

Portfolio Appraisal
New York State Common Retirement FUND
January 31, 2021
P23959

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Portfolio Summary
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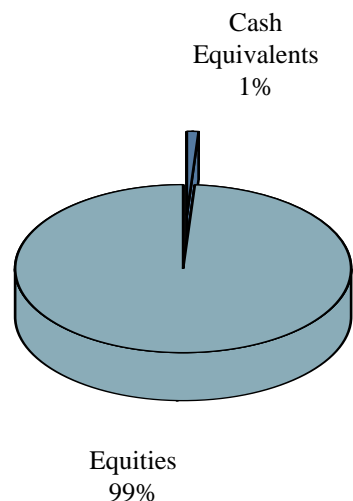
Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	101,088,315	98.5	0.5	Market Value as of 12/31/20	97,619,525
Cash Equivalents	1,531,164	1.5	0.0	Net Additions / Withdrawals	(1,585)
Total	102,619,479	100.0	0.5	Income Received	6,847
Accrual	1,303			Accrued Income Change	(5,218)
Grand Total	\$102,620,782			Market Appreciation (+/-)	5,001,213
				Market Value as of 01/31/21	\$102,620,782

Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	Since Inception
Total Portfolio	5.12	41.07	5.12	44.82	14.95
Equities	5.19	41.73	5.19	44.56	15.06
Russell 2000 Index-Total Return	5.03	35.15	5.03	30.17	10.76

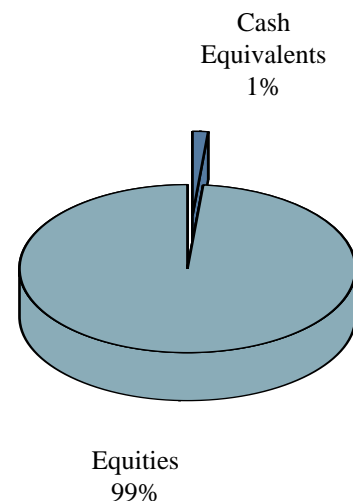
Asset Allocation Summary
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	101,088,315	98.9	98.5	499,733	0.5	
Cash Equivalents	1,531,164	1.1	1.5			
Grand Total	102,619,479	100.0	100.0	499,733	0.5	
Accrual	1,303					
Grand Total Plus Accrual	\$102,620,782					

**Last Quarter
As of 12/31/20**



**Current Quarter
As of 01/31/21**



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Portfolio Holdings
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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
<u>CASH EQUIVALENTS</u>								
	Cash		1,531,164		1,531,164	1.5		
<u>EQUITIES</u>								
<u>MATERIALS</u>								
92,209.0000	Livent CORP Com	8.89	819,900	18.22	1,680,048	1.6		
19,480.0000	Materion CORP Com	52.76	1,027,838	68.19	1,328,341	1.3	8,961	0.7
64,595.0000	Olin CORP Com Par \$1	15.13	977,523	23.91	1,544,466	1.5	51,676	3.3
12,098.0000	U S Concrete INC Com New	47.69	577,004	44.29	535,820	0.5		
	<u>TOTAL</u>		<u>3,402,265</u>		<u>5,088,676</u>	<u>5.0</u>	<u>60,637</u>	
<u>INDUSTRIALS</u>								
33,134.0000	Beacon Roofing Supply INC	31.82	1,054,302	39.77	1,317,739	1.3		
56,583.0000	Cbiz INC Com	14.83	838,965	25.91	1,466,066	1.4		
26,954.0000	Dmc Global INC	33.04	890,614	57.17	1,540,960	1.5		
17,720.0000	Encore Wire CORP Com	40.06	709,904	57.75	1,023,330	1.0	1,418	0.1
60,864.0000	H & E Equipment Services	24.30	1,479,070	27.48	1,672,543	1.6	66,950	4.0
20,564.0000	Hub Group INC Cl A	39.58	813,979	52.63	1,082,283	1.1		

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Granite Investment Partners, LLC

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
27,408.0000	Kirby CORP Com	46.38	1,271,192	50.76	1,391,230	1.4		
56,278.0000	Knowles CORP Com	16.15	908,737	19.29	1,085,603	1.1		
79,583.0000	Kratos Defense & Sec	10.66	848,627	26.54	2,112,133	2.1		
64,308.0001	Marten Trans LTD Com	9.29	597,298	15.85	1,019,282	1.0	10,289	1.0
8,314.0000	Saia INC Com	73.72	612,919	176.75	1,469,500	1.4		
20,826.0000	Siteone Landscape Supply	51.88	1,080,520	157.68	3,283,844	3.2		
24,871.0000	Skywest INC Com	42.16	1,048,484	38.99	969,720	0.9		
19,688.0000	Vicor CORP Com	47.16	928,498	86.54	1,703,800	1.7		
	<u>TOTAL</u>		<u>13,083,109</u>		<u>21,138,031</u>	<u>20.6</u>	<u>78,657</u>	
	<u>CONSUMER DISCRETIONARY</u>							
23,949.0000	Bjs Restaurants INC Com	45.88	1,098,793	46.74	1,119,376	1.1		
51,760.0000	Capri Holdings Limited Shs	18.92	979,104	41.66	2,156,322	2.1		
28,561.0000	Cerence INC	46.22	1,320,115	111.91	3,196,262	3.1		
50,698.0000	Cheesecake Factory INC	26.52	1,344,705	44.97	2,279,889	2.2		
17,782.0000	Childrens PI Retail Stores	54.70	972,590	73.47	1,306,444	1.3		
52,853.0000	Hilton Grand Vacations INC	20.52	1,084,383	29.72	1,570,791	1.5		
128,140.0000	Lions Gate Entertainment	9.51	1,218,419	13.99	1,792,679	1.7		
43,442.0000	Signet Jewelers Limited Shs	24.41	1,060,271	40.62	1,764,614	1.7		
8,669.0000	Topbuild CORP Com	75.21	651,963	199.95	1,733,367	1.7		

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14,880.0000	Visteon CORP Com New	60.86	905,642	127.48	1,896,902	1.8		
42,446.0000	Ww International INC	24.63	1,045,506	26.56	1,127,366	1.1		
	<u>TOTAL</u>		<u>11,681,492</u>		<u>19,944,010</u>	<u>19.4</u>		
	<u>CONSUMER STAPLES</u>							
43,750.0000	Celsius Holdings INC Com	22.21	971,678	53.40	2,336,250	2.3		
30,800.0000	Inter Parfums INC Com	40.72	1,254,041	62.18	1,915,144	1.9		
	<u>TOTAL</u>		<u>2,225,719</u>		<u>4,251,394</u>	<u>4.1</u>		
	<u>HEALTHCARE</u>							
31,509.0000	Caredx INC	24.10	759,295	76.43	2,408,233	2.3		
70,756.0000	Cryoport INC Com Par \$0.001	41.52	2,937,747	68.20	4,825,559	4.7		
54,995.0000	Halozyme Therapeutics INC	16.49	907,137	47.59	2,617,212	2.6		
39,087.0000	Healthstream INC Com	27.13	1,060,521	23.28	909,945	0.9		
7,767.0000	Inspire Medical Systems INC	73.43	570,299	201.51	1,565,128	1.5		
50,233.0000	Neogenomics INC Com New	7.76	389,793	53.02	2,663,354	2.6		
8,144.0000	Nevro CORP Com	106.05	863,694	161.79	1,317,618	1.3		
40,541.0000	Phreesia INC	32.80	1,329,940	65.29	2,646,922	2.6		
21,716.0000	Simulations Plus INC Com	74.87	1,625,965	79.14	1,718,604	1.7	5,212	0.3

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13,396.0000	U S Physical Therapy INC	71.81	962,032	120.34	1,612,075	1.6	17,147	1.1
42,931.0000	Veracyte INC Com	27.81	1,194,007	56.70	2,434,188	2.4		
	<u>TOTAL</u>		<u>12,600,431</u>		<u>24,718,838</u>	<u>24.1</u>	<u>22,359</u>	
<u>FINANCIALS</u>								
52,328.0000	Central Pac Finl CORP Com	22.11	1,157,139	19.88	1,040,281	1.0	48,142	4.6
29,058.0000	Columbia Bkg Sys INC Com	37.09	1,077,869	38.52	1,119,314	1.1	32,545	2.9
16,437.0000	Evercore Partners INC Class	58.72	965,177	109.10	1,793,277	1.7	40,106	2.2
12,634.0000	Goosehead Ins INC Com Cl A	42.52	537,227	133.60	1,687,902	1.6		
82,693.0000	Hercules Tech Growth Cap	13.05	1,079,280	14.67	1,213,106	1.2	105,847	8.7
18,482.0000	James Riv Group LTD Com	54.06	999,095	44.48	822,079	0.8	22,178	2.7
24,557.0000	Marcus & Millichap INC Com	28.36	696,382	35.73	877,422	0.9		
28,060.0000	National Bk Hldgs CORP Cl A	35.03	982,804	33.27	933,556	0.9	23,570	2.5
96,562.0000	Retail Opportunity Invts	12.14	1,171,920	14.09	1,360,559	1.3		
21,263.0000	Terreno Rlty CORP Com	30.92	657,379	56.58	1,203,061	1.2	24,665	2.1
	<u>TOTAL</u>		<u>9,324,271</u>		<u>12,050,557</u>	<u>11.7</u>	<u>297,054</u>	
<u>INFORMATION TECHNOLOGY</u>								
25,611.0000	Agilysys INC Com	40.97	1,049,379	36.79	942,229	0.9		
28,122.0000	Descartes Sys Group INC Com	16.72	470,303	61.06	1,717,129	1.7		
52,216.0000	Liveperson INC Com	26.75	1,396,529	63.36	3,308,406	3.2		

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
49,396.0000	Medallia INC Com	23.78	1,174,705	41.50	2,049,934	2.0		
51,588.0000	Methanex CORP Com	22.05	1,137,386	33.11	1,708,079	1.7	7,738	0.5
18,732.0000	Sprout Social INC Com Cl A	45.13	845,329	66.00	1,236,312	1.2		
22,215.0000	Ttec Hldgs INC Com	35.65	791,911	75.58	1,679,010	1.6	16,439	1.0
	<u>TOTAL</u>		<u>6,865,542</u>		<u>12,641,098</u>	<u>12.3</u>	<u>24,177</u>	
	<u>TELECOMMUNICATION SERVICES</u>							
22,100.0000	Boingo Wireless INC Com	11.12	245,729	11.54	255,034	0.2		
	<u>UTILITIES</u>							
18,314.0000	California Wtr Svc Group	52.79	966,728	54.64	1,000,677	1.0	16,849	1.7
	<u>TOTAL EQUITIES</u>		<u>60,395,285</u>		<u>101,088,315</u>	<u>98.5</u>	<u>499,733</u>	
	<u>Total Account</u>		<u>61,926,449</u>		<u>102,619,479</u>	<u>100.0</u>	<u>499,733</u>	
	Accrued Income				1,303			
	<u>Total Account Plus Accrual</u>				<u>\$102,620,782</u>			

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Activity Summary
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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Purchases</u>					
10,361.000	Cryoport INC Com Par \$0.001	482,224.77			01/04/21
7,950.000	Simulations Plus INC Com	584,552.37			01/04/21
8,051.000	Cryoport INC Com Par \$0.001	402,248.89			01/05/21
1,027.000	U S Concrete INC Com New	41,124.37			01/05/21
3,529.000	Simulations Plus INC Com	263,149.06			01/05/21
8,060.000	Cryoport INC Com Par \$0.001	417,657.92			01/06/21
4,449.000	U S Concrete INC Com New	202,830.80			01/06/21
6,841.000	Simulations Plus INC Com	506,870.21			01/06/21
7,433.000	Cryoport INC Com Par \$0.001	410,491.14			01/07/21
4,454.000	U S Concrete INC Com New	223,712.39			01/07/21
2,390.000	Simulations Plus INC Com	190,127.85			01/07/21
9,293.000	James Riv Group LTD Com	509,204.36			01/07/21
14,461.000	Childrens Pl Retail Stores	791,360.87			01/07/21
6,680.000	Agilysys INC Com	267,459.85			01/07/21
6,665.000	Cryoport INC Com Par \$0.001	371,683.72			01/08/21
1,752.000	Bjs Restaurants INC Com	77,343.62			01/08/21
2,168.000	U S Concrete INC Com New	109,336.79			01/08/21
1,006.000	Simulations Plus INC Com	81,265.48			01/08/21
548.000	James Riv Group LTD Com	29,446.67			01/08/21

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
3,321.000	Childrens Pl Retail Stores	181,228.96			01/08/21
475.000	Agilysys INC Com	18,592.36			01/08/21
5,558.000	Bjs Restaurants INC Com	247,225.40			01/11/21
1,103.000	James Riv Group LTD Com	59,094.33			01/11/21
1,928.000	Agilysys INC Com	75,937.56			01/11/21
1,866.000	Bjs Restaurants INC Com	84,416.91			01/12/21
7,538.000	James Riv Group LTD Com	401,349.50			01/12/21
2,162.000	Agilysys INC Com	86,019.06			01/12/21
1,892.000	Bjs Restaurants INC Com	85,696.44			01/13/21
1,602.000	Agilysys INC Com	65,678.16			01/13/21
8,559.000	Bjs Restaurants INC Com	400,369.48			01/14/21
3,551.000	Agilysys INC Com	150,971.12			01/14/21
4,322.000	Bjs Restaurants INC Com	203,741.24			01/15/21
4,121.000	Agilysys INC Com	175,228.22			01/15/21
5,092.000	Agilysys INC Com	209,492.52			01/19/21
6,522.000	Skywest INC Com	272,340.46			01/21/21
3,302.000	Skywest INC Com	135,415.68			01/22/21
	<u>Total Purchases</u>	<u>\$8,814,888.53</u>			

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Sales</u>					
14,530.000	Monmouth Real Estate Invt	224,144.15	245,490.53	21,346	01/04/21
25,645.000	Natera INC Com	869,505.62	2,479,832.06	1,610,326	01/04/21
12,723.000	Monmouth Real Estate Invt	196,906.64	211,352.34	14,446	01/05/21
5,461.000	Natera INC Com	203,892.99	537,964.86	334,072	01/05/21
31,063.000	Monmouth Real Estate Invt	468,128.37	510,894.27	42,766	01/06/21
4,922.000	Papa Johns Intl INC Com	255,972.94	461,078.33	205,105	01/07/21
14,958.000	Brooks Automation INC Com	396,553.59	1,051,706.63	655,153	01/07/21
3,976.000	Papa Johns Intl INC Com	175,536.82	372,087.32	196,551	01/08/21
5,353.000	Brooks Automation INC Com	147,692.49	375,705.38	228,013	01/08/21
4,538.000	Acushnet Holdings CORP Com	90,081.40	191,774.36	101,693	01/11/21
2,590.000	Papa Johns Intl INC Com	114,346.17	242,579.21	128,233	01/11/21
6,691.000	Acushnet Holdings CORP Com	127,785.64	283,156.86	155,371	01/12/21
960.000	Papa Johns Intl INC Com	42,383.13	89,761.08	47,378	01/12/21
5,188.000	Acushnet Holdings CORP Com	97,758.00	216,674.11	118,916	01/13/21
3,772.000	Acushnet Holdings CORP Com	71,076.17	156,842.33	85,766	01/14/21
9,544.000	Acushnet Holdings CORP Com	179,838.55	386,566.40	206,728	01/15/21
6,920.000	Boingo Wireless INC Com	138,984.87	88,405.88	(50,579)	01/20/21
17,068.000	Livent CORP Com	150,440.76	368,227.12	217,786	01/21/21
5,600.000	Boingo Wireless INC Com	113,821.65	68,544.72	(45,277)	01/21/21

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11,200.000	Boingo Wireless INC Com	253,048.12	136,092.66	(116,955)	01/22/21
14,800.000	Boingo Wireless INC Com	383,874.98	178,612.80	(205,262)	01/25/21
8,000.000	Boingo Wireless INC Com	131,346.83	95,105.09	(36,242)	01/26/21
8,500.000	Boingo Wireless INC Com	115,851.89	99,208.10	(16,644)	01/27/21
22,300.000	Boingo Wireless INC Com	270,841.75	261,945.61	(8,896)	01/28/21
12,200.000	Boingo Wireless INC Com	131,335.67	143,383.42	12,048	01/29/21
	<u>Total Sales</u>	<u>\$5,351,149.19</u>	<u>9,252,991.47</u>	<u>3,901,842</u>	
<u>Income</u>					
	Cash	326.68			01/04/21
	Terreno Rlty CORP Com	6,166.27			01/05/21
	Cash	(6,166.27)			01/05/21
	Encore Wire CORP Com	354.40			01/15/21
	Cash	(354.40)			01/15/21
	<u>Total Income</u>	<u>\$326.68</u>			

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<u>Cash Contributions/Withdrawals</u>					
	-Cash Cr Class	4,935.24			01/08/21
	<u>Total Cash Contributions/Withdrawals</u>	<u>\$4,935.24</u>			

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Schedule Of Realized Gains & Losses
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Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
3,601	Boingo Wireless INC Com	38,288	42,322	10.54	01/08/20	01/29/21		4,034
8,569	Boingo Wireless INC Com	92,717	100,709	8.62	01/09/20	01/29/21		7,992
30	Boingo Wireless INC Com	331	353	6.65	01/10/20	01/29/21		22
12,494	Boingo Wireless INC Com	169,895	146,760	(13.62)	09/11/19	01/28/21		(23,135)
8,255	Boingo Wireless INC Com	84,456	96,967	14.81	01/07/20	01/28/21		12,511
1,551	Boingo Wireless INC Com	16,491	18,219	10.48	01/08/20	01/28/21		1,728
5,715	Boingo Wireless INC Com	77,981	66,703	(14.46)	09/10/19	01/27/21		(11,278)
2,785	Boingo Wireless INC Com	37,871	32,505	(14.17)	09/11/19	01/27/21		(5,365)
2,570	Boingo Wireless INC Com	57,971	30,553	(47.30)	01/09/19	01/26/21		(27,419)
2,186	Boingo Wireless INC Com	29,111	25,987	(10.73)	09/09/19	01/26/21		(3,123)
3,244	Boingo Wireless INC Com	44,264	38,565	(12.88)	09/10/19	01/26/21		(5,699)
6,358	Boingo Wireless INC Com	178,397	76,731	(56.99)	03/08/18	01/25/21		(101,665)
2,745	Boingo Wireless INC Com	76,971	33,128	(56.96)	03/09/18	01/25/21		(43,843)
5,697	Boingo Wireless INC Com	128,507	68,754	(46.50)	01/09/19	01/25/21		(59,753)
7,898	Boingo Wireless INC Com	161,804	95,970	(40.69)	08/29/17	01/22/21		(65,834)
2,210	Boingo Wireless INC Com	60,604	26,854	(55.69)	03/07/18	01/22/21		(33,750)
1,092	Boingo Wireless INC Com	30,640	13,269	(56.69)	03/08/18	01/22/21		(17,371)
3,398	Boingo Wireless INC Com	68,710	41,592	(39.47)	08/28/17	01/21/21		(27,118)
2,202	Boingo Wireless INC Com	45,112	26,953	(40.25)	08/29/17	01/21/21		(18,159)
17,068	Livent CORP Com	150,441	368,227	144.77	12/20/19	01/21/21		217,786
418	Boingo Wireless INC Com	8,267	5,340	(35.40)	08/24/17	01/20/21		(2,926)
3,500	Boingo Wireless INC Com	70,016	44,714	(36.14)	08/25/17	01/20/21		(25,302)
3,002	Boingo Wireless INC Com	60,703	38,352	(36.82)	08/28/17	01/20/21		(22,351)
9,544	Acushnet Holdings CORP Com	179,839	386,566	114.95	11/17/17	01/15/21		206,728
3,772	Acushnet Holdings CORP Com	71,076	156,842	120.67	11/17/17	01/14/21		85,766
5,188	Acushnet Holdings CORP Com	97,758	216,674	121.64	11/17/17	01/13/21		118,916
2,585	Acushnet Holdings CORP Com	51,226	109,395	113.55	07/10/17	01/12/21		58,169
2,630	Acushnet Holdings CORP Com	48,747	111,299	128.32	11/16/17	01/12/21		62,552

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Schedule Of Realized Gains & Losses
New York State Common Retirement FUND
January 31, 2021
P23959

Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
1,476	Acushnet Holdings CORP Com	27,812	62,463	124.59	11/17/17	01/12/21		34,651
960	Papa Johns Intl INC Com	42,383	89,761	111.78	08/15/19	01/12/21		47,378
2,370	Acushnet Holdings CORP Com	47,037	100,155	112.93	07/06/17	01/11/21		53,118
1,389	Acushnet Holdings CORP Com	27,607	58,699	112.62	07/07/17	01/11/21		31,091
779	Acushnet Holdings CORP Com	15,437	32,920	113.25	07/10/17	01/11/21		17,483
2,590	Papa Johns Intl INC Com	114,346	242,579	112.14	08/15/19	01/11/21		128,233
2,749	Brooks Automation INC Com	75,392	192,941	155.92	01/22/19	01/08/21		117,549
2,604	Brooks Automation INC Com	72,300	182,764	152.79	01/23/19	01/08/21		110,464
3,976	Papa Johns Intl INC Com	175,537	372,087	111.97	08/15/19	01/08/21		196,551
72	Brooks Automation INC Com	1,972	5,062	156.76	12/13/18	01/07/21		3,091
13,780	Brooks Automation INC Com	364,250	968,881	165.99	12/14/18	01/07/21		604,631
1,106	Brooks Automation INC Com	30,332	77,764	156.37	01/22/19	01/07/21		47,431
4,440	Papa Johns Intl INC Com	234,693	415,926	77.22	10/11/18	01/07/21		181,233
482	Papa Johns Intl INC Com	21,280	45,152	112.18	08/15/19	01/07/21		23,872
19,768	Monmouth Real Estate Invt	306,117	325,125	6.21	10/22/18	01/06/21		19,008
1,468	Monmouth Real Estate Invt	20,916	24,144	15.43	01/07/20	01/06/21	3,228	
9,827	Monmouth Real Estate Invt	141,095	161,625	14.55	01/08/20	01/06/21	20,530	
7,541	Monmouth Real Estate Invt	116,661	125,270	7.38	10/19/18	01/05/21		8,609
5,182	Monmouth Real Estate Invt	80,246	86,083	7.27	10/22/18	01/05/21		5,837
5,461	Natera INC Com	203,893	537,965	163.85	02/04/20	01/05/21	334,072	
12,991	Monmouth Real Estate Invt	200,336	219,488	9.56	10/18/18	01/04/21		19,153
1,539	Monmouth Real Estate Invt	23,809	26,002	9.21	10/19/18	01/04/21		2,193
7,250	Natera INC Com	239,312	701,064	192.95	09/20/19	01/04/21		461,752
5,577	Natera INC Com	188,520	539,287	186.06	09/23/19	01/04/21		350,767
11,011	Natera INC Com	377,016	1,064,747	182.41	09/24/19	01/04/21		687,731
1,457	Natera INC Com	51,590	140,890	173.09	02/03/20	01/04/21	89,299	

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Schedule Of Realized Gains & Losses
New York State Common Retirement FUND
January 31, 2021
P23959

Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
350	Natera INC Com	13,068	33,844	158.99	02/04/20	01/04/21	20,777	
	<u>Total Gain</u>						467,906	3,928,030
	<u>Total Loss</u>						0	(494,094)
	<u>Grand Total</u>	5,351,149	9,252,991				467,906	3,433,936
	<u>Net Gain/ Loss</u>							<u>\$3,901,842</u>

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Granite Investment Partners, LLC

Granite Investment Partners, LLC

Commission Summary Report - January 2021

NYSCRF

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
BARD - RW Baird	6.00	23,949.00	\$1,098,793.09	\$957.96	\$0.04000	\$0.04000	\$70.08	\$342.36	\$159.66
CANA - Canaccord Genuity	2.00	19,236.00	\$477,563.91	\$598.76	\$0.03500	\$0.03113	\$86.72	\$512.04	\$299.38
CHLM - Craig Hallum	15.00	78,433.00	\$5,693,140.74	\$3,137.32	\$0.04000	\$0.04000	\$19.00	\$1,025.80	\$209.15
DADA - D.A. Davidson	3.00	9,930.00	\$467,667.56	\$397.20	\$0.04000	\$0.04000	\$41.08	\$178.16	\$132.40
JMPS - JMP Securities	4.00	18,482.00	\$999,094.86	\$739.28	\$0.04000	\$0.04000	\$21.92	\$371.72	\$184.82
LSCM - Lake Street	6.00	55,020.00	\$665,969.25	\$1,650.60	\$0.03000	\$0.03000	\$168.00	\$444.00	\$275.10
RBCM - RBC	3.00	58,316.00	\$967,737.14	\$1,749.48	\$0.03000	\$0.03000	\$381.69	\$931.89	\$583.16
RCAP - Roth	7.00	64,233.00	\$1,640,343.09	\$2,224.32	\$0.03714	\$0.03463	\$150.88	\$669.00	\$317.76
RILY - B Riley	9.00	78,663.00	\$4,484,308.28	\$3,146.52	\$0.04000	\$0.04000	\$132.84	\$598.32	\$349.61
SIDC - Sidoti	2.00	9,824.00	\$407,756.14	\$392.96	\$0.04000	\$0.04000	\$132.08	\$260.88	\$196.48
STFL - Stifel Nicolaus	4.00	12,448.00	\$1,165,505.94	\$497.92	\$0.04000	\$0.04000	\$38.40	\$196.88	\$124.48

GRANITE INVESTMENT PARTNERS, LLC

PERFORMANCE SUMMARY AS OF:

1/31/2021

Prior Qtr End: 12/31/2020

Note: All returns in this spreadsheet are calculated based on the input of monthly returns with an accuracy of four decimal places.

				CUMULATIVE RATES OF RETURN											
Composite	Portfolio AUM	Inception Date		Begin Date:	12/31/2020	11/30/2020	10/31/2020	10/31/2020	7/31/2020	12/31/2020	3/31/2021	6/30/2021	9/30/2021	12/31/2020	12/31/2020
				End Date:	1/31/2021	12/31/2020	11/30/2020	1/31/2021	1/31/2021	3/31/2021	6/30/2021	9/30/2021	12/31/2021	1/31/2021	1/31/2021
					Jan-21	Dec-20	Nov-20	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD	YTD
NEW YORK STATE COMMON RETIREMENT FUND															
NYSCRF	102,620,782	13-Mar-15	Gross of Management Fees		5.12%	8.32%	23.89%	41.07%	46.84%					5.12%	5.12%
		13-Mar-15	Net of Management Fee of 0.5%		5.08%	8.28%	23.85%	40.91%	46.49%					5.08%	5.08%
		13-Mar-15	Russell 2000 Total		5.03%	8.65%	18.43%	35.15%	40.89%					5.03%	5.03%
				ANNUALIZED RATES OF RETURN											
Composite	Portfolio AUM	Inception Date		Begin Date:	1/31/2020	1/31/2019	1/31/2018	1/31/2017	1/31/2016	Inception Date	Inception Date	2019	2018	2017	2016
				End Date:	1/31/2021	1/31/2021	1/31/2021	1/31/2021	1/31/2021	1/31/2021	1/31/2021	12/31/2018	12/31/2017	12/31/2016	12/31/2015
					1 Year	2 Year	3 Year	4 Year	5 Year	Annualized Since Inception	Cumulative Since Inception	1 Year	1 Year	1 Year	1 Year
NEW YORK STATE COMMON RETIREMENT FUND															
NYSCRF	102,620,782	13-Mar-15	Gross of Management Fees		44.83%	29.90%	19.99%	20.65%	22.34%	14.96%	127.24%	30.41%	-5.25%	20.82%	16.08%
		13-Mar-15	Net of Management Fee of 0.5%		44.12%	29.27%	19.40%	20.06%	21.74%	14.39%	120.70%	29.77%	-5.72%	20.23%	15.50%
		13-Mar-15	Russell 2000 Total		30.17%	19.23%	11.11%	12.59%	16.50%	10.76%	82.53%	25.52%	-11.01%	14.65%	21.31%