

Portfolio Appraisal
New York State Common Retirement FUND
January 31, 2023
P23959

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Portfolio Summary
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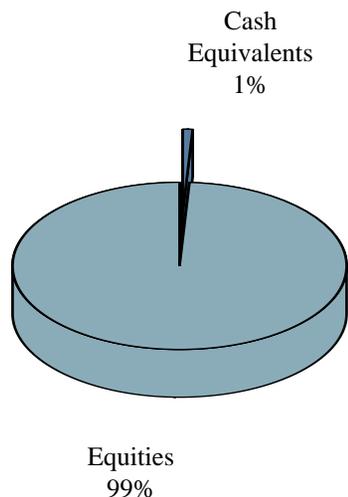
Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	91,749,769	98.7	0.7	Market Value as of 12/31/22	85,519,135
Cash Equivalents	1,236,877	1.3	0.0	Net Additions / Withdrawals	(28,862)
Total	<u>92,986,646</u>	<u>100.0</u>	<u>0.7</u>	Income Received	31,508
Accrual	13,246			Accrued Income Change	(14,673)
Grand Total	<u>\$92,999,892</u>			Market Appreciation (+/-)	7,492,784
				<u>Market Value as of 01/31/23</u>	<u>\$92,999,892</u>

Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	Since Inception
Total Portfolio	8.78	4.27	8.78	(6.05)	9.79
Equities	8.92	4.36	8.92	(6.17)	9.85
Russell 2000 Index-Total Return	9.75	5.02	9.75	(3.38)	7.29

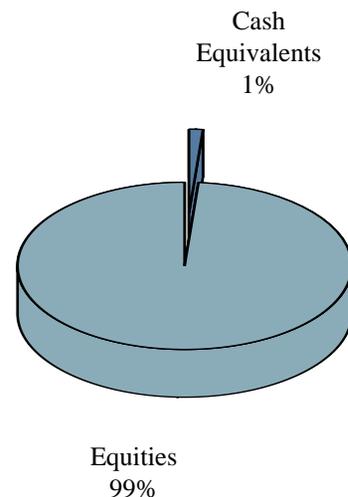
Asset Allocation Summary
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	91,749,769	99.1	98.7	630,563	0.7	
Cash Equivalents	1,236,877	0.9	1.3			
Grand Total	<u>92,986,646</u>	<u>100.0</u>	<u>100.0</u>	<u>630,563</u>	<u>0.7</u>	
Accrual	13,246					
Grand Total Plus Accrual	<u>\$92,999,892</u>					

**Last Quarter
As of 12/31/22**



**Current Quarter
As of 01/31/23**



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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		1,236,877		1,236,877	1.3		
<u>EQUITIES</u>								
<u>ENERGY</u>								
60,557.0000	Helmerich & Payne INC Com	31.23	1,891,324	48.44	2,933,381	3.2	60,557	2.1
37,114.0000	Noble CORP Plc Ord Shs A	37.33	1,385,434	40.69	1,510,169	1.6		
148,791.0000	Technipfmc Plc Com	8.31	1,236,413	13.89	2,066,707	2.2		
	<u>TOTAL</u>		<u>4,513,171</u>		<u>6,510,257</u>	<u>7.0</u>	<u>60,557</u>	
<u>MATERIALS</u>								
42,239.0000	Carpenter Technology CORP	35.76	1,510,535	48.29	2,039,721	2.2	33,791	1.7
79,671.0000	Livent CORP Com	8.90	709,387	25.92	2,065,072	2.2		
	<u>TOTAL</u>		<u>2,219,922</u>		<u>4,104,794</u>	<u>4.4</u>	<u>33,791</u>	
<u>INDUSTRIALS</u>								
12,397.0000	Alamo Group INC Com	152.63	1,892,162	156.47	1,939,759	2.1	10,909	0.6

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12,711.0000	Albany Intl CORP New Cl A	84.56	1,074,800	112.15	1,425,539	1.5	12,711	0.9
69,163.0000	Azek Co Inc/The	22.34	1,544,908	24.13	1,668,903	1.8		
21,360.0000	Casella Waste Sys INC Cl A	83.91	1,792,285	80.12	1,711,363	1.8		
52,682.0000	Cbiz INC Com	14.89	784,291	47.59	2,507,136	2.7		
6,893.0000	Chart Inds INC Com Par	146.84	1,012,151	133.98	923,524	1.0		
22,283.0000	Esab Corporation Com	51.91	1,156,762	57.81	1,288,180	1.4	4,457	0.3
45,935.0000	Fluor CORP New Com	22.39	1,028,489	36.75	1,688,111	1.8		
104,338.0000	Hayward Holdings INC	11.05	1,152,972	13.49	1,407,520	1.5		
10,867.0000	Icf Intl INC Com	111.10	1,207,319	102.19	1,110,499	1.2	6,086	0.5
77,015.0000	Kratos Defense & Sec	10.68	822,410	11.45	881,822	0.9		
68,191.0001	Marten Trans LTD Com	11.21	764,693	22.09	1,506,339	1.6	16,366	1.1
32,702.0000	Montrose Environmental	48.97	1,601,500	54.16	1,771,140	1.9		
7,431.0000	Saia INC Com	73.71	547,733	272.78	2,027,028	2.2		
	<u>TOTAL</u>		<u>16,382,474</u>		<u>21,856,863</u>	<u>23.5</u>	<u>50,528</u>	
	<u>CONSUMER DISCRETIONARY</u>							
54,556.0000	American Eagle Outfitters	12.90	703,976	16.14	880,534	0.9	39,280	4.5
14,470.0000	Fiverr Intl LTD Ord Shs	36.19	523,736	37.09	536,692	0.6		
41,175.0000	Hilton Grand Vacations INC	20.69	851,819	47.36	1,950,048	2.1		
10,353.0000	Signet Jewelers Limited Shs	24.88	257,598	76.81	795,214	0.9	8,282	1.0

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33,235.0000	Sweetgreen INC Com Cl A	18.94	629,557	10.37	344,647	0.4		
12,687.0000	Visteon CORP Com New	104.12	1,320,964	156.34	1,983,486	2.1		
	<u>TOTAL</u>		<u>4,287,651</u>		<u>6,490,621</u>	<u>7.0</u>	<u>47,563</u>	
	<u>CONSUMER STAPLES</u>							
31,096.0000	Freshpet INC Com	50.06	1,556,801	63.33	1,969,310	2.1		
24,882.0000	Inter Parfums INC Com	42.48	1,056,909	118.22	2,941,550	3.2	49,764	1.7
	<u>TOTAL</u>		<u>2,613,710</u>		<u>4,910,860</u>	<u>5.3</u>	<u>49,764</u>	
	<u>HEALTHCARE</u>							
28,899.0000	Atricure INC Com	43.93	1,269,430	43.28	1,250,749	1.3		
31,975.0000	Axonics Modulation	54.40	1,739,328	61.40	1,963,265	2.1		
78,122.0000	Certara INC Com	20.33	1,588,432	19.40	1,515,567	1.6		
60,541.0000	Corcept Therapeutics INC	23.06	1,396,217	22.86	1,383,967	1.5		
70,756.0000	Cryoport INC Com Par \$0.001	41.52	2,937,747	22.83	1,615,359	1.7		
50,549.0000	Halozyme Therapeutics INC	16.77	847,475	51.77	2,616,922	2.8		
26,167.0000	Healthequity INC Com	56.14	1,469,027	60.85	1,592,262	1.7		
13,779.0000	Healthstream INC Com	28.73	395,906	24.18	333,176	0.4		
14,781.0000	Inari Med INC Com	90.97	1,344,623	57.05	843,256	0.9		
7,445.0000	Inspire Medical Systems INC	73.68	548,583	253.06	1,884,032	2.0		

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
50,843.0000	Neogen CORP	18.38	934,270	21.41	1,088,549	1.2		
52,332.0000	Twist Bioscience CORP	28.30	1,481,149	28.69	1,501,405	1.6		
	<u>TOTAL</u>		<u>15,952,187</u>		<u>17,588,509</u>	<u>18.9</u>		
	<u>FINANCIALS</u>							
46,954.0000	Brp Group INC Com Cl A	30.43	1,428,843	28.65	1,345,232	1.4		
70,160.0000	Eastern Bankshares INC Com	21.03	1,475,713	16.17	1,134,487	1.2	28,064	2.5
12,043.0000	Firstcash Holdings INC Com	86.06	1,036,422	92.18	1,110,124	1.2	15,897	1.4
59,092.0000	Hercules Tech Growth Cap	14.92	881,654	14.21	839,697	0.9	85,092	10.1
114,764.0000	Heritage Commerce CORP Com	11.87	1,361,957	12.12	1,390,940	1.5	59,677	4.3
92,727.0000	Retail Opportunity Invts	12.14	1,125,764	15.83	1,467,868	1.6	55,636	3.8
25,347.0000	Terreno Rlty CORP Com	36.93	936,174	64.43	1,633,107	1.8	40,555	2.5
23,358.0000	Texas Capital Bancshares	62.34	1,456,217	66.07	1,543,263	1.7		
	<u>TOTAL</u>		<u>9,702,744</u>		<u>10,464,719</u>	<u>11.3</u>	<u>284,922</u>	
	<u>INFORMATION TECHNOLOGY</u>							
17,529.0000	Agilysys INC Com	41.83	733,196	83.56	1,464,723	1.6		
23,434.0000	Belden Cdt INC Com	54.16	1,269,123	81.09	1,900,263	2.0	4,687	0.2
39,953.0000	Bumble INC	23.10	922,750	25.75	1,028,790	1.1		
21,135.0000	Calix INC Com	66.44	1,404,232	52.64	1,112,546	1.2		
26,647.0000	Descartes Sys Group INC Com	16.81	447,906	73.02	1,945,764	2.1		

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
59,054.0000	Doubleverify Hldgs INC Com	24.27	1,433,353	27.19	1,605,678	1.7		
21,980.0000	Five9 INC Com	58.44	1,284,591	78.78	1,731,584	1.9		
37,099.0000	Methanex CORP Com	21.76	807,211	47.33	1,755,896	1.9	25,969	1.5
54,839.0000	Ncino INC Com	28.34	1,554,161	28.60	1,568,395	1.7		
50,772.0000	Paycor Hcm INC Com	27.87	1,414,848	25.11	1,274,885	1.4		
26,629.0000	Sprout Social INC Com CI A	49.59	1,320,523	63.97	1,703,457	1.8		
	<u>TOTAL</u>		<u>12,591,894</u>		<u>17,091,982</u>	<u>18.4</u>	<u>30,656</u>	
	<u>UTILITIES</u>							
24,177.0000	California Wtr Svc Group	54.17	1,309,558	61.17	1,478,907	1.6	25,144	1.7
26,319.0000	Portland Gen Elec Co Com	48.15	1,267,181	47.58	1,252,258	1.3	47,637	3.8
	<u>TOTAL</u>		<u>2,576,739</u>		<u>2,731,165</u>	<u>2.9</u>	<u>72,781</u>	
	<u>TOTAL EQUITIES</u>		<u>70,840,492</u>		<u>91,749,769</u>	<u>98.7</u>	<u>630,563</u>	
	<u>Total Account</u>		<u>72,077,370</u>		<u>92,986,646</u>	<u>100.0</u>	<u>630,563</u>	
	Accrued Income				13,246			
	<u>Total Account Plus Accrual</u>				<u>\$92,999,892</u>			

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Activity Summary
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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Purchases</u>					
1,152.000	Brp Group INC Com Cl A	30,536.99			01/04/23
26,410.000	Hayward Holdings INC	293,277.77			01/04/23
355.000	Brp Group INC Com Cl A	9,420.88			01/05/23
77,928.000	Hayward Holdings INC	859,693.90			01/05/23
1,635.000	Esab Corporation Com	81,812.78			01/05/23
8,124.000	Noble CORP Plc Ord Shs A	302,615.75			01/06/23
2,561.000	Brp Group INC Com Cl A	70,923.31			01/06/23
3,797.000	Esab Corporation Com	197,382.87			01/06/23
5,460.000	Brp Group INC Com Cl A	156,333.45			01/09/23
12,157.000	Esab Corporation Com	632,281.92			01/09/23
13,738.000	Bumble INC	288,579.05			01/10/23
1,197.000	Brp Group INC Com Cl A	34,977.78			01/10/23
3,471.000	Esab Corporation Com	181,265.69			01/10/23
7,533.000	Bumble INC	170,449.19			01/11/23
14,544.000	Ncino INC Com	387,152.55			01/11/23
6,261.000	Brp Group INC Com Cl A	189,922.43			01/11/23
1,223.000	Esab Corporation Com	64,018.91			01/11/23
6,433.000	Ncino INC Com	176,295.08			01/12/23
5,591.000	Brp Group INC Com Cl A	171,119.82			01/12/23

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5,157.000	Neogen CORP	92,180.34			01/13/23
16,433.000	Brp Group INC Com Cl A	520,525.13			01/13/23
26,156.000	Neogen CORP	478,272.92			01/17/23
7,944.000	Brp Group INC Com Cl A	245,083.52			01/17/23
19,530.000	Neogen CORP	363,816.56			01/18/23
743.000	Sprout Social INC Com Cl A	45,314.53			01/18/23
5,374.000	Calix INC Com	323,437.95			01/18/23
2,823.000	Sprout Social INC Com Cl A	174,815.12			01/19/23
14,197.000	Certara INC Com	263,032.08			01/23/23
3,385.000	Fiverr Intl LTD Ord Shs	119,279.61			01/23/23
14,152.000	Twist Bioscience CORP	405,610.47			01/24/23
8,566.000	Fiverr Intl LTD Ord Shs	313,522.45			01/24/23
27,265.000	Corcept Therapeutics INC	627,438.54			01/24/23
10,130.000	Twist Bioscience CORP	280,589.86			01/25/23
1,673.000	Fiverr Intl LTD Ord Shs	59,626.72			01/25/23
33,276.000	Corcept Therapeutics INC	768,778.76			01/25/23
28,050.000	Twist Bioscience CORP	794,948.22			01/26/23
846.000	Fiverr Intl LTD Ord Shs	31,307.33			01/31/23
	Total Purchases	10,205,640.23			

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Sales</u>					
11,095.000	Dycom Inds INC Com	939,474.65	1,038,204.15	98,730	01/04/23
60,451.000	Leslie'S INC	1,257,413.42	753,824.80	(503,589)	01/04/23
13,827.000	Jack In The Box INC Com	1,238,854.63	951,494.26	(287,360)	01/04/23
1,777.000	Healthstream INC Com	46,997.92	43,405.78	(3,592)	01/04/23
3,371.000	Dycom Inds INC Com	327,628.50	316,046.25	(11,582)	01/05/23
5,960.000	Healthstream INC Com	159,508.92	141,469.27	(18,040)	01/05/23
2,650.000	Healthstream INC Com	72,281.76	63,271.80	(9,010)	01/06/23
16,509.000	Agilysys INC Com	679,344.68	1,271,140.76	591,796	01/10/23
24,700.000	Tandem Diabetes Care INC	1,578,575.59	997,390.30	(581,185)	01/13/23
1,932.000	Helmerich & Payne INC Com	60,337.13	92,507.26	32,170	01/18/23
2,313.000	Halozyme Therapeutics INC	31,038.84	120,859.34	89,821	01/18/23
1,841.000	Montrose Environmental	88,242.81	95,316.32	7,074	01/18/23
1,694.000	Axonics Modulation	100,591.41	111,520.41	10,929	01/18/23
5,819.000	Visteon CORP Com New	413,041.53	815,367.53	402,326	01/19/23
45,564.000	Tanger Factory Outlet Ctrs	833,551.06	835,446.90	1,896	01/23/23
5,135.000	National Bk Hldgs CORP CI A	181,443.17	220,074.37	38,631	01/23/23
1,616.000	Arcosa INC Com	98,508.61	90,564.70	(7,944)	01/24/23
23,262.000	Tanger Factory Outlet Ctrs	420,085.09	424,933.49	4,848	01/24/23
8,278.000	National Bk Hldgs CORP CI A	294,039.15	350,906.30	56,867	01/24/23

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7,991.000	Arcosa INC Com	487,199.88	440,609.64	(46,590)	01/25/23
22,426.000	National Bk Hldgs CORP Cl A	822,952.74	912,223.91	89,271	01/25/23
9,261.000	Arcosa INC Com	564,641.32	546,071.61	(18,570)	01/31/23
	<u>Total Sales</u>	<u>10,695,752.81</u>	<u>10,632,649.15</u>	<u>(63,104)</u>	

Income

Cash	2,645.19	01/03/23
Belden Cdt INC Com	1,171.70	01/05/23
Cash	(1,171.70)	01/05/23
Albany Intl CORP New Cl A	3,177.75	01/09/23
Cash	(3,177.75)	01/09/23
Icf Intl INC Com	1,521.38	01/12/23
Cash	(1,521.38)	01/12/23
Terreno Rlty CORP Com	10,138.80	01/13/23
Cash	(10,138.80)	01/13/23
Portland Gen Elec Co Com	11,909.34	01/17/23
Cash	(11,909.34)	01/17/23

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	Arcosa INC Com	943.40			01/31/23
	Cash	(943.40)			01/31/23
	<u>Total Income</u>	<u>\$2,645.19</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
9,261	Arcosa INC Com	564,641	546,072	(3.29)	06/14/21	01/31/23		(18,570)
851	Arcosa INC Com	51,876	46,923	(9.55)	06/11/21	01/25/23		(4,953)
7,140	Arcosa INC Com	435,324	393,687	(9.56)	06/14/21	01/25/23		(41,637)
944	National Bk Hldgs CORP Cl A	34,261	38,399	12.08	09/12/19	01/25/23		4,138
5,085	National Bk Hldgs CORP Cl A	187,991	206,843	10.03	09/13/19	01/25/23		18,851
8,618	National Bk Hldgs CORP Cl A	285,069	350,555	22.97	02/03/20	01/25/23		65,486
3,099	National Bk Hldgs CORP Cl A	125,232	126,058	0.66	04/27/21	01/25/23		826
4,680	National Bk Hldgs CORP Cl A	190,400	190,369	(0.02)	04/28/21	01/25/23		(31)
1,616	Arcosa INC Com	98,509	90,565	(8.06)	06/11/21	01/24/23		(7,944)
3,232	National Bk Hldgs CORP Cl A	114,201	137,005	19.97	09/09/19	01/24/23		22,804
3,703	National Bk Hldgs CORP Cl A	131,669	156,971	19.22	09/10/19	01/24/23		25,302
810	National Bk Hldgs CORP Cl A	28,825	34,336	19.12	09/11/19	01/24/23		5,511
533	National Bk Hldgs CORP Cl A	19,344	22,594	16.80	09/12/19	01/24/23		3,250
13,272	Tanger Factory Outlet Ctrs	239,597	242,443	1.19	05/10/22	01/24/23	2,847	
9,990	Tanger Factory Outlet Ctrs	180,488	182,490	1.11	05/11/22	01/24/23	2,002	
5,135	National Bk Hldgs CORP Cl A	181,443	220,074	21.29	09/09/19	01/23/23		38,631
40,476	Tanger Factory Outlet Ctrs	741,698	742,155	0.06	04/13/22	01/23/23	457	
5,088	Tanger Factory Outlet Ctrs	91,853	93,292	1.57	05/10/22	01/23/23	1,439	
2,465	Visteon CORP Com New	149,900	345,400	130.42	07/23/19	01/19/23		195,500
3,354	Visteon CORP Com New	263,141	469,968	78.60	09/06/19	01/19/23		206,826
1,694	Axonics Modulation	100,591	111,520	10.86	11/26/21	01/18/23		10,929
2,313	Halozyme Therapeutics INC	31,039	120,859	289.38	07/14/17	01/18/23		89,821
1,932	Helmerich & Payne INC Com	60,337	92,507	53.32	10/13/21	01/18/23		32,170
1,841	Montrose Environmental	88,243	95,316	8.02	07/06/21	01/18/23		7,074
19,916	Tandem Diabetes Care INC	1,319,067	804,212	(39.03)	07/29/22	01/13/23	(514,855)	
4,784	Tandem Diabetes Care INC	259,509	193,179	(25.56)	09/09/22	01/13/23	(66,330)	
2,657	Agilysys INC Com	106,383	204,581	92.31	01/07/21	01/10/23		98,197
475	Agilysys INC Com	18,592	36,574	96.71	01/08/21	01/10/23		17,981

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Schedule Of Realized Gains & Losses
New York State Common Retirement FUND
January 31, 2023
P23959

<u>Units</u>	<u>Security Description</u>	<u>Cost</u>	<u>Proceeds</u>	<u>% Gain/ Loss</u>	<u>Purchase Date</u>	<u>Sale Date</u>	<u>Short Term</u>	<u>Long Term</u>
1,928	Agilysys INC Com	75,938	148,450	95.49	01/11/21	01/10/23		72,512
2,162	Agilysys INC Com	86,019	166,467	93.52	01/12/21	01/10/23		80,448
1,602	Agilysys INC Com	65,678	123,349	87.81	01/13/21	01/10/23		57,671
3,551	Agilysys INC Com	150,971	273,416	81.10	01/14/21	01/10/23		122,445
4,121	Agilysys INC Com	175,228	317,304	81.08	01/15/21	01/10/23		142,076
13	Agilysys INC Com	535	1,001	87.15	01/19/21	01/10/23		466
1,647	Healthstream INC Com	44,171	39,324	(10.97)	02/07/20	01/06/23		(4,847)
1,003	Healthstream INC Com	28,110	23,948	(14.81)	07/13/21	01/06/23		(4,163)
3,371	Dycom Inds INC Com	327,629	316,046	(3.54)	11/23/21	01/05/23		(11,582)
1,107	Healthstream INC Com	29,278	26,276	(10.25)	02/05/20	01/05/23		(3,002)
3,600	Healthstream INC Com	96,627	85,451	(11.57)	02/06/20	01/05/23		(11,175)
1,253	Healthstream INC Com	33,605	29,742	(11.49)	02/07/20	01/05/23		(3,863)
10,192	Dycom Inds INC Com	851,712	953,707	11.98	11/22/21	01/04/23		101,995
903	Dycom Inds INC Com	87,763	84,497	(3.72)	11/23/21	01/04/23		(3,265)
1,777	Healthstream INC Com	46,998	43,406	(7.64)	02/05/20	01/04/23		(3,592)
7,756	Jack In The Box INC Com	677,569	533,723	(21.23)	03/16/22	01/04/23	(143,846)	
532	Jack In The Box INC Com	48,980	36,609	(25.26)	08/16/22	01/04/23	(12,371)	
5,539	Jack In The Box INC Com	512,305	381,162	(25.60)	08/17/22	01/04/23	(131,143)	
29,800	Leslie'S INC	626,748	371,606	(40.71)	03/09/22	01/04/23	(255,141)	
30,651	Leslie'S INC	630,666	382,218	(39.39)	03/09/22	01/04/23	(248,447)	
	Total Gain						6,744	1,420,911
	Total Loss						(1,372,134)	(118,624)
	Grand Total	10,695,753	10,632,649				(1,365,390)	1,302,286
	Net Gain/ Loss							(\$63,104)

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Granite Investment Partners, LLC

Commission Summary Report - January 2023

NYSCRF

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
BARD	8	132,440.00	\$3,125,101.37	\$4,254.22	0.03750	0.03212	48.92	2,337.84	531.78
CANA	4	129,367.00	\$2,656,597.69	\$3,881.01	0.03000	0.03000	697.86	1,366.92	970.25
CHLM	4	26,896.00	\$1,519,287.61	\$971.97	0.03250	0.03614	53.31	660.36	242.99
DADA	6	54,707.00	\$2,560,450.53	\$2,188.28	0.04000	0.04000	64.64	897.04	364.71
GLBL	1	8,124.00	\$302,615.75	\$324.96	0.04000	0.04000	324.96	324.96	324.96
JMPS	6	35,447.00	\$1,087,183.74	\$1,417.88	0.04000	0.04000	33.84	581.76	236.31
LEER	3	52,332.00	\$1,481,148.55	\$2,093.28	0.04000	0.04000	405.20	1,122.00	697.76
LSCM	1	24,700.00	\$997,390.30	\$988.00	0.04000	0.04000	988.00	988.00	988.00
MSCO	2	3,566.00	\$220,129.65	\$142.64	0.04000	0.04000	29.72	112.92	71.32
PIPR	5	125,491.00	\$1,951,126.70	\$3,764.73	0.03000	0.03000	154.71	1,813.53	752.95
RBCM	1	13,827.00	\$951,494.26	\$553.08	0.04000	0.04000	553.08	553.08	553.08
RCAP	3	26,645.00	\$782,466.19	\$853.09	0.03333	0.03202	214.96	412.14	284.36
RILY	6	22,246.00	\$1,774,453.73	\$812.04	0.03333	0.03650	50.82	443.80	135.34
WELLS	9	46,954.00	\$1,428,843.31	\$1,878.16	0.04000	0.04000	14.20	657.32	208.68

GRANITE INVESTMENT PARTNERS, LLC

PERFORMANCE SUMMARY AS OF:

1/31/2023

Prior Qtr End: 12/31/2022

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:	12/31/2022	11/30/2022	10/31/2022	10/31/2022	7/31/2022	12/31/2022	3/31/2023	6/30/2023	9/30/2023	12/31/2022	12/31/2022
				End Date:	1/31/2023	12/31/2022	11/30/2022	1/31/2023	1/31/2023	3/31/2023	6/30/2023	9/30/2023	12/31/2023	1/31/2023	1/31/2023
					Jan-23	Dec-22	Nov-22	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD	YTD
NEW YORK STATE COMMON RETIREMENT FUND															
NYSRCF	92,999,892	13-Mar-15	Gross of Management Fees		8.78%	-5.64%	1.58%	4.27%	4.51%					8.78%	8.78%
		13-Mar-15	Net of Management Fee of 0.5%		8.74%	-5.68%	1.54%	4.14%	4.24%					8.74%	8.74%
		13-Mar-15	Russell 2000 Total		9.75%	-6.49%	2.34%	5.02%	3.25%					9.75%	9.75%

ANNUALIZED RATES OF RETURN

Composite	Portfolio AUM	Inception Date		Begin Date:	1/31/2022	1/31/2021	1/31/2020	1/31/2019	1/31/2018	1/31/2017	1/31/2016	Inception Date	Inception Date	2021	2020	2019	2017
					End Date:	1/31/2023	1/31/2023	1/31/2023	1/31/2023	1/31/2023	1/31/2023	1/31/2023	1/31/2023	1/31/2023	12/31/2020	12/31/2019	12/31/2018
					1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	Annualized Since Inception	Cumulative Since Inception	1 Year	1 Year	1 Year	1 Year
NEW YORK STATE COMMON RETIREMENT FUND																	
NYSRCF	92,999,892	13-Mar-15	Gross of Management Fees		-6.05%	-4.11%	10.02%	11.61%	9.70%	11.76%	14.12%	9.79%	108.95%	17.53%	35.96%	30.41%	20.82%
		13-Mar-15	Net of Management Fee of 0.5%		-6.52%	-4.59%	9.47%	11.06%	9.15%	11.21%	13.55%	9.25%	100.91%	16.95%	35.29%	29.77%	20.23%
		13-Mar-15	Russell 2000 Total		-3.38%	-2.30%	7.51%	7.93%	5.54%	7.39%	10.79%	7.29%	74.23%	14.82%	19.96%	25.52%	14.65%