

Portfolio Appraisal
New York State Common Retirement FUND
June 30, 2021
P23959

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Portfolio Summary
New York State Common Retirement FUND
June 30, 2021
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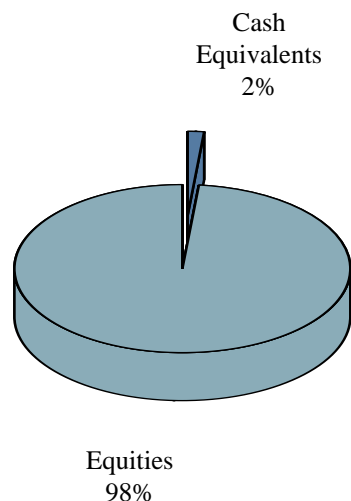
Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	110,788,611	97.4	0.5	Market Value as of 05/31/21	110,744,625
Cash Equivalents	2,967,270	2.6	0.0	Net Additions / Withdrawals	(89,617)
Total	113,755,881	100.0	0.5	Income Received	89,756
Accrual	16,788			Accrued Income Change	(34,778)
Grand Total	\$113,772,669			Market Appreciation (+/-)	3,060,111
				Market Value as of 06/30/21	\$113,770,096

Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	Since Inception
Total Portfolio	2.81	7.03	16.83	71.56	15.84
Equities	2.86	7.14	17.06	72.95	15.96
Russell 2000 Index-Total Return	1.94	4.29	17.54	62.03	12.00

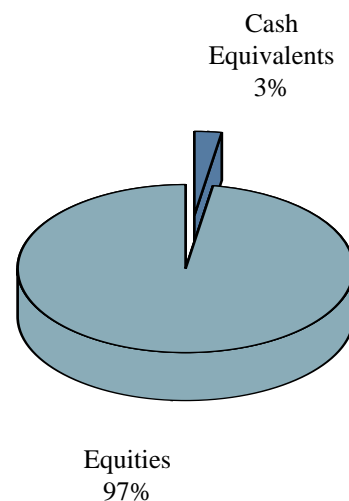
Asset Allocation Summary
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	110,788,611	98.4	97.4	542,668	0.5	
Cash Equivalents	2,967,270	1.6	2.6			
Grand Total	113,755,881	100.0	100.0	542,668	0.5	
Accrual	16,788					
Grand Total Plus Accrual	\$113,772,669					

**Last Quarter
As of 03/31/21**



**Current Quarter
As of 06/30/21**



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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		2,967,270		2,967,270	2.6		
<u>EQUITIES</u>								
<u>MATERIALS</u>								
92,209.0000	Livent CORP Com	8.89	819,900	19.36	1,785,166	1.6		
19,480.0000	Materion CORP Com	52.76	1,027,838	75.35	1,467,818	1.3	8,961	0.6
64,595.0000	Olin CORP Com Par \$1	15.13	977,523	46.26	2,988,165	2.6	51,676	1.7
60,104.0000	Ranpak Holdings CORP	23.05	1,385,488	25.03	1,504,403	1.3		
54,793.0000	Tronox Holdings Plc Shs	19.67	1,077,605	22.40	1,227,363	1.1	17,534	1.4
60,057.0000	Univar Solutions Usa INC	26.88	1,614,456	24.38	1,464,190	1.3		
	<u>TOTAL</u>		<u>6,902,810</u>		<u>10,437,105</u>	<u>9.2</u>	<u>78,171</u>	
<u>INDUSTRIALS</u>								
7,527.0000	Alamo Group INC Com	148.43	1,117,213	152.68	1,149,222	1.0	4,215	0.4
24,623.0000	Arcosa INC Com	60.84	1,498,022	58.74	1,446,355	1.3	4,925	0.3
33,134.0000	Beacon Roofing Supply INC	31.82	1,054,302	53.25	1,764,386	1.6		
56,583.0000	Cbiz INC Com	14.83	838,965	32.77	1,854,225	1.6		

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
32,617.0000	Dmc Global INC	37.78	1,232,356	56.21	1,833,402	1.6		
17,720.0000	Encore Wire CORP Com	40.06	709,904	75.79	1,342,999	1.2	1,418	0.1
60,864.0000	H & E Equipment Services	24.30	1,479,070	33.27	2,024,945	1.8	66,950	3.3
27,408.0000	Kirby CORP Com	46.38	1,271,192	60.64	1,662,021	1.5		
79,583.0000	Kratos Defense & Sec	10.66	848,627	28.49	2,267,320	2.0		
64,308.0001	Marten Trans LTD Com	9.29	597,298	16.49	1,060,439	0.9	10,289	1.0
8,314.0000	Saia INC Com	73.72	612,919	209.49	1,741,700	1.5		
20,826.0000	Siteone Landscape Supply	51.88	1,080,520	169.26	3,525,009	3.1		
24,871.0000	Skywest INC Com	42.16	1,048,484	43.07	1,071,194	0.9		
19,688.0000	Vicor CORP Com	47.16	928,498	105.74	2,081,809	1.8		
	<u>TOTAL</u>		<u>14,317,370</u>		<u>24,825,025</u>	<u>21.8</u>	<u>87,797</u>	
	<u>CONSUMER DISCRETIONARY</u>							
23,949.0000	Bjs Restaurants INC Com	45.88	1,098,793	49.14	1,176,854	1.0		
51,760.0000	Capri Holdings Limited Shs	18.92	979,104	57.19	2,960,154	2.6		
16,274.0000	Cerence INC	49.76	809,777	106.71	1,736,599	1.5		
31,946.0000	Cheesecake Factory INC	25.71	821,273	54.18	1,730,834	1.5		
17,782.0000	Childrens Pl Retail Stores	54.70	972,590	93.06	1,654,793	1.5		
52,853.0000	Hilton Grand Vacations INC	20.52	1,084,383	41.39	2,187,586	1.9		
128,140.0000	Lions Gate Entertainment	9.51	1,218,419	20.70	2,652,498	2.3		
43,442.0000	Signet Jewelers Limited Shs	24.41	1,060,271	80.79	3,509,679	3.1		
8,669.0000	Topbuild CORP Com	75.21	651,963	197.78	1,714,555	1.5		

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14,880.0000	Visteon CORP Com New	60.86	905,642	120.94	1,799,587	1.6		
50,204.0000	Ww International INC	26.36	1,323,495	36.14	1,814,373	1.6		
	<u>TOTAL</u>		<u>10,925,710</u>		<u>22,937,511</u>	<u>20.2</u>		
	<u>CONSUMER STAPLES</u>							
30,800.0000	Inter Parfums INC Com	40.72	1,254,041	72.00	2,217,600	1.9	30,800	1.4
	<u>HEALTHCARE</u>							
31,509.0000	Caredx INC	24.10	759,295	91.52	2,883,704	2.5		
70,756.0000	Cryoport INC Com Par \$0.001	41.52	2,937,747	63.10	4,464,704	3.9		
54,995.0000	Halozyme Therapeutics INC	16.49	907,137	45.41	2,497,323	2.2		
39,087.0000	Healthstream INC Com	27.13	1,060,521	27.94	1,092,091	1.0		
7,767.0000	Inspire Medical Systems INC	73.43	570,299	193.26	1,501,050	1.3		
42,789.0000	Mednax INC Com	27.24	1,165,634	30.15	1,290,088	1.1		
50,233.0000	Neogenomics INC Com New	7.76	389,793	45.17	2,269,025	2.0		
21,716.0000	Simulations Plus INC Com	74.87	1,625,965	54.91	1,192,426	1.0	5,212	0.4
13,396.0000	U S Physical Therapy INC	71.81	962,032	115.87	1,552,195	1.4	18,754	1.2
42,931.0000	Veracyte INC Com	27.81	1,194,007	39.98	1,716,381	1.5		
	<u>TOTAL</u>		<u>11,572,431</u>		<u>20,458,986</u>	<u>18.0</u>	<u>23,966</u>	

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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
<u>FINANCIALS</u>								
32,526.0000	American Assets Tr INC Com	35.99	1,170,672	37.29	1,212,895	1.1	36,429	3.0
52,328.0000	Central Pac Finl CORP Com	22.11	1,157,139	26.06	1,363,668	1.2	48,142	3.5
29,058.0000	Columbia Bkg Sys INC Com	37.09	1,077,869	38.56	1,120,476	1.0	32,545	2.9
16,437.0000	Evercore Partners INC Class	58.72	965,177	140.77	2,313,836	2.0	40,106	1.7
16,894.0000	Goosehead Ins INC Com Cl A	60.62	1,024,184	127.30	2,150,606	1.9		
46,980.0000	Heritage Commerce CORP Com	11.76	552,550	11.13	522,887	0.5	24,430	4.7
35,839.0000	National Bk Hldgs CORP Cl A	36.23	1,298,435	37.74	1,352,564	1.2	30,105	2.2
96,562.0000	Retail Opportunity Invts	12.14	1,171,920	17.66	1,705,285	1.5	42,487	2.5
21,263.0000	Terreno Rlty CORP Com	30.92	657,379	64.52	1,371,889	1.2	24,665	1.8
	<u>TOTAL</u>		<u>9,075,326</u>		<u>13,114,106</u>	<u>11.5</u>	<u>278,909</u>	
<u>INFORMATION TECHNOLOGY</u>								
32,162.0000	Agilysys INC Com	41.66	1,339,785	56.87	1,829,053	1.6		
28,122.0000	Descartes Sys Group INC Com	16.72	470,303	69.16	1,944,918	1.7		
52,216.0000	Liveperson INC Com	26.75	1,396,529	63.24	3,302,140	2.9		
49,396.0000	Medallia INC Com	23.78	1,174,705	33.75	1,667,115	1.5		
51,588.0000	Methanex CORP Com	22.05	1,137,386	33.07	1,706,015	1.5	7,738	0.5
14,004.0000	Par Technology CORP Com	78.56	1,100,175	69.94	979,440	0.9		

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23,063.0000	Sprout Social INC Com Cl A	47.71	1,100,393	89.42	2,062,293	1.8		
22,215.0000	Tec Hldgs INC Com	35.65	791,911	103.09	2,290,144	2.0	18,438	0.8
	<u>TOTAL</u>		<u>8,511,188</u>		<u>15,781,118</u>	<u>13.9</u>	<u>26,177</u>	
	<u>UTILITIES</u>							
18,314.0000	California Wtr Svc Group	52.79	966,728	55.54	1,017,160	0.9	16,849	1.7
	<u>TOTAL EQUITIES</u>		<u>63,525,604</u>		<u>110,788,611</u>	<u>97.4</u>	<u>542,668</u>	
	<u>Total Account</u>		<u>66,492,874</u>		<u>113,755,881</u>	<u>100.0</u>	<u>542,668</u>	
	Accrued Income				16,788			
	<u>Total Account Plus Accrual</u>				<u>\$113,772,669</u>			

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Activity Summary
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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Purchases</u>					
2,766.000	Dmc Global INC	163,927.82			06/10/21
4,066.000	Arcosa INC Com	244,713.43			06/10/21
38,720.000	Heritage Commerce CORP Com	454,290.14			06/10/21
1,361.000	Dmc Global INC	81,703.82			06/11/21
4,156.000	Arcosa INC Com	253,342.69			06/11/21
481.000	Alamo Group INC Com	71,239.95			06/11/21
8,260.000	Heritage Commerce CORP Com	98,260.13			06/11/21
1,536.000	Dmc Global INC	96,110.44			06/14/21
16,401.000	Arcosa INC Com	999,965.69			06/14/21
1,321.000	Alamo Group INC Com	196,095.85			06/14/21
2,955.000	Alamo Group INC Com	439,391.36			06/15/21
620.000	Alamo Group INC Com	92,303.49			06/16/21
1,410.000	Alamo Group INC Com	208,959.89			06/17/21
740.000	Alamo Group INC Com	109,222.15			06/18/21
6,790.000	Ranpak Holdings CORP	164,512.19			06/29/21
6,880.000	Ranpak Holdings CORP	170,676.98			06/30/21
	<u>Total Purchases</u>	<u>\$3,844,716.02</u>			

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Sales</u>					
96.000	Hercules Tech Growth Cap	1,534.08	1,648.68	115	06/02/21
24,511.000	U S Concrete INC Com New	1,293,494.93	1,808,120.67	514,626	06/07/21
3,062.000	Hub Group INC Cl A	121,695.52	200,412.69	78,717	06/10/21
2,765.000	Knowles CORP Com	43,778.52	55,655.29	11,877	06/11/21
17,502.000	Hub Group INC Cl A	692,283.25	1,140,813.03	448,530	06/11/21
13,821.000	Knowles CORP Com	218,600.63	275,901.68	57,301	06/14/21
13,066.000	Knowles CORP Com	209,314.32	260,754.21	51,440	06/15/21
12,052.000	Knowles CORP Com	198,058.79	238,525.94	40,467	06/16/21
6,562.000	Knowles CORP Com	107,603.68	127,889.44	20,286	06/17/21
8,012.000	Knowles CORP Com	131,380.77	152,683.10	21,302	06/18/21
8,564.000	Cheesecake Factory INC	239,050.36	465,312.28	226,262	06/24/21
5,520.000	Cerence INC	229,272.10	588,833.05	359,561	06/30/21
10,188.000	Cheesecake Factory INC	284,381.72	538,143.71	253,762	06/30/21
	<u>Total Sales</u>	<u>\$3,770,448.67</u>	<u>5,854,693.77</u>	<u>2,084,245</u>	
<u>Income</u>					
	Cash	138.25			06/01/21

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	Olin CORP Com Par \$1	12,919.00			06/10/21
	Cash	(12,919.00)			06/10/21
	Evercore Partners INC Class	11,177.16			06/11/21
	U S Physical Therapy INC	4,688.60			06/11/21
	Materion CORP Com	2,337.60			06/11/21
	Cash	(18,203.36)			06/11/21
	Central Pac Finl CORP Com	12,558.72			06/15/21
	National Bk Hldgs CORP Cl A	7,884.58			06/15/21
	Cash	(20,443.30)			06/15/21
	H & E Equipment Services	16,737.60			06/18/21
	Cash	(16,737.60)			06/18/21
	American Assets Tr INC Com	9,107.28			06/24/21
	Cash	(9,107.28)			06/24/21
	Marten Trans LTD Com	2,572.32			06/30/21
	Inter Parfums INC Com	7,700.00			06/30/21
	Cash	(9,634.55)			06/30/21
	Methanex CORP Com	1,934.55			06/30/21
	<u>Total Income</u>	<u>\$2,710.57</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
5,520	Cerence INC	229,272	588,833	156.83	06/10/20	06/30/21		359,561
10,188	Cheesecake Factory INC	284,382	538,144	89.23	06/09/20	06/30/21		253,762
8,564	Cheesecake Factory INC	239,050	465,312	94.65	06/09/20	06/24/21		226,262
8,012	Knowles CORP Com	131,381	152,683	16.21	09/12/18	06/18/21		21,302
6,562	Knowles CORP Com	107,604	127,889	18.85	09/12/18	06/17/21		20,286
4,362	Knowles CORP Com	71,958	86,330	19.97	09/11/18	06/16/21		14,372
7,690	Knowles CORP Com	126,101	152,196	20.69	09/12/18	06/16/21		26,095
7,269	Knowles CORP Com	113,684	145,065	27.60	07/23/18	06/15/21		31,382
5,797	Knowles CORP Com	95,631	115,689	20.97	09/11/18	06/15/21		20,058
12,640	Knowles CORP Com	200,130	252,326	26.08	07/20/18	06/14/21		52,196
1,181	Knowles CORP Com	18,470	23,576	27.64	07/23/18	06/14/21		5,105
9,086	Hub Group INC Cl A	361,112	592,242	64.01	10/23/17	06/11/21		231,130
4,656	Hub Group INC Cl A	181,863	303,487	66.88	10/25/17	06/11/21		121,623
3,760	Hub Group INC Cl A	149,308	245,084	64.15	10/26/17	06/11/21		95,776
2,765	Knowles CORP Com	43,779	55,655	27.13	07/20/18	06/11/21		11,877
3,062	Hub Group INC Cl A	121,696	200,413	64.68	10/23/17	06/10/21		78,717
1,027	U S Concrete INC Com New	41,124	75,759	84.22	01/05/21	06/07/21	34,635	
4,449	U S Concrete INC Com New	202,831	328,193	61.81	01/06/21	06/07/21	125,362	
4,454	U S Concrete INC Com New	223,712	328,561	46.87	01/07/21	06/07/21	104,849	
2,168	U S Concrete INC Com New	109,337	159,928	46.27	01/08/21	06/07/21	50,592	
9,952	U S Concrete INC Com New	561,472	734,136	30.75	03/05/21	06/07/21	172,664	
2,461	U S Concrete INC Com New	155,019	181,542	17.11	03/08/21	06/07/21	26,524	
79	Hercules Tech Growth Cap	1,262	1,357	7.47	05/24/21	06/02/21	94	

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17	Hercules Tech Growth Cap	272	292	7.47	05/24/21	06/02/21	20	
	<u>Total Gain</u>						<u>514,740</u>	<u>1,569,505</u>
	<u>Total Loss</u>						<u>0</u>	<u>0</u>
	<u>Grand Total</u>	<u>3,770,449</u>	<u>5,854,694</u>				<u>514,740</u>	<u>1,569,505</u>
	<u>Net Gain/ Loss</u>							<u>\$2,084,245</u>

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Commission Summary Report - June 2021

NYSCEF

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
BARD - RW Baird	2	20,564.00	\$1,341,225.72	\$822.56	0.04000	0.04000	\$ 122.48	\$ 700.08	\$ 411.28
CANA - Canaccord Genuity	1	96.00	\$1,648.68	\$2.88	0.03000	0.03000	\$ 2.88	\$ 2.88	\$ 2.88
CHLM - Craig Hallum	8	69,948.00	\$1,446,598.83	\$2,098.44	0.03000	0.03000	\$ 82.95	\$ 414.63	\$ 262.31
CSMS - Cornerstone Macro	1	10,188.00	\$538,143.71	\$407.52	0.04000	0.04000	\$ 407.52	\$ 407.52	\$ 407.52
DADA - DA Davidson	3	24,623.00	\$1,498,021.81	\$984.92	0.04000	0.04000	\$ 162.64	\$ 656.04	\$ 328.31
PIPR - Piper Jaffray	3	55,544.00	\$1,017,862.55	\$1,751.96	0.03333	0.03154	\$ 247.80	\$ 1,161.60	\$ 583.99
RBCM - RBC	1	5,520.00	\$588,833.05	\$220.80	0.04000	0.04000	\$ 220.80	\$ 220.80	\$ 220.80
RCAP - Roth Capital	3	5,663.00	\$341,742.08	\$226.52	0.04000	0.04000	\$ 54.44	\$ 110.64	\$ 75.51
SIDC - Sidoti	7	32,038.00	\$2,925,333.36	\$1,281.52	0.04000	0.04000	\$ 19.24	\$ 980.44	\$ 183.07

GRANITE INVESTMENT PARTNERS, LLC													
PERFORMANCE SUMMARY AS OF:													
6/30/2021				Prior Qtr End: 3/31/2021									
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:		5/31/2021	4/30/2021	3/31/2021	3/31/2021	12/31/2020	12/31/2020	3/31/2021	6/30/2021	9/30/2021	3/31/2021	12/31/2020	
End Date:		6/30/2021	5/31/2021	4/30/2021	6/30/2021	6/30/2021	3/31/2021	6/30/2021	9/30/2021	12/31/2021	6/30/2021	6/30/2021	
Composite	Portfolio AUM	Inception Date	Jun-21	May-21	Apr-21	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD	YTD
NEW YORK STATE COMMON RETIREMENT FUND													
NYS CRF	113,772,669	13-Mar-15	Gross of Management Fees	2.81%	-0.65%	4.79%	7.03%	16.83%	9.15%	7.03%		7.03%	16.83%
		13-Mar-15	Net of Management Fee of 0.5%	2.77%	-0.69%	4.75%	6.90%	16.54%	9.02%	6.90%		6.90%	16.54%
		13-Mar-15	Russell 2000 Total	1.94%	0.21%	2.10%	4.29%	17.54%	12.70%	4.29%		4.29%	17.54%
ANNUALIZED RATES OF RETURN													
Begin Date:		6/30/2020	6/30/2019	6/30/2018	6/30/2017	6/30/2016	6/30/2015	Inception Date	Inception Date	2020	2019	2018	2017
End Date:		6/30/2021	6/30/2021	6/30/2021	6/30/2021	6/30/2021	6/30/2021	6/30/2021	6/30/2021	12/31/2019	12/31/2018	12/31/2017	12/31/2016
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
NEW YORK STATE COMMON RETIREMENT FUND													
NYS CRF	113,772,669	13-Mar-15	Gross of Management Fees	71.56%	31.59%	21.46%	21.42%	21.47%	16.55%	15.84%	152.54%	35.96%	30.41%
		13-Mar-15	Net of Management Fee of 0.5%	70.74%	30.94%	20.86%	20.82%	20.87%	15.98%	15.27%	144.79%	35.29%	29.77%
		13-Mar-15	Russell 2000 Total	62.03%	23.00%	13.52%	14.52%	16.47%	12.23%	12.01%	104.26%	19.96%	25.52%
												-11.01%	20.82%
													20.23%
													14.65%