12/31/2015		
12/31/2015 to	1/31/2016	-7.85	-6.72
1/31/2016 to	2/29/2016	0.68	0.68
2/29/2016 to	3/31/2016	8.38	8.29
3/31/2016 to	4/30/2016	2.74	2.12
4/30/2016 to	5/31/2016	2.88	1.83
5/31/2016 to	6/30/2016	-0.89	0.30
6/30/2016 to	7/31/2016	5.68	5.40
7/31/2016 to	8/31/2016	1.08	2.49
8/31/2016 to	9/30/2016	-0.10	0.79
9/30/2016 to	10/31/2016	-2.25	-3.29
10/31/2016 to	11/30/2016	14.24	13.27
11/30/2016 to	12/31/2016	3.20	4.13
12/31/2016 to	1/31/2017	0.03	-0.71
1/31/2017 to	2/28/2017	1.22	1.45
2/28/2017 to	3/31/2017	-0.98	-0.85
3/31/2017 to	4/30/2017	-0.37	0.39
4/30/2017 to	5/31/2017	-1.64	-3.11
5/31/2017 to	6/30/2017	1.04	3.50
6/30/2017 to	7/31/2017	1.17	0.63
7/31/2017 to	8/31/2017	-1.28	-2.46
8/31/2017 to	9/30/2017	5.68	7.08
9/30/2017 to	10/31/2017	1.27	0.13
<u>YTD '16</u>			
12/31/2016 to	10/31/2017	6.11	5.81
<u>1 Yr</u>			
10/31/2016 to	10/31/2017	25.11	24.81
<u>3 Yr</u>			
N/A			
<u>5 Yr</u>			
N/A			
<u>Inception to Date</u>			
12/31/2015 to	10/31/2017	37.46	39.40
Annualized		18.95	19.87

Channing Capital Management
 PERFORMANCE HISTORY
 NET OF FEES
 Ohio Bureau of Workers' Compensation -SCV
 31-Oct-17

Time Period		Percent Return Per Period	Russell 2000 Value Total Return
Portfolio			
	12/31/2015		
12/31/2015 to	1/31/2016	-7.85	-6.72
1/31/2016 to	2/29/2016	0.68	0.68
2/29/2016 to	3/31/2016	8.29	8.29
3/31/2016 to	4/30/2016	2.74	2.12
4/30/2016 to	5/31/2016	2.77	1.83
5/31/2016 to	6/30/2016	-0.89	0.30
6/30/2016 to	7/31/2016	5.68	5.40
7/31/2016 to	8/31/2016	0.97	2.49
8/31/2016 to	9/30/2016	-0.10	0.79
9/30/2016 to	10/31/2016	-2.25	-3.29
10/31/2016 to	11/30/2016	14.08	13.27
11/30/2016 to	12/31/2016	3.20	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	-0.98	-0.85
3/31/2017 to	4/30/2017	-0.37	0.39
4/30/2017 to	5/31/2017	-1.75	-3.11
5/31/2017 to	6/30/2017	1.04	3.50
6/30/2017 to	7/31/2017	1.17	0.63
7/31/2017 to	8/31/2017	-1.44	-2.46
8/31/2017 to	9/30/2017	5.68	7.08
9/30/2017 to	10/31/2017	1.27	0.13
<u>YTD '16</u>			
12/31/2016 to	10/31/2017	5.75	5.81
<u>1 Yr</u>			
10/31/2016 to	10/31/2017	24.54	24.81
<u>3 Yr</u>			
N/A			
<u>5 Yr</u>			
N/A			
<u>Inception to Date</u>			
12/31/2015 to	10/31/2017	36.44	39.4
Annualized		18.47	19.87

Channing Capital Management
CONTRIBUTIONS AND WITHDRAWALS
Ohio Bureau of Workers' Compensation -SCV
31-Oct-17

Contributions	0.00
Withdrawals	0.00

Channing Capital Management
PURCHASE AND SALE
Ohio Bureau of Workers' Compensation-Small Cap
From 10-01-17 To 10-31-17

Trade Date	Settle Date	Quan	Security	Unit Price	Amount
PURCHASES					
10/2/2017	10/4/2017	276	ABM INDUSTRIES INC	42.17	11,638.26
10/3/2017	10/5/2017	208	ABM INDUSTRIES INC	42.76	8,894.60
10/11/2017	10/13/2017	71	ABM INDUSTRIES INC	43.13	3,062.11
10/12/2017	10/16/2017	99	ABM INDUSTRIES INC	43.23	4,279.38
10/2/2017	10/4/2017	94	ANIXTER INTL INC COM	86.2	8,102.95
10/3/2017	10/5/2017	79	ANIXTER INTL INC COM	87.24	6,891.66
10/17/2017	10/19/2017	114	ANIXTER INTL INC COM	87.25	9,946.71
10/18/2017	10/20/2017	21	ANIXTER INTL INC COM	87.66	1,840.83
10/2/2017	10/4/2017	63	ARTISAN PARTNERS ASSET MANAGEMENT	33.13	2,087.44
10/11/2017	10/13/2017	218	ARTISAN PARTNERS ASSET MANAGEMENT	34.61	7,545.74
10/12/2017	10/16/2017	149	ARTISAN PARTNERS ASSET MANAGEMENT	35.03	5,218.93
10/17/2017	10/19/2017	185	ARTISAN PARTNERS ASSET MANAGEMENT	34.78	6,434.08
10/18/2017	10/20/2017	108	ARTISAN PARTNERS ASSET MANAGEMENT	35.26	3,808.48
10/2/2017	10/4/2017	627	BANC OF CALIFORNIA INC	20.98	13,153.90
10/17/2017	10/19/2017	269	BANC OF CALIFORNIA INC	20.64	5,552.99
10/2/2017	10/4/2017	378	EDUCATION REALTY TRUST INC	36.26	13,707.68
10/11/2017	10/13/2017	196	EDUCATION REALTY TRUST INC	36.69	7,191.83
10/12/2017	10/16/2017	223	EDUCATION REALTY TRUST INC	36.79	8,204.42
10/2/2017	10/4/2017	603	FRANKLIN ELECTRIC CO INC	45.41	27,382.59
10/3/2017	10/5/2017	379	FRANKLIN ELECTRIC CO INC	46.01	17,436.54
10/4/2017	10/6/2017	445	FRANKLIN ELECTRIC CO INC	46.64	20,754.49
10/11/2017	10/13/2017	404	FRANKLIN ELECTRIC CO INC	44.98	18,169.94
10/12/2017	10/16/2017	131	FRANKLIN ELECTRIC CO INC	44.96	5,889.18
10/17/2017	10/19/2017	463	FRANKLIN ELECTRIC CO INC	46.33	21,451.48
10/26/2017	10/30/2017	194	FRANKLIN ELECTRIC CO INC	43.87	8,510.94
10/27/2017	10/31/2017	110	FRANKLIN ELECTRIC CO INC	45	4,949.57
10/30/2017	11/1/2017	331	FRANKLIN ELECTRIC CO INC	44.86	14,849.02
10/11/2017	10/13/2017	441	HILLENBRAND INC	39.28	17,323.94
10/17/2017	10/19/2017	285	HILLENBRAND INC	39.24	11,183.77
10/17/2017	10/19/2017	222	HORACE MANN EDU CORP	40.49	8,987.76
10/2/2017	10/4/2017	108	INGEVITY CORP	63.54	6,862.03
10/2/2017	10/4/2017	1647	LAREDO PETROLEUM INC	12.2	20,089.28
10/11/2017	10/13/2017	254	MATTHEWS INTL CORP CL A	64.13	16,289.15
10/17/2017	10/19/2017	218	MATTHEWS INTL CORP CL A	61.83	13,478.94
10/11/2017	10/13/2017	184	MEREDITH CORP COM	55.01	10,121.40
10/12/2017	10/16/2017	202	MEREDITH CORP COM	54.63	11,035.44
10/13/2017	10/17/2017	288	MEREDITH CORP COM	54.82	15,787.93
10/17/2017	10/19/2017	268	MEREDITH CORP COM	54.72	14,665.12
10/2/2017	10/4/2017	559	REXNORD CORP	25.56	14,287.09
10/17/2017	10/19/2017	243	STIFEL FIN CORP	52.2	12,684.50
					439,752.09
SALES					
10/2/2017	10/4/2017	374	ALLETE INC	77.77	29,085.00
10/2/2017	10/4/2017	198	ALLETE INC	77.71	15,387.21
10/3/2017	10/5/2017	219	ALLETE INC	77.03	16,869.92
10/24/2017	10/26/2017	191	ANIXTER INTL INC COM	82.18	15,695.82
10/10/2017	10/12/2017	99	BANNER CORPORATION	61.92	6,129.63
10/10/2017	10/12/2017	21	BANNER CORPORATION	61.92	1,300.22
10/11/2017	10/13/2017	177	BANNER CORPORATION	61.72	10,924.02
10/11/2017	10/13/2017	156	BANNER CORPORATION	61.82	9,644.47
10/12/2017	10/16/2017	91	BANNER CORPORATION	61.38	5,585.98
10/12/2017	10/16/2017	155	BANNER CORPORATION	61.52	9,536.15
10/13/2017	10/17/2017	7	BANNER CORPORATION	60.8	425.57
10/11/2017	10/13/2017	156	BELDEN INC	84.97	13,254.73
10/12/2017	10/16/2017	356	BELDEN INC	84.23	29,984.75
10/13/2017	10/17/2017	110	BELDEN INC	84.5	9,294.69
10/26/2017	10/30/2017	169	BELDEN INC	81.15	13,714.10
10/27/2017	10/31/2017	494	BELDEN INC	79.66	39,353.70
10/26/2017	10/30/2017	369	EDUCATION REALTY TRUST INC	35.26	13,012.62
10/27/2017	10/31/2017	84	EDUCATION REALTY TRUST INC	35.15	2,952.80
10/2/2017	10/4/2017	1016	HEALTHCARE REALTY TRUST INC	32.32	32,833.41
10/3/2017	10/5/2017	105	HEALTHCARE REALTY TRUST INC	32.54	3,416.38
10/3/2017	10/5/2017	659	HEALTHCARE REALTY TRUST INC	32.54	21,441.84
10/13/2017	10/17/2017	716	HOSTESS BRANDS, INC	12.17	8,714.15
10/13/2017	10/17/2017	448	HOSTESS BRANDS, INC	12.09	5,415.84
10/13/2017	10/17/2017	716	HOSTESS BRANDS, INC	12.09	8,655.66
10/13/2017	10/17/2017	896	HOSTESS BRANDS, INC	12.09	10,831.67
10/13/2017	10/17/2017	358	HOSTESS BRANDS, INC	12.09	4,327.83
10/13/2017	10/17/2017	322	HOSTESS BRANDS, INC	12.09	3,892.63
10/13/2017	10/17/2017	178	HOSTESS BRANDS, INC	12.09	2,151.83
10/13/2017	10/17/2017	482	HOSTESS BRANDS, INC	12.09	5,826.86
10/13/2017	10/17/2017	611	HOSTESS BRANDS, INC	12.09	7,386.33
10/11/2017	10/13/2017	27	JOHN BEAN TECHNOLOGIES CORP	100.6	2,715.42
10/11/2017	10/13/2017	31	JOHN BEAN TECHNOLOGIES CORP	100.6	3,117.70
10/12/2017	10/16/2017	201	JOHN BEAN TECHNOLOGIES CORP	100.1	20,121.22
10/24/2017	10/26/2017	131	JOHN BEAN TECHNOLOGIES CORP	113.3	14,845.27
10/24/2017	10/26/2017	305	JOHN BEAN TECHNOLOGIES CORP	113.3	34,563.41
10/11/2017	10/13/2017	294	LITTELFUSE INC COM	204.8	60,195.36
10/26/2017	10/30/2017	383	POLYONE CORP	45.33	17,362.55
10/27/2017	10/31/2017	506	POLYONE CORP	44.87	22,702.22
10/2/2017	10/4/2017	131	SPIRE INC	75.12	9,841.07
10/3/2017	10/5/2017	355	SPIRE INC	74.53	26,457.64
10/11/2017	10/13/2017	158	TEXAS CAPITAL BANCSHARES INC	85.09	13,444.47
10/12/2017	10/16/2017	100	TEXAS CAPITAL BANCSHARES INC	84.3	8,430.02
10/13/2017	10/17/2017	13	TEXAS CAPITAL BANCSHARES INC	83.31	1,082.99
					591,925.15

Channing Capital Management
 DIVIDEND AND INTEREST
 Ohio Bureau of Workers' Compensation-Small Cap
 31-Oct-17

Ex-Date	Pay-Date	Security	Amount	Accruals
9/14/2017	10/2/2017	BANC OF CALIFORNIA INC	486.33	
9/8/2017	10/3/2017	SPIRE INC	2693.77	
9/14/2017	10/4/2017	BELDEN INC	321.4	
9/14/2017	10/5/2017	POLYONE CORP	1750.96	
9/28/2017	10/16/2017	CORPORATE OFFICE PPTYS TR COM	3429.8	
10/6/2017	10/18/2017	BANNER CORPORATION	1889.25	
			<u>10571.51</u>	
10/4/2017	11/6/2017	ABM INDUSTRIES INC		1848.41
10/31/2017	11/8/2017	HEXCEL CORP		952.38
10/30/2017	11/15/2017	EDUCATION REALTY TRUST INC		<u>3864.51</u>
				6,665.30
CASH AND EQUIVALENTS				
10/31/2017	11/1/2017	Cash	361.21	

COMMISSIONS**Ohio Bureau of Workers' Compensation -SCV**

31-Oct-17

	Commission Amount
<u>MINORITY</u>	
ANDES	
CABRERA CAPITAL	9.06
FIGO	
PENSERRA SECURITIES	66.54
LOOP CAPITAL	43.05
MISCHLER	
CL KING	
WILLIAMS CAPITAL	26.67
	145.32
<u>RESEARCH</u>	
JEFFERIES	
R.W. BARID	42.25
RAYMOND JAMES	15.52
DAVIDSON	35.84
ITG	24.86
KEEFE BRUYETTE	
KEYBANC	166.78
JOHNSON RICE	
JMPSECS	
JONES	76.57
SANDLER	
SEAPORT	88.64
STIFEL NICHOLAS	
STEPHENS	21.48
MERRILL LYNCH	
WUNDERLICH	
WEEDEN	6.54
WILLIAM BLAIR	
TOTAL	478.48
<u>Trading Services</u>	
CANTOR	80.22
	80.22
Grand Total	704.02

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.