

Portfolio Appraisal
New York State Common Retirement FUND
February 28, 2022
P23959

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Portfolio Summary
New York State Common Retirement FUND
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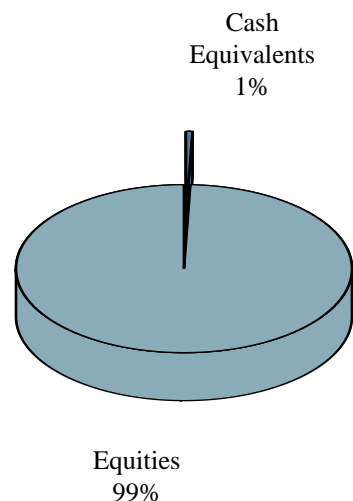
Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	95,022,416	97.0	0.7	Market Value as of 01/31/22	99,825,846
Cash Equivalents	2,940,868	3.0	0.0	Net Additions / Withdrawals	(56,583)
Total	97,963,284	100.0	0.7	Income Received	56,896
Accrual	53,878			Accrued Income Change	32,415
Grand Total	\$98,017,162			Market Appreciation (+/-)	(1,841,411)
				Market Value as of 02/28/22	\$98,017,162

Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	Since Inception
Total Portfolio	(1.76)	(12.54)	(13.99)	(9.95)	11.87
Equities	(1.77)	(12.68)	(14.14)	(10.02)	11.96
Russell 2000 Index-Total Return	1.07	(6.62)	(8.66)	(6.01)	9.00

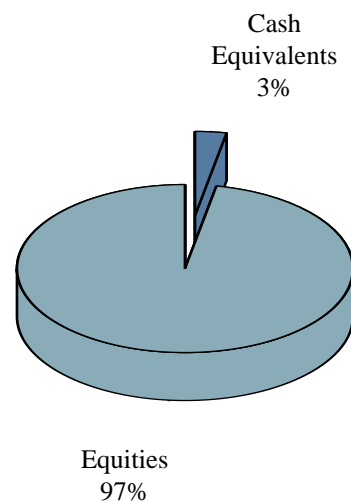
Asset Allocation Summary
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	95,022,416	99.4	97.0	691,525	0.7	
Cash Equivalents	2,940,868	0.6	3.0			
Grand Total	97,963,284	100.0	100.0	691,525	0.7	
Accrual	53,878					
Grand Total Plus Accrual	\$98,017,162					

**Last Quarter
As of 12/31/21**



**Current Quarter
As of 02/28/22**



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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		2,940,868		2,940,868	3.0		
<u>EQUITIES</u>								
<u>ENERGY</u>								
62,489.0000	Helmerich & Payne INC Com	31.23	1,951,661	36.23	2,263,976	2.3	62,489	2.8
<u>MATERIALS</u>								
19,422.0000	Kaiser Aluminum CORP Com	97.98	1,902,885	96.50	1,874,223	1.9	59,820	3.2
92,209.0000	Livent CORP Com	8.89	819,900	23.55	2,171,522	2.2		
19,480.0000	Materion CORP Com	52.76	1,027,838	83.55	1,627,554	1.7	9,350	0.6
60,104.0000	Ranpak Holdings CORP	23.05	1,385,488	24.20	1,454,517	1.5		
71,733.0000	Tronox Holdings Plc Shs	21.00	1,506,737	20.30	1,456,180	1.5	35,867	2.5
60,057.0000	Univar Solutions Usa INC	26.88	1,614,456	30.71	1,844,350	1.9		
	<u>TOTAL</u>		<u>8,257,305</u>		<u>10,428,346</u>	<u>10.6</u>	<u>105,037</u>	
<u>INDUSTRIALS</u>								
12,397.0000	Alamo Group INC Com	152.63	1,892,162	139.11	1,724,547	1.8	8,926	0.5

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
24,623.0000	Arcosa INC Com	60.84	1,498,022	52.67	1,296,893	1.3	4,925	0.4
33,134.0000	Beacon Roofing Supply INC	31.82	1,054,302	59.69	1,977,768	2.0		
21,360.0000	Casella Waste Sys INC Cl A	83.91	1,792,285	75.40	1,610,544	1.6		
56,583.0000	Cbiz INC Com	14.83	838,965	38.91	2,201,645	2.2		
14,466.0000	Dycom Inds INC Com	87.59	1,267,103	87.06	1,259,410	1.3		
81,030.0000	Fluor CORP New Com	22.62	1,832,523	21.66	1,755,110	1.8		
60,864.0000	H & E Equipment Services	24.30	1,479,070	41.76	2,541,681	2.6	66,950	2.6
79,583.0000	Kratos Defense & Sec	10.66	848,627	20.92	1,664,876	1.7		
81,842.0001	Marten Trans LTD Com	10.90	892,423	17.25	1,411,775	1.4	13,095	0.9
34,543.0000	Montrose Environmental	48.92	1,689,743	44.11	1,523,692	1.6		
8,314.0000	Saia INC Com	73.72	612,919	287.23	2,388,030	2.4		
19,688.0000	Vicor CORP Com	47.16	928,498	74.77	1,472,072	1.5		
6,836.0000	Watts Water Technologies	148.04	1,012,019	143.95	984,042	1.0	7,109	0.7
	<u>TOTAL</u>		<u>17,638,662</u>		<u>23,812,084</u>	<u>24.3</u>	<u>101,005</u>	
	<u>CONSUMER DISCRETIONARY</u>							
30,231.0000	Dana Hldg CORP Com	22.42	677,924	18.62	562,901	0.6	12,092	2.1
52,853.0000	Hilton Grand Vacations INC	20.52	1,084,383	51.86	2,740,957	2.8		
128,140.0000	Lions Gate Entertainment	9.51	1,218,419	15.36	1,968,230	2.0		
23,760.0000	Signet Jewelers Limited Shs	24.83	589,938	70.50	1,675,080	1.7	17,107	1.0

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Granite Investment Partners, LLC

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24,175.0000	Visteon CORP Com New	84.62	2,045,652	120.17	2,905,110	3.0		
67,173.0000	Vizio Holding CORP	25.99	1,745,872	13.58	912,209	0.9		
	<u>TOTAL</u>		<u>7,362,188</u>		<u>10,764,487</u>	<u>11.0</u>	<u>29,200</u>	
	<u>CONSUMER STAPLES</u>							
42,082.0000	Hain Celestial Group INC	41.46	1,744,564	36.36	1,530,102	1.6		
30,800.0000	Inter Parfums INC Com	40.72	1,254,041	92.88	2,860,704	2.9	30,800	1.1
	<u>TOTAL</u>		<u>2,998,605</u>		<u>4,390,806</u>	<u>4.5</u>	<u>30,800</u>	
	<u>HEALTHCARE</u>							
33,669.0000	Axonics Modulation	54.65	1,839,920	56.76	1,911,052	2.0		
31,509.0000	Caredx INC	24.10	759,295	38.38	1,209,315	1.2		
70,756.0000	Cryoport INC Com Par \$0.001	41.52	2,937,747	34.33	2,429,053	2.5		
54,995.0000	Halozyme Therapeutics INC	16.49	907,137	35.47	1,950,673	2.0		
17,631.0000	Healthequity INC Com	56.95	1,004,116	53.71	946,961	1.0		
53,869.0000	Healthstream INC Com	27.56	1,484,537	20.49	1,103,776	1.1		
7,767.0000	Inspire Medical Systems INC	73.43	570,299	244.06	1,895,614	1.9		
42,789.0000	Mednax INC Com	27.24	1,165,634	23.47	1,004,258	1.0		
47,263.0000	Neogenomics INC Com New	7.75	366,369	21.41	1,011,901	1.0		

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30,668.0000	Optimizerx CORP Com New	59.32	1,819,196	45.29	1,388,954	1.4		
42,931.0000	Veracyte INC Com	27.81	1,194,007	27.80	1,193,482	1.2		
	<u>TOTAL</u>		<u>14,048,257</u>		<u>16,045,039</u>	<u>16.4</u>		
<u>FINANCIALS</u>								
32,526.0000	American Assets Tr INC Com	35.99	1,170,672	36.56	1,189,151	1.2	41,633	3.5
52,328.0000	Central Pac Finl CORP Com	22.11	1,157,139	29.19	1,527,454	1.6	54,421	3.6
13,119.0000	Enova Intl INC Com	43.35	568,719	40.77	534,862	0.5		
16,437.0000	Evercore Partners INC Class	58.72	965,177	127.01	2,087,663	2.1	44,709	2.1
16,894.0000	Goosehead Ins INC Com Cl A	60.62	1,024,184	86.98	1,469,440	1.5		
33,555.0000	Green Dot CORP Cl A	53.83	1,806,337	28.65	961,351	1.0		
114,764.0000	Heritage Commerce CORP Com	11.87	1,361,957	11.89	1,364,544	1.4	59,677	4.4
35,839.0000	National Bk Hldgs CORP Cl A	36.23	1,298,435	44.38	1,590,535	1.6	32,972	2.1
96,562.0000	Retail Opportunity Invts	12.14	1,171,920	18.16	1,753,566	1.8	50,212	2.9
21,263.0000	Terreno Rlty CORP Com	30.92	657,379	68.79	1,462,682	1.5	28,918	2.0
	<u>TOTAL</u>		<u>11,181,920</u>		<u>13,941,247</u>	<u>14.2</u>	<u>312,542</u>	
<u>INFORMATION TECHNOLOGY</u>								
38,061.0000	Agilysys INC Com	41.34	1,573,617	42.03	1,599,704	1.6		
31,724.0000	Belden Cdt INC Com	54.50	1,728,941	56.35	1,787,647	1.8	6,345	0.4
28,122.0000	Descartes Sys Group INC Com	16.72	470,303	71.26	2,003,974	2.0		

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26,109.0000	Digitalocean Hldgs INC Com	56.12	1,465,275	59.32	1,548,786	1.6		
51,588.0000	Methanex CORP Com	22.05	1,137,386	52.19	2,692,378	2.7	25,794	1.0
28,605.0000	Par Technology CORP Com	73.21	2,094,291	41.94	1,199,694	1.2		
23,063.0000	Sprout Social INC Com Cl A	47.71	1,100,393	65.11	1,501,632	1.5		
	<u>TOTAL</u>		<u>9,570,207</u>		<u>12,333,814</u>	<u>12.6</u>	<u>32,139</u>	
	<u>UTILITIES</u>							
18,314.0000	California Wtr Svc Group	52.79	966,728	56.93	1,042,616	1.1	18,314	1.8
	<u>TOTAL EQUITIES</u>		<u>73,975,533</u>		<u>95,022,416</u>	<u>97.0</u>	<u>691,525</u>	
	<u>Total Account</u>		<u>76,916,401</u>		<u>97,963,284</u>	<u>100.0</u>	<u>691,525</u>	
	Accrued Income				53,878			
	<u>Total Account Plus Accrual</u>				<u>\$98,017,162</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>					
12,875.000	Digitalocean Hldgs INC Com	696,912.16			02/03/22
4,891.000	Axonics Modulation	238,841.71			02/04/22
4,371.000	Digitalocean Hldgs INC Com	242,723.38			02/04/22
5,775.000	Axonics Modulation	295,194.32			02/07/22
8,863.000	Digitalocean Hldgs INC Com	525,639.71			02/07/22
2,480.000	Axonics Modulation	128,818.14			02/08/22
7,028.000	Healthequity INC Com	393,163.89			02/09/22
10,603.000	Healthequity INC Com	610,952.28			02/10/22
1,781.000	Watts Water Technologies	263,650.87			02/17/22
5,055.000	Watts Water Technologies	748,368.49			02/18/22
2,660.000	Marten Trans LTD Com	44,343.53			02/18/22
11,697.000	Marten Trans LTD Com	197,158.78			02/22/22
759.000	Agilysys INC Com	29,628.93			02/22/22
3,177.000	Marten Trans LTD Com	53,622.99			02/23/22
3,400.000	Agilysys INC Com	133,442.86			02/23/22
1,740.000	Agilysys INC Com	70,760.06			02/24/22
	<u>Total Purchases</u>	<u>\$4,673,222.10</u>			

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Sales</u>					
9,499.000	Silk Road Medical INC	627,349.22	287,171.35	(340,178)	02/03/22
14,215.000	Silk Road Medical INC	943,173.78	429,438.64	(513,735)	02/04/22
52,216.000	Liveperson INC Com	1,396,528.54	1,332,164.34	(64,364)	02/04/22
6,709.000	Ttec Hldgs INC Com	204,581.87	519,412.82	314,831	02/09/22
3,583.000	Ttec Hldgs INC Com	120,248.14	273,970.90	153,723	02/10/22
2,200.000	Ttec Hldgs INC Com	78,268.23	167,297.70	89,029	02/11/22
4,284.000	Ttec Hldgs INC Com	237,381.62	325,981.60	88,600	02/14/22
27,769.000	Grid Dynamics Hldgs INC Cl	417,368.07	532,195.72	114,828	02/18/22
18,020.000	Skywest INC Com	764,872.22	544,646.31	(220,226)	02/18/22
4,602.000	Childrens Pl Retail Stores	251,838.93	300,872.16	49,033	02/18/22
5,911.000	Childrens Pl Retail Stores	323,472.38	377,501.72	54,029	02/22/22
25,764.000	Grid Dynamics Hldgs INC Cl	387,232.92	342,966.04	(44,267)	02/24/22
15,345.000	Skywest INC Com	687,956.56	414,179.38	(273,777)	02/24/22
7,269.000	Childrens Pl Retail Stores	397,278.52	408,405.22	11,127	02/24/22
39,928.000	Grid Dynamics Hldgs INC Cl	600,117.84	569,785.62	(30,332)	02/25/22
	<u>Total Sales</u>	<u>\$7,437,668.84</u>	<u>6,825,989.52</u>	<u>(611,679)</u>	

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Income</u>					
	Alamo Group INC Com	2,231.46			02/01/22
	Cash	(2,231.46)			02/01/22
	Cash	312.25			02/01/22
	Kaiser Aluminum CORP Com	14,954.94			02/15/22
	Cash	(14,954.94)			02/15/22
	California Wtr Svc Group	4,578.50			02/18/22
	Cash	(4,578.50)			02/18/22
	Heritage Commerce CORP Com	14,919.32			02/24/22
	Cash	(14,919.32)			02/24/22
	Signet Jewelers Limited Shs	4,276.80			02/25/22
	Cash	(4,276.80)			02/25/22
	Helmerich & Payne INC Com	15,622.25			02/28/22
	Cash	(15,622.25)			02/28/22
	<u>Total Income</u>	<u>\$312.25</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
39,928	Grid Dynamics Hldgs INC Cl	600,118	569,786	(5.05)	07/01/21	02/25/22	(30,332)	
3,948	Childrens Pl Retail Stores	216,050	221,816	2.67	01/07/21	02/24/22		5,767
3,321	Childrens Pl Retail Stores	181,229	186,589	2.96	01/08/21	02/24/22		5,360
25,764	Grid Dynamics Hldgs INC Cl	387,233	342,966	(11.43)	07/01/21	02/24/22	(44,267)	
3,549	Skywest INC Com	148,196	95,792	(35.36)	01/21/21	02/24/22		(52,405)
3,302	Skywest INC Com	135,416	89,125	(34.18)	01/22/21	02/24/22		(46,291)
4,866	Skywest INC Com	232,496	131,339	(43.51)	08/25/21	02/24/22	(101,157)	
3,628	Skywest INC Com	171,849	97,924	(43.02)	08/26/21	02/24/22	(73,925)	
5,911	Childrens Pl Retail Stores	323,472	377,502	16.70	01/07/21	02/22/22		54,029
4,602	Childrens Pl Retail Stores	251,839	300,872	19.47	01/07/21	02/18/22		49,033
27,769	Grid Dynamics Hldgs INC Cl	417,368	532,196	27.51	07/01/21	02/18/22	114,828	
7,257	Skywest INC Com	305,732	219,340	(28.26)	11/24/20	02/18/22		(86,392)
4,190	Skywest INC Com	178,486	126,641	(29.05)	11/25/20	02/18/22		(51,846)
3,600	Skywest INC Com	156,510	108,808	(30.48)	11/27/20	02/18/22		(47,702)
2,973	Skywest INC Com	124,144	89,858	(27.62)	01/21/21	02/18/22		(34,287)
4	Ttec Hldgs INC Com	143	304	112.75	03/26/20	02/14/22		161
1,293	Ttec Hldgs INC Com	67,690	98,388	45.35	08/05/20	02/14/22		30,698
2,069	Ttec Hldgs INC Com	117,183	157,436	34.35	08/06/20	02/14/22		40,253
918	Ttec Hldgs INC Com	52,366	69,853	33.39	08/07/20	02/14/22		17,487
268	Ttec Hldgs INC Com	9,163	20,380	122.40	03/25/20	02/11/22		11,216
1,932	Ttec Hldgs INC Com	69,105	146,918	112.60	03/26/20	02/11/22		77,813
1,105	Ttec Hldgs INC Com	35,520	84,493	137.87	03/24/20	02/10/22		48,973
2,478	Ttec Hldgs INC Com	84,728	189,478	123.63	03/25/20	02/10/22		104,750
3,511	Ttec Hldgs INC Com	101,782	271,823	167.06	03/23/20	02/09/22		170,040
3,198	Ttec Hldgs INC Com	102,799	247,590	140.85	03/24/20	02/09/22		144,791
9,378	Liveperson INC Com	229,392	239,257	4.30	02/05/19	02/04/22		9,865
11,039	Liveperson INC Com	271,358	281,633	3.79	02/06/19	02/04/22		10,275
3,777	Liveperson INC Com	91,936	96,361	4.81	02/07/19	02/04/22		4,425

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2,300	Liveperson INC Com	64,688	58,679	(9.29)	02/26/19	02/04/22		(6,009)
2,000	Liveperson INC Com	56,065	51,025	(8.99)	02/27/19	02/04/22		(5,039)
7,037	Liveperson INC Com	207,846	179,532	(13.62)	04/12/19	02/04/22		(28,314)
4,228	Liveperson INC Com	119,231	107,867	(9.53)	05/09/19	02/04/22		(11,364)
7,018	Liveperson INC Com	200,833	179,047	(10.85)	05/10/19	02/04/22		(21,785)
5,439	Liveperson INC Com	155,181	138,763	(10.58)	05/13/19	02/04/22		(16,418)
14,215	Silk Road Medical INC	943,174	429,439	(54.47)	09/07/21	02/04/22	(513,735)	
1,041	Silk Road Medical INC	66,636	31,471	(52.77)	09/02/21	02/03/22	(35,164)	
550	Silk Road Medical INC	36,013	16,627	(53.83)	09/03/21	02/03/22	(19,386)	
7,908	Silk Road Medical INC	524,701	239,073	(54.44)	09/07/21	02/03/22	(285,628)	
<u>Total Gain</u>							<u>114,828</u>	<u>784,938</u>
<u>Total Loss</u>							<u>(1,103,594)</u>	<u>(407,851)</u>
<u>Grand Total</u>		<u>7,437,669</u>	<u>6,825,990</u>				<u>(988,766)</u>	<u>377,087</u>
<u>Net Gain/ Loss</u>								<u>(\$611,679)</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 - February 2022

NYSCRF

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
BARD - RW Baird	3	17,534.00	\$295,125.30	\$526.02	0.03000	0.03000	79.80	350.91	175.34
CANA - Canaccord Genuity	5	126,826.00	\$2,403,773.07	\$4,138.43	0.03400	0.03263	613.80	1,197.84	827.69
CHLM - Craig Hallum	7	22,675.00	\$1,520,494.87	\$907.00	0.04000	0.04000	30.36	268.36	129.57
GLBL - Seaport Global	2	6,836.00	\$1,012,019.36	\$273.44	0.04000	0.04000	71.24	202.20	136.72
JMPS - JMP Securities	3	26,109.00	\$1,465,275.25	\$1,044.36	0.04000	0.04000	174.84	515.00	348.12
LEER - Leerink	5	30,777.00	\$1,666,970.34	\$1,231.08	0.04000	0.04000	99.20	424.12	246.22
PIPR - Piper Jaffray	2	23,714.00	\$716,609.99	\$948.56	0.04000	0.04000	379.96	568.60	474.28
RCAP - Roth Capital	1	52,216.00	\$1,332,164.34	\$2,088.64	0.04000	0.04000	2,088.64	2,088.64	2,088.64
RILY - B. Riley	3	17,782.00	\$1,086,779.10	\$711.28	0.04000	0.04000	184.08	290.76	237.09

GRANITE INVESTMENT PARTNERS, LLC													
PERFORMANCE SUMMARY AS OF:													
2/28/2022Prior Qtr End: 12/31/2021													
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:				1/31/2022	12/31/2021	11/30/2021	11/30/2021	8/31/2021	12/31/2021	3/31/2022	6/30/2022	9/30/2022	12/31/2021
End Date:				2/28/2022	1/31/2022	12/31/2021	2/28/2022	2/28/2022	3/31/2022	6/30/2022	9/30/2022	12/31/2022	2/28/2022
Composite	Portfolio AUM	Inception Date		Feb-22	Jan-22	Dec-21	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD
				YTD									
NEW YORK STATE COMMON RETIREMENT FUND													
NYSCRF98,017,162				13-Mar-15	Gross of Management Fees		-1.76%	-12.46%	1.69%	-12.55%	-14.31%		-14.00%
				13-Mar-15	Net of Management Fee of 0.5%		-1.80%	-12.50%	1.65%	-12.66%	-14.53%		-14.08%
				13-Mar-15	Russell 2000 Total		1.07%	-9.63%	2.23%	-6.62%	-9.46%		-8.66%
ANNUALIZED RATES OF RETURN													
Begin Date:				2/28/2021	2/29/2020	2/28/2019	2/28/2018	2/28/2017	2/29/2016	Inception Date	Inception Date	2020	2019
End Date:				2/28/2022	2/28/2022	2/28/2022	2/28/2022	2/28/2022	2/28/2022	2/28/2022	2/28/2022	12/31/2019	12/31/2018
												2018	2017
Composite	Portfolio AUM	Inception Date		1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	Annualized Since Inception	Cumulative Since Inception	1 Year	1 Year
												1 Year	1 Year
NEW YORK STATE COMMON RETIREMENT FUND													
NYSCRF98,017,162				13-Mar-15	Gross of Management Fees		-9.96%	23.58%	15.69%	14.13%	14.45%	17.72%	11.87%
				13-Mar-15	Net of Management Fee of 0.5%		-10.41%	22.97%	15.12%	13.56%	13.88%	17.14%	11.32%
				13-Mar-15	Russell 2000 Total		-6.01%	19.13%	10.50%	9.25%	9.50%	13.54%	9.00%