

Portfolio Appraisal
New York State Common Retirement FUND
January 31, 2024
P23959

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Synopsis
New York State Common Retirement FUND
January 31, 2024
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Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	89,172,202	98.1	0.7	Market Value as of 12/31/23	94,586,608
Cash Equivalents	1,690,953	1.9	0.0	Net Additions / Withdrawals	(32,175)
Total	90,863,155	100.0	0.7	Income Received	26,076
Accrual	10,254			Accrued Income Change	(10,244)
Grand Total	\$90,873,409			Market Appreciation (+/-)	(3,696,857)
				Market Value as of 01/31/24	\$90,873,409

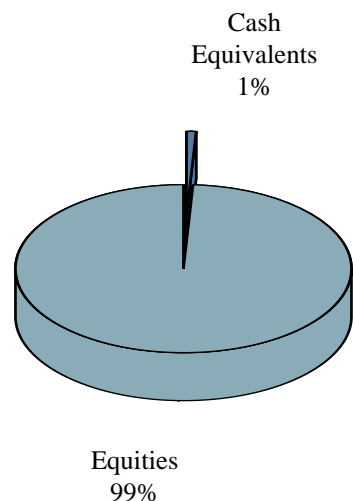
Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	3 Years Annualized	5 Years Annualized	Since Inception
Total Portfolio	(3.89)	14.76	(3.89)	(1.60)	(3.28)	8.83	8.45
Equities	(3.97)	14.89	(3.97)	(1.84)	(3.39)	8.75	8.47
Russell 2000 Index-Total Return	(3.89)	17.62	(3.89)	2.40	(0.76)	6.80	6.73

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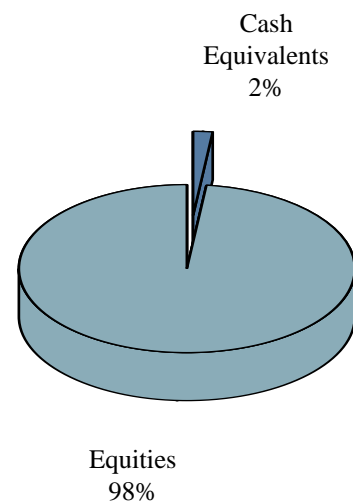
Executive Summary
New York State Common Retirement FUND
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	89,172,202	99.1	98.1	662,577	0.7	
Cash Equivalents	1,690,953	0.9	1.9			
Grand Total	90,863,155	100.0	100.0	662,577	0.7	
Accrual	10,254					
Grand Total Plus Accrual	\$90,873,409					

**Last Quarter
As of 12/31/23**



**Current Quarter
As of 01/31/24**



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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		1,690,953		1,690,953	1.9		
<u>EQUITIES</u>								
<u>ENERGY</u>								
44,812.0000	Helmerich & Payne INC Com	33.42	1,497,417	40.26	1,804,131	2.0	44,812	2.5
50,316.0000	Noble CORP Plc Ord Shs A	38.69	1,946,475	44.13	2,220,445	2.4	80,506	3.6
	<u>TOTAL</u>		<u>3,443,892</u>		<u>4,024,576</u>	<u>4.4</u>	<u>125,318</u>	
<u>MATERIALS</u>								
30,584.0000	Carpenter Technology CORP	36.28	1,109,729	61.59	1,883,669	2.1	24,467	1.3
27,231.0000	Louisiana Pac CORP Com	60.87	1,657,631	66.55	1,812,223	2.0	26,142	1.4
	<u>TOTAL</u>		<u>2,767,360</u>		<u>3,695,892</u>	<u>4.1</u>	<u>50,609</u>	
<u>INDUSTRIALS</u>								
6,138.0000	Alamo Group INC Com	156.80	962,420	212.28	1,302,975	1.4	6,384	0.5
19,922.0000	Albany Intl CORP New Cl A	87.28	1,738,707	88.91	1,771,265	1.9	20,719	1.2

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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
12,581.0000	Arcbest CORP	119.14	1,498,886	119.13	1,498,775	1.6	6,039	0.4
42,239.0000	Azek Co Inc/The	22.27	940,596	38.56	1,628,736	1.8		
30,522.0000	Casella Waste Sys INC Cl A	83.20	2,539,497	85.34	2,604,747	2.9		
52,682.0000	Cbiz INC Com	14.89	784,291	63.66	3,353,736	3.7		
14,007.0000	Crane Company Common Stock	75.31	1,054,937	124.11	1,738,409	1.9	10,085	0.6
17,562.0000	Esab Corporation Com	52.07	914,527	85.99	1,510,156	1.7	4,215	0.3
33,260.0000	Fluor CORP New Com	22.39	744,808	37.71	1,254,235	1.4		
49,169.0000	Hayward Holdings INC	11.03	542,427	12.52	615,596	0.7		
9,913.0000	Icf Intl INC Com	112.48	1,115,014	139.04	1,378,304	1.5	5,551	0.4
98,769.0000	Kratos Defense & Sec	11.22	1,108,024	16.93	1,672,159	1.8		
166,707.0000	Leslie'S INC	8.17	1,362,249	6.71	1,118,604	1.2		
68,191.0001	Marten Trans LTD Com	11.21	764,693	18.50	1,261,534	1.4	16,366	1.3
40,277.0000	Montrose Environmental	39.96	1,609,628	29.21	1,176,491	1.3		
	<u>TOTAL</u>		<u>17,680,707</u>		<u>23,885,721</u>	<u>26.3</u>	<u>69,358</u>	
	<u>CONSUMER DISCRETIONARY</u>							
12,141.0000	Kura Sushi Usa INC Cl A Com	69.48	843,524	98.13	1,191,396	1.3		
17,987.0000	Signet Jewelers Limited Shs	46.87	842,987	99.48	1,789,347	2.0	16,548	0.9
12,382.0000	Visteon CORP Com New	116.45	1,441,918	115.29	1,427,521	1.6		
97,279.0000	Ziprecruiter INC Cl A	13.99	1,360,484	13.92	1,354,124	1.5		
	<u>TOTAL</u>		<u>4,488,913</u>		<u>5,762,388</u>	<u>6.3</u>	<u>16,548</u>	

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<u>CONSUMER STAPLES</u>								
22,040.0000	Freshpet INC Com	48.80	1,075,641	86.10	1,897,644	2.1		
16,129.0000	Inter Parfums INC Com	47.47	765,607	139.15	2,244,350	2.5	40,323	1.8
	<u>TOTAL</u>		<u>1,841,249</u>		<u>4,141,994</u>	<u>4.6</u>	<u>40,323</u>	
<u>HEALTHCARE</u>								
52,732.0000	Amicus Therapeutics INC Com	12.66	667,580	12.43	655,459	0.7		
28,163.0000	Amphastar Pharmaceuticals	36.67	1,032,749	53.36	1,502,778	1.7		
94,617.0000	Certara INC Com	19.34	1,829,666	16.16	1,529,011	1.7		
15,570.0000	Enovis CORP	60.73	945,558	58.70	913,959	1.0		
143,827.0000	Figs INC	7.46	1,072,856	5.76	828,444	0.9		
40,134.0000	Halozyme Therapeutics INC	21.31	855,206	33.85	1,358,536	1.5		
89,981.0000	Maravai Lifesciences	10.90	980,975	5.80	521,890	0.6		
107,536.0000	Neogen CORP	17.47	1,878,817	15.50	1,666,808	1.8		
38,939.0000	Progyny INC Com	34.71	1,351,751	38.09	1,483,187	1.6		
17,751.0000	Rxsight INC Com	38.29	679,757	45.51	807,848	0.9		
53,097.0000	Veracyte INC Com	28.59	1,518,036	25.02	1,328,487	1.5		
22,115.0000	10x Genomics INC Cl A Com	41.79	924,292	41.67	921,532	1.0		
	<u>TOTAL</u>		<u>13,737,244</u>		<u>13,517,937</u>	<u>14.9</u>		

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<u>FINANCIALS</u>								
28,839.0000	Brp Group INC Com Cl A	31.28	902,174	22.44	647,147	0.7		
12,846.0000	Firstcash Holdings INC Com	105.61	1,356,678	114.77	1,474,335	1.6	17,984	1.2
33,449.0000	MP Materials CORP	19.76	660,942	15.81	528,829	0.6		
105,591.0000	Outfront Media INC Com	14.26	1,505,509	13.02	1,374,795	1.5	126,709	9.2
27,321.0000	Stewart Information Svcs	40.45	1,105,163	61.66	1,684,613	1.9	51,910	3.1
25,347.0000	Terreno Rlty CORP Com	36.93	936,174	59.73	1,513,976	1.7	45,625	3.0
24,735.0000	Wintrust Finl CORP Com	67.07	1,659,048	96.98	2,398,800	2.6	44,523	1.9
	<u>TOTAL</u>		<u>8,125,688</u>		<u>9,622,496</u>	<u>10.6</u>	<u>286,751</u>	
<u>INFORMATION TECHNOLOGY</u>								
19,872.0000	Agilysys INC Com	47.15	937,014	83.71	1,663,485	1.8		
102,511.0000	Arlo Technologies INC Com	9.47	970,796	8.88	910,298	1.0		
78,478.0000	Avidxchange Holdings INC	11.82	927,998	10.96	860,119	0.9		
23,434.0000	Belden Cdt INC Com	54.16	1,269,123	74.18	1,738,334	1.9	4,687	0.3
30,128.0000	Blackline INC Com	59.37	1,788,564	58.68	1,767,911	1.9		
67,831.0000	Bumble INC	20.98	1,422,844	13.72	930,641	1.0		
26,647.0000	Descartes Sys Group INC Com	16.81	447,906	87.59	2,334,011	2.6		
59,054.0000	Doubleverify Hlds INC Com	24.27	1,433,353	40.01	2,362,751	2.6		
34,344.0000	Methanex CORP Com	25.95	891,123	44.32	1,522,126	1.7	25,415	1.7
51,535.0000	Napco Sec Technologies INC	33.98	1,751,260	34.75	1,790,841	2.0	16,491	0.9

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44,227.0000	Ncino INC Com	27.37	1,210,302	31.48	1,392,266	1.5		
81,880.0000	Paycor Hcm INC Com	26.66	2,182,974	19.43	1,590,928	1.8		
26,629.0000	Sprout Social INC Com Cl A	49.59	1,320,523	61.33	1,633,157	1.8		
49,845.0000	Tower Semiconductor LTD Shs	29.01	1,446,133	28.85	1,438,028	1.6		
151,761.0000	Viavi Solutions INC Com	9.43	1,431,271	9.83	1,491,811	1.6		
	<u>TOTAL</u>		<u>19,431,186</u>		<u>23,426,707</u>	<u>25.8</u>	<u>46,593</u>	
	<u>UTILITIES</u>							
24,177.0000	California Wtr Svc Group	54.17	1,309,558	45.27	1,094,493	1.2	27,078	2.5
	<u>TOTAL EQUITIES</u>		<u>72,825,797</u>		<u>89,172,202</u>	<u>98.1</u>	<u>662,577</u>	
	<u>Total Account</u>		<u>74,516,750</u>		<u>90,863,155</u>	<u>100.0</u>	<u>662,577</u>	
	Accrued Income				10,254			
	<u>Total Account Plus Accrual</u>				<u>\$90,873,409</u>			

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Granite Investment Partners, LLC

Activity Summary
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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Purchases</u>					
5,327.000	Tower Semiconductor LTD Shs	161,280.78			01/02/24
9,540.000	Viavi Solutions INC Com	95,496.35			01/02/24
1,871.000	Arlo Technologies INC Com	17,264.65			01/02/24
2,104.000	Ziprecruiter INC Cl A	28,498.68			01/02/24
59,367.000	Figs INC	397,426.44			01/02/24
33,449.000	MP Materials CORP	660,942.21			01/02/24
7,177.000	Avidxchange Holdings INC	86,614.19			01/02/24
2,150.000	Arcbest CORP	260,235.57			01/02/24
4,810.000	Tower Semiconductor LTD Shs	147,258.63			01/03/24
41,933.000	Viavi Solutions INC Com	416,386.30			01/03/24
52,558.000	Arlo Technologies INC Com	483,107.88			01/03/24
24,000.000	Ziprecruiter INC Cl A	324,091.20			01/03/24
16,105.000	Avidxchange Holdings INC	190,005.18			01/03/24
16,080.000	Ziprecruiter INC Cl A	219,641.54			01/04/24
6,970.000	Ziprecruiter INC Cl A	96,461.32			01/05/24
8,100.000	Ziprecruiter INC Cl A	114,972.21			01/08/24
9,840.000	Ziprecruiter INC Cl A	139,105.13			01/09/24
10,620.000	Ziprecruiter INC Cl A	154,219.39			01/10/24
19,565.000	Ziprecruiter INC Cl A	283,494.89			01/11/24

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
15,570.000	Enovis CORP	945,558.32			01/22/24
2,142.000	Visteon CORP Com New	252,245.13			01/22/24
2,343.000	Agilysys INC Com	203,818.51			01/22/24
22,115.000	10x Genomics INC Cl A Com	924,292.00			01/25/24
18,215.000	Amicus Therapeutics INC Com	230,008.09			01/30/24
34,517.000	Amicus Therapeutics INC Com	437,572.01			01/31/24
	<u>Total Purchases</u>	<u>\$7,269,996.60</u>			
<u>Sales</u>					
14,556.000	Azek Co Inc/The	326,710.88	540,703.03	213,992	01/02/24
86,257.000	Technipfmc Plc Com	806,058.64	1,722,641.99	916,583	01/02/24
26,810.000	Api Group CORP Com Stk	660,469.79	881,594.20	221,124	01/02/24
9,859.000	Halozyme Therapeutics INC	180,844.40	368,178.45	187,334	01/02/24
4,126.000	Freshpet INC Com	219,220.98	362,287.54	143,067	01/02/24
29,230.000	Api Group CORP Com Stk	720,089.82	905,590.75	185,501	01/03/24
81,376.000	Ecovyst INC Com	858,956.23	731,124.94	(127,831)	01/22/24
17,269.000	Axonics Modulation	918,462.72	1,170,911.71	252,449	01/22/24
13,282.000	Axonics Modulation	696,805.20	907,122.78	210,318	01/25/24
23,897.000	Corcept Therapeutics INC	552,094.78	514,433.76	(37,661)	01/30/24
	<u>Total Sales</u>	<u>\$5,939,713.44</u>	<u>8,104,589.15</u>	<u>2,164,876</u>	

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Income</u>					
	Cash	3,982.74			01/02/24
	Terreno Rlty CORP Com	11,406.15			01/05/24
	Cash	(11,406.15)			01/05/24
	Albany Intl CORP New Cl A	5,179.72			01/08/24
	Cash	(5,179.72)			01/08/24
	Belden Cdt INC Com	1,171.70			01/09/24
	Cash	(1,171.70)			01/09/24
	Icf Intl INC Com	1,686.30			01/12/24
	Esab Corporation Com	1,053.72			01/12/24
	Cash	(2,740.02)			01/12/24
	Alamo Group INC Com	1,595.88			01/29/24
	Cash	(1,595.88)			01/29/24
	<u>Total Income</u>	<u>\$3,982.74</u>			

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Cash Contributions/Withdrawals</u>					
	Interfund Transfer	(10,080.63)			01/02/24
	Interfund Transfer	(1.02)			01/16/24
	<u>Total Cash Contributions/Withdrawals</u>	<u>(\$10,081.65)</u>			

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Granite Investment Partners, LLC

Schedule Of Realized Gains & Losses
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Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
23,897	Corcept Therapeutics INC	552,095	514,434	(6.82)	01/25/23	01/30/24		(37,661)
4,107	Axonics Modulation	209,933	280,496	33.61	02/07/22	01/25/24		70,563
2,480	Axonics Modulation	128,818	169,377	31.49	02/08/22	01/25/24		40,559
2,146	Axonics Modulation	112,817	146,566	29.91	11/02/23	01/25/24	33,749	
3,403	Axonics Modulation	183,024	232,415	26.99	11/03/23	01/25/24	49,391	
1,146	Axonics Modulation	62,213	78,269	25.81	11/06/23	01/25/24	16,056	
37	Axonics Modulation	2,197	2,509	14.19	11/26/21	01/22/24		312
10,673	Axonics Modulation	592,163	723,675	22.21	11/29/21	01/22/24		131,512
4,891	Axonics Modulation	238,842	331,631	38.85	02/04/22	01/22/24		92,789
1,668	Axonics Modulation	85,261	113,098	32.65	02/07/22	01/22/24		27,836
81,376	Ecovyst INC Com	858,956	731,125	(14.88)	05/24/23	01/22/24	(127,831)	
29,230	Api Group CORP Com Stk	720,090	905,591	25.76	06/09/23	01/03/24	185,501	
6,660	Api Group CORP Com Stk	163,184	219,001	34.20	06/07/23	01/02/24	55,817	
8,440	Api Group CORP Com Stk	208,806	277,533	32.91	06/08/23	01/02/24	68,726	
11,710	Api Group CORP Com Stk	288,479	385,060	33.48	06/09/23	01/02/24	96,581	
14,556	Azek Co Inc/The	326,711	540,703	65.50	06/09/22	01/02/24		213,992
4,126	Freshpet INC Com	219,221	362,288	65.26	07/29/22	01/02/24		143,067
2,882	Halozyne Therapeutics INC	53,171	107,627	102.42	10/04/18	01/02/24		54,456
6,977	Halozyne Therapeutics INC	127,674	260,552	104.08	10/05/18	01/02/24		132,878
43,731	Technipfmc Plc Com	386,355	873,354	126.05	08/12/22	01/02/24		486,999
21,646	Technipfmc Plc Com	213,220	432,293	102.75	10/13/22	01/02/24		219,074

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P23959

Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
20,880	Technipfmc Plc Com	206,484	416,995	101.95	10/14/22	01/02/24		210,511
	<u>Total Gain</u>						505,821	1,824,547
	<u>Total Loss</u>						(127,831)	(37,661)
	<u>Grand Total</u>	5,939,713	8,104,589				377,989	1,786,886
	<u>Net Gain/ Loss</u>							<u>\$2,164,876</u>

This statement is not to be used for tax purposes. Market prices are provided by pricing services and are not guaranteed for accuracy or as realizable values. Cost basis information provided is derived from transactions in the account and/or supplied by the client or other sources. There is no guarantee as to the accuracy of the cost basis or profit and loss information provided. This statement should be compared to account statements received from the custodian.

Granite Investment Partners, LLC

Granite Investment Partners, LLC
Commission Summary Report - January 2024
NYSCRF

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
BARD - RW Baird	2	48,005.00	\$1,201,645.24	\$1,585.71	0.03500	0.03303	582.24	1,003.47	792.86
CANA - Canaccord	1	81,376.00	\$731,124.94	\$2,441.28	0.03000	0.03000	2,441.28	2,441.28	2,441.28
CHLM - Craig Hallum	3	12,480.00	\$512,357.92	\$499.20	0.04000	0.04000	93.72	213.08	166.40
JMPS - JMP Securities	1	9,859.00	\$368,178.45	\$394.36	0.04000	0.04000	394.36	394.36	394.36
LEER - Leerink	5	107,180.00	\$3,260,048.35	\$3,520.91	0.03400	0.03285	531.28	1,035.51	704.18
MSCO - Morgan Stanley	2	24,265.00	\$1,184,527.57	\$970.60	0.04000	0.04000	86.00	884.60	485.30
PIPR - Piper Jaffray	4	168,906.00	\$2,396,687.80	\$5,067.18	0.03000	0.03000	215.31	2,587.71	1,266.80
RBCM - RBC	2	31,372.00	\$1,157,835.88	\$1,254.88	0.04000	0.04000	85.68	1,169.20	627.44
RCAP - Roth Capital	3	69,999.00	\$1,445,930.85	\$2,255.67	0.03333	0.03222	56.13	1,576.74	751.89
RILY - B. Riley	2	51,473.00	\$511,882.65	\$1,544.19	0.03000	0.03000	286.20	1,257.99	772.10
WELLS - Wells Fargo	10	128,215.00	\$2,604,366.10	\$4,155.81	0.03200	0.03241	63.12	1,072.40	415.58

PERFORMANCE SUMMARY AS OF:

Prior Qtr End: 12/31/2023

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							
Begin Date: End Date:	1/31/2023 1/31/2023	11/30/2023 11/30/2023	10/31/2023 11/30/2023	10/31/2023 1/31/2024	7/31/2023 1/31/2024	12/31/2023 1/31/2024	12/31/2023 1/31/2024
	Jan-24	Dec-23	Nov-23	Trailing 3 Months	Trailing 6 Months	QTD	YTD
	-3.89%	9.11%	9.45%	14.76%	-4.38%	-3.89%	-3.89%
	-3.93%	9.07%	9.40%	14.63%	-4.62%	-3.93%	-3.93%
	-3.89%	12.22%	9.05%	17.62%	-2.02%	-3.89%	-3.89%

ANNUALIZED RATES OF RETURN																
Begin Date:	1/31/2023	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	2023	2020	2019	2018	2017	2016
End Date:	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	1/31/2024	12/31/2021	12/31/2020	12/31/2019	12/31/2018	12/31/2017	12/31/2016
	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	Annualized Since Inception	Cumulative Since Inception	1 Year	1 Year	1 Year	1 Year	1 Year	1 Year
	-1.58%	-3.84%	-3.27%	7.00%	8.84%	7.73%	9.75%	12.02%	8.45%	105.64%	17.53%	35.96%	30.41%	-5.25%	20.82%	16.08%
	-2.08%	-4.32%	-3.76%	6.46%	8.30%	7.01%	9.20%	11.47%	7.91%	96.74%	16.95%	35.29%	29.77%	-5.72%	20.23%	15.50%
	-0.40%	-0.53%	-0.76%	6.21%	6.80%	5.19%	6.67%	9.70%	6.73%	78.41%	14.82%	19.96%	25.52%	-1.01%	14.65%	21.31%