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 P23959

Portfolio		%			
Asset	Market	of	%	Portfolio	
Allocation	Value	Total	Yield	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

	Month	Latest	Year	Latest	
Sector	To	3	To	12	Since
Description	Date	Months	Date	Months	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

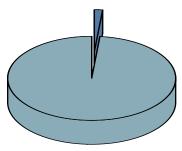
Asset Allocation Summary New York State Common Retirement FUND

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	Market	%MV Last	%MV Current	Annual		
Sector	Value	Quarter	Quarter	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

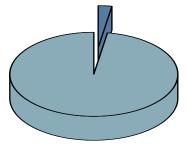
Cash Equivalents 2%



Equities 98%

Current Quarter As of 06/30/21

Cash Equivalents 3%



Equities 97%

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Security	Cost Per	Total	Price Per	Market	% Market	Annual	
Description	Share	Cost	Share	Value	Value	Income	Yield
CASH EQUIVALENTS							
Cash		2.967.270		2.967.270	2.6		
		_,> 0 . , 0		_,,,,_,,			
EQUITIES							
MATERIALS							
Livent CORP Com	8.89	819,900	19.36	1,785,166	1.6		
Materion CORP Com	52.76	1,027,838	75.35	1,467,818	1.3	8,961	0.6
Olin CORP Com Par \$1	15.13	977,523	46.26	2,988,165	2.6	51,676	1.7
Ranpak Holdings CORP	23.05	1,385,488	25.03	1,504,403	1.3		
Tronox Holdings Plc Shs	19.67	1,077,605	22.40	1,227,363	1.1	17,534	1.4
Univar Solutions Usa INC	26.88	1,614,456	24.38	1,464,190	1.3		
TOTAL		6,902,810		10,437,105	9.2	<u>78,171</u>	
INDUSTRIALS							
Alamo Group INC Com	148.43	1,117,213	152.68	1,149,222	1.0	4,215	0.4
Arcosa INC Com	60.84	1,498,022	58.74	1,446,355	1.3	4,925	0.3
Beacon Roofing Supply INC	31.82	1,054,302	53.25	1,764,386	1.6		
Cbiz INC Com	14.83	838,965	32.77	1,854,225	1.6		
	CASH EQUIVALENTS Cash EQUITIES MATERIALS Livent CORP Com Materion CORP Com Olin CORP Com Par \$1 Ranpak Holdings CORP Tronox Holdings Plc Shs Univar Solutions Usa INC TOTAL INDUSTRIALS Alamo Group INC Com Arcosa INC Com Beacon Roofing Supply INC	Security Per Share CASH EQUIVALENTS Cash EQUITIES MATERIALS Livent CORP Com 8.89 Materion CORP Com 52.76 Olin CORP Com Par \$1 15.13 Ranpak Holdings CORP 23.05 Tronox Holdings Plc Shs 19.67 Univar Solutions Usa INC 26.88 TOTAL INDUSTRIALS Alamo Group INC Com 148.43 Arcosa INC Com 60.84 Beacon Roofing Supply INC 31.82	Security Description Per Share Total Cost CASH EQUIVALENTS 2,967,270 Cash 2,967,270 EQUITIES MATERIALS Livent CORP Com 8.89 819,900 Materion CORP Com 52.76 1,027,838 Olin CORP Com Par \$1 15.13 977,523 Ranpak Holdings CORP 23.05 1,385,488 Tronox Holdings Plc Shs 19.67 1,077,605 Univar Solutions Usa INC 26.88 1,614,456 TOTAL 6,902,810 INDUSTRIALS Alamo Group INC Com 148.43 1,117,213 Arcosa INC Com 60.84 1,498,022 Beacon Roofing Supply INC 31.82 1,054,302	Security Description Per Share Total Cost Per Share CASH EQUIVALENTS 2,967,270 EQUITIES EQUITIES MATERIALS Livent CORP Com 8.89 819,900 19.36 Materion CORP Com 52.76 1,027,838 75.35 Olin CORP Com Par \$1 15.13 977,523 46.26 Ranpak Holdings CORP 23.05 1,385,488 25.03 Tronox Holdings Plc Shs 19.67 1,077,605 22.40 Univar Solutions Usa INC 26.88 1,614,456 24.38 TOTAL 6,902,810 INDUSTRIALS Alamo Group INC Com 148.43 1,117,213 152.68 Arcosa INC Com 60.84 1,498,022 58.74 Beacon Roofing Supply INC 31.82 1,054,302 53.25	Security Description Per Share Total Cost Per Value Market Value CASH EQUIVALENTS 2,967,270 2,967,270 Cash 2,967,270 2,967,270 EQUITIES SEQUITIES 3,000 19.36 1,785,166 MATERIALS Livent CORP Com 8.89 819,900 19.36 1,785,166 Materion CORP Com 52.76 1,027,838 75.35 1,467,818 Olin CORP Com Par \$1 15.13 977,523 46.26 2,988,165 Ranpak Holdings CORP 23.05 1,385,488 25.03 1,504,403 Tronox Holdings Plc Shs 19.67 1,077,605 22.40 1,227,363 Univar Solutions Usa INC 26.88 1,614,456 24.38 1,464,190 TOTAL 6,902,810 10,437,105 INDUSTRIALS Alamo Group INC Com 148.43 1,117,213 152.68 1,149,222 Arcosa INC Com 60.84 1,498,022 58.74 1,446,355 Beacon Roofing Supply INC 31.82 1,054,302 <	Per Share Total Per Share Market Value Per Val	Security Description Per Share Total Cost Per Share Market Cost Market Value Annual Income CASH EQUIVALENTS Cash 2,967,270 2,967,270 2.6 EQUITIES MATERIALS Livent CORP Com 8.89 819,900 19.36 1,785,166 1.6 Materion CORP Com Par \$1 15.13 977,523 46.26 2,988,165 2.6 51,676 Ranpak Holdings CORP 23.05 1,385,488 25.03 1,504,403 1.3 17,7534 Univar Solutions Usa INC 26.88 1,614,456 24.38 1,464,190 1.3 17,534 INDUSTRIALS INDUSTRIALS Alamo Group INC Com 148.43 1,117,213 152.68 1,149,222 1.0 4,215 Arcosa INC Com 60.84 1,498,022 58.74 1,446,355 1.3 4,925 Beacon Roofing Supply INC 31.82 1,054,302 53.25 1,764,386 1.6

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a	Cost		Price	25.	%		
· ·							Yield
-						Income	Ticiu
Encore Wire CORP Com						1,418	0.1
H & E Equipment Services	24.30	1,479,070	33.27	2,024,945	1.8	66,950	3.3
	46.38	1,271,192	60.64	1,662,021	1.5		
Kratos Defense & Sec	10.66	848,627	28.49	2,267,320	2.0		
Marten Trans LTD Com	9.29	597,298	16.49	1,060,439	0.9	10,289	1.0
Saia INC Com	73.72	612,919	209.49	1,741,700	1.5		
Siteone Landscape Supply	51.88	1,080,520	169.26	3,525,009	3.1		
Skywest INC Com	42.16	1,048,484	43.07	1,071,194	0.9		
Vicor CORP Com	47.16	928,498	105.74	2,081,809	1.8		
TOTAL		14,317,370		24,825,025	<u>21.8</u>	87,797	
CONSUMER DISCRETIONARY							
Bjs Restaurants INC Com	45.88	1,098,793	49.14	1,176,854	1.0		
Capri Holdings Limited Shs	18.92	979,104	57.19	2,960,154	2.6		
Cerence INC	49.76	809,777	106.71	1,736,599	1.5		
Cheesecake Factory INC	25.71	821,273	54.18	1,730,834	1.5		
Childrens Pl Retail Stores	54.70	972,590	93.06	1,654,793	1.5		
Hilton Grand Vacations INC	20.52	1,084,383	41.39	2,187,586	1.9		
Lions Gate Entertainment	9.51	1,218,419	20.70	2,652,498	2.3		
Signet Jewelers Limited Shs	24.41	1,060,271	80.79	3,509,679	3.1		
Topbuild CORP Com	75.21	651,963	197.78	1,714,555	1.5		
	H & E Equipment Services Kirby CORP Com Kratos Defense & Sec Marten Trans LTD Com Saia INC Com Siteone Landscape Supply Skywest INC Com Vicor CORP Com TOTAL CONSUMER DISCRETIONARY Bjs Restaurants INC Com Capri Holdings Limited Shs Cerence INC Cheesecake Factory INC Childrens Pl Retail Stores Hilton Grand Vacations INC Lions Gate Entertainment Signet Jewelers Limited Shs	Security DescriptionPer ShareDmc Global INC37.78Encore Wire CORP Com40.06H & E Equipment Services24.30Kirby CORP Com46.38Kratos Defense & Sec10.66Marten Trans LTD Com9.29Saia INC Com73.72Siteone Landscape Supply51.88Skywest INC Com42.16Vicor CORP Com47.16TOTALCONSUMER DISCRETIONARYBjs Restaurants INC Com45.88Capri Holdings Limited Shs18.92Cerence INC49.76Cheesecake Factory INC25.71Childrens Pl Retail Stores54.70Hilton Grand Vacations INC20.52Lions Gate Entertainment9.51Signet Jewelers Limited Shs24.41	Security Per Description Total Cost Dmc Global INC 37.78 1,232,356 Encore Wire CORP Com 40.06 709,904 H & E Equipment Services 24.30 1,479,070 Kirby CORP Com 46.38 1,271,192 Kratos Defense & Sec 10.66 848,627 Marten Trans LTD Com 9.29 597,298 Saia INC Com 73.72 612,919 Siteone Landscape Supply 51.88 1,080,520 Skywest INC Com 42.16 1,048,484 Vicor CORP Com 47.16 928,498 TOTAL 14,317,370 CONSUMER DISCRETIONARY 45.88 1,098,793 Capri Holdings Limited Shs 18.92 979,104 Cerence INC 49.76 809,777 Cheesecake Factory INC 25.71 821,273 Childrens Pl Retail Stores 54.70 972,590 Hilton Grand Vacations INC 20.52 1,084,383 Lions Gate Entertainment 9.51 1,218,419 Signet Jewelers Limited Shs 24.41 <td>Security Per Description Total Share Per Cost Share Dmc Global INC 37.78 1,232,356 56.21 Encore Wire CORP Com 40.06 709,904 75.79 H & E Equipment Services 24.30 1,479,070 33.27 Kirby CORP Com 46.38 1,271,192 60.64 Kratos Defense & Sec 10.66 848,627 28.49 Marten Trans LTD Com 9.29 597,298 16.49 Saia INC Com 73.72 612,919 209.49 Siteone Landscape Supply 51.88 1,080,520 169.26 Skywest INC Com 42.16 1,048,484 43.07 Vicor CORP Com 47.16 928,498 105.74 TOTAL 14,317,370 CONSUMER DISCRETIONARY Bjs Restaurants INC Com 45.88 1,098,793 49.14 Capri Holdings Limited Shs 18.92 979,104 57.19 Cerence INC 49.76 809,777 106.71 Cheesecake Factory INC 25.71 821,273 54.18 <td>Security Per Description Total Share Per Cost Market Share Value Dmc Global INC 37.78 1,232,356 56.21 1,833,402 Encore Wire CORP Com 40.06 709,904 75.79 1,342,999 H & E Equipment Services 24.30 1,479,070 33.27 2,024,945 Kirby CORP Com 46.38 1,271,192 60.64 1,662,021 Kratos Defense & Sec 10.66 848,627 28.49 2,267,320 Marten Trans LTD Com 9.29 597,298 16.49 1,060,439 Saia INC Com 73.72 612,919 209.49 1,741,700 Siteone Landscape Supply 51.88 1,080,520 169.26 3,525,009 Skywest INC Com 42.16 1,048,484 43.07 1,071,194 Vicor CORP Com 47.16 928,498 105.74 2,081,809 TOTAL 14,317,370 49.14 1,176,854 Capri Holdings Limited Shs 18.92 979,104 57.19 2,960,154 Ceren</td><td>Security Per Ostription Total Share Per Cost Market Share Market Value Dmc Global INC 37.78 1,232,356 56.21 1,833,402 1.6 Encore Wire CORP Com 40.06 709,904 75.79 1,342,999 1.2 H & E Equipment Services 24.30 1,479,070 33.27 2,024,945 1.8 Kirby CORP Com 46.38 1,271,192 60.64 1,662,021 1.5 Kratos Defense & Sec 10.66 848,627 28.49 2,267,320 2.0 Marten Trans LTD Com 9.29 597,298 16.49 1,060,439 0.9 Saia INC Com 73.72 612,919 20.49 1,741,700 1.5 Siteone Landscape Supply 51.88 1,080,520 169.26 3,525,009 3.1 Skywest INC Com 42.16 1,048,484 43.07 1,071,194 0.9 Vicor CORP Com 47.16 928,498 105.74 2,081,809 1.8 CONSUMER DISCRETIONARY Bjs Restaura</td><td>Security Per Share Total Cost Per Share Market Share Walue Value Value Annual Income Dmc Global INC 37.78 1,232,356 56.21 1,833,402 1.6 Encore Wire CORP Com 40.06 709,904 75.79 1,342,999 1.2 1,418 H & E Equipment Services 24.30 1,479,070 33.27 2,024,945 1.8 66,950 Kirby CORP Com 46.38 1,271,192 60.64 1,662,021 1.5 Kratos Defense & Sec 10.66 848,627 28.49 2,267,320 2.0 Marten Trans LTD Com 9.29 597,298 16.49 1,060,439 0.9 10,289 Saia INC Com 73.72 612,919 209.49 1,741,700 1.5 15 Siteone Landscape Supply 51.88 1,080,520 169.26 3,525,009 3.1 Skywest INC Com 42.16 1,048,484 43.07 1,071,194 0.9 TOTAL 14,317,370 2,81,202 21,88 1,08</td></td>	Security Per Description Total Share Per Cost Share Dmc Global INC 37.78 1,232,356 56.21 Encore Wire CORP Com 40.06 709,904 75.79 H & E Equipment Services 24.30 1,479,070 33.27 Kirby CORP Com 46.38 1,271,192 60.64 Kratos Defense & Sec 10.66 848,627 28.49 Marten Trans LTD Com 9.29 597,298 16.49 Saia INC Com 73.72 612,919 209.49 Siteone Landscape Supply 51.88 1,080,520 169.26 Skywest INC Com 42.16 1,048,484 43.07 Vicor CORP Com 47.16 928,498 105.74 TOTAL 14,317,370 CONSUMER DISCRETIONARY Bjs Restaurants INC Com 45.88 1,098,793 49.14 Capri Holdings Limited Shs 18.92 979,104 57.19 Cerence INC 49.76 809,777 106.71 Cheesecake Factory INC 25.71 821,273 54.18 <td>Security Per Description Total Share Per Cost Market Share Value Dmc Global INC 37.78 1,232,356 56.21 1,833,402 Encore Wire CORP Com 40.06 709,904 75.79 1,342,999 H & E Equipment Services 24.30 1,479,070 33.27 2,024,945 Kirby CORP Com 46.38 1,271,192 60.64 1,662,021 Kratos Defense & Sec 10.66 848,627 28.49 2,267,320 Marten Trans LTD Com 9.29 597,298 16.49 1,060,439 Saia INC Com 73.72 612,919 209.49 1,741,700 Siteone Landscape Supply 51.88 1,080,520 169.26 3,525,009 Skywest INC Com 42.16 1,048,484 43.07 1,071,194 Vicor CORP Com 47.16 928,498 105.74 2,081,809 TOTAL 14,317,370 49.14 1,176,854 Capri Holdings Limited Shs 18.92 979,104 57.19 2,960,154 Ceren</td> <td>Security Per Ostription Total Share Per Cost Market Share Market Value Dmc Global INC 37.78 1,232,356 56.21 1,833,402 1.6 Encore Wire CORP Com 40.06 709,904 75.79 1,342,999 1.2 H & E Equipment Services 24.30 1,479,070 33.27 2,024,945 1.8 Kirby CORP Com 46.38 1,271,192 60.64 1,662,021 1.5 Kratos Defense & Sec 10.66 848,627 28.49 2,267,320 2.0 Marten Trans LTD Com 9.29 597,298 16.49 1,060,439 0.9 Saia INC Com 73.72 612,919 20.49 1,741,700 1.5 Siteone Landscape Supply 51.88 1,080,520 169.26 3,525,009 3.1 Skywest INC Com 42.16 1,048,484 43.07 1,071,194 0.9 Vicor CORP Com 47.16 928,498 105.74 2,081,809 1.8 CONSUMER DISCRETIONARY Bjs Restaura</td> <td>Security Per Share Total Cost Per Share Market Share Walue Value Value Annual Income Dmc Global INC 37.78 1,232,356 56.21 1,833,402 1.6 Encore Wire CORP Com 40.06 709,904 75.79 1,342,999 1.2 1,418 H & E Equipment Services 24.30 1,479,070 33.27 2,024,945 1.8 66,950 Kirby CORP Com 46.38 1,271,192 60.64 1,662,021 1.5 Kratos Defense & Sec 10.66 848,627 28.49 2,267,320 2.0 Marten Trans LTD Com 9.29 597,298 16.49 1,060,439 0.9 10,289 Saia INC Com 73.72 612,919 209.49 1,741,700 1.5 15 Siteone Landscape Supply 51.88 1,080,520 169.26 3,525,009 3.1 Skywest INC Com 42.16 1,048,484 43.07 1,071,194 0.9 TOTAL 14,317,370 2,81,202 21,88 1,08</td>	Security Per Description Total Share Per Cost Market Share Value Dmc Global INC 37.78 1,232,356 56.21 1,833,402 Encore Wire CORP Com 40.06 709,904 75.79 1,342,999 H & E Equipment Services 24.30 1,479,070 33.27 2,024,945 Kirby CORP Com 46.38 1,271,192 60.64 1,662,021 Kratos Defense & Sec 10.66 848,627 28.49 2,267,320 Marten Trans LTD Com 9.29 597,298 16.49 1,060,439 Saia INC Com 73.72 612,919 209.49 1,741,700 Siteone Landscape Supply 51.88 1,080,520 169.26 3,525,009 Skywest INC Com 42.16 1,048,484 43.07 1,071,194 Vicor CORP Com 47.16 928,498 105.74 2,081,809 TOTAL 14,317,370 49.14 1,176,854 Capri Holdings Limited Shs 18.92 979,104 57.19 2,960,154 Ceren	Security Per Ostription Total Share Per Cost Market Share Market Value Dmc Global INC 37.78 1,232,356 56.21 1,833,402 1.6 Encore Wire CORP Com 40.06 709,904 75.79 1,342,999 1.2 H & E Equipment Services 24.30 1,479,070 33.27 2,024,945 1.8 Kirby CORP Com 46.38 1,271,192 60.64 1,662,021 1.5 Kratos Defense & Sec 10.66 848,627 28.49 2,267,320 2.0 Marten Trans LTD Com 9.29 597,298 16.49 1,060,439 0.9 Saia INC Com 73.72 612,919 20.49 1,741,700 1.5 Siteone Landscape Supply 51.88 1,080,520 169.26 3,525,009 3.1 Skywest INC Com 42.16 1,048,484 43.07 1,071,194 0.9 Vicor CORP Com 47.16 928,498 105.74 2,081,809 1.8 CONSUMER DISCRETIONARY Bjs Restaura	Security Per Share Total Cost Per Share Market Share Walue Value Value Annual Income Dmc Global INC 37.78 1,232,356 56.21 1,833,402 1.6 Encore Wire CORP Com 40.06 709,904 75.79 1,342,999 1.2 1,418 H & E Equipment Services 24.30 1,479,070 33.27 2,024,945 1.8 66,950 Kirby CORP Com 46.38 1,271,192 60.64 1,662,021 1.5 Kratos Defense & Sec 10.66 848,627 28.49 2,267,320 2.0 Marten Trans LTD Com 9.29 597,298 16.49 1,060,439 0.9 10,289 Saia INC Com 73.72 612,919 209.49 1,741,700 1.5 15 Siteone Landscape Supply 51.88 1,080,520 169.26 3,525,009 3.1 Skywest INC Com 42.16 1,048,484 43.07 1,071,194 0.9 TOTAL 14,317,370 2,81,202 21,88 1,08

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		Cost		Price		%		
TT *4	Security	Per	Total	Per	Market	Market	Annual	37 ° . 1.1
Units	Description CORP Core No.	Share	Cost	Share	Value	Value	Income	Yield
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		
	TOTAL		10,925,710		22,937,511	20.2		
	CONSUMER STAPLES							
30,800.0000	Inter Parfums INC Com	40.72	1,254,041	72.00	2,217,600	1.9	30,800	1.4
	HEALTHCARE							
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	-2,70	1.2
	TOTAL		11,572,431		20,458,986	18.0	23,966	

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	Security	Cost Per	Total	Price Per	Market	% Market	Annual	
Units	Description	Share	Cost	Share	Value	Value	Income	Yield
	FINANCIALS							
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
	TOTAL		9,075,326		13,114,106	<u>11.5</u>	278,909	
	INFORMATION TECHNOLOGY							
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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June 30, 2021 P23959

		Cost		Price		%		
	Security	Per	Total	Per	Market	Market	Annual	
Units	Description	Share	Cost	Share	Value	Value	Income	Yield
23,063.0000	Sprout Social INC Com Cl A	47.71	1,100,393	89.42	2,062,293	1.8		
22,215.0000	Ttec Hldgs INC Com	35.65	791,911	103.09	2,290,144	2.0	18,438	0.8
	TOTAL		8,511,188		15,781,118	13.9	26,177	
	<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
	TOTAL EQUITIES		63,525,604		110,788,611	<u>97.4</u>	542,668	
	Total Account		66,492,874		113,755,881	100.0	542,668	
	Accrued Income				16,788			
	Total Account Plus Accrual				\$113,772,669			

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Activity Summary New York State Common Retirement FUND

June 30, 2021 P23959

	Security			Gain/	Trade
Units	Description	Cost	Proceeds	Loss	Date
Pur	rchases				
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
	Total Purchases	\$3,844,716.02			

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Activity Summary New York State Common Retirement FUND

June 30, 2021 P23959

Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
	•				
Sal	es				
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>	\$3,770,448.67	5,854,693.77	2,084,245	
Inc	ome				
	Cash	138.25			06/01/21

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Activity Summary New York State Common Retirement FUND

June 30, 2021 P23959

	Security			Gain/	Trade
Units	Description	Cost	Proceeds	Loss	Date
	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
	Total Income	\$2,710.57			

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Schedule Of Realized Gains & Losses New York State Common Retirement FUND

June 30, 2021 P23959

				%				
	Security			Gain/	Purchase	Sale	Short	Long
Units	Description	Cost	Proceeds	Loss	Date	Date	Term	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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Schedule Of Realized Gains & Losses New York State Common Retirement FUND

June 30, 2021 P23959

			%				
Security			Gain/	Purchase	Sale	Short	Long
Description	Cost	Proceeds	Loss	Date	Date	Term	Term
Hercules Tech Growth Cap	272	292	7.47	05/24/21	06/02/21	20	
Total Gain						514,740	1,569,505
							_
Total Loss						$\overline{0}$	$\underline{0}$
Grand Total	3,770,449	5,854,694				514,740	1,569,505
Net Gain/ Loss							\$2,084,245
	Description Hercules Tech Growth Cap Total Gain Total Loss Grand Total	DescriptionCostHercules Tech Growth Cap272Total Gain	DescriptionCostProceedsHercules Tech Growth Cap272292Total GainTotal LossGrand Total3,770,4495,854,694	Security Gain/ Description Cost Proceeds Loss Hercules Tech Growth Cap 272 292 7.47 Total Gain	SecurityGain/ DescriptionPurchase LossProceedsLossDateHercules Tech Growth Cap2722927.4705/24/21Total GainTotal LossGrand Total3,770,4495,854,694	Security Gain/ Purchase Date Sale Date Description Cost Proceeds Loss Date Date Hercules Tech Growth Cap 272 292 7.47 05/24/21 06/02/21 Total Gain Total Loss Grand Total 3,770,449 5,854,694 S5,854,694	Security Cost Proceeds Loss Date Sale Short Hercules Tech Growth Cap 272 292 7.47 05/24/21 06/02/21 20 Total Gain 514,740 Total Loss 5,854,694 5,854,694 514,740

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Granite Investment Partners, LLC Commission Summary Report - June 2021

NYSCRF

							Min	Max	AVG	
Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Commission	Commission	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 INVESTME															<u>.</u>
PERFORMANCE SUM 6/30/202															
	spreadsheet are calculated based on the input of monthly returns with an acc	uracy of four decimal places													
in the s	specialized are calculated based on the laptit of monthly rotalits with an acc	andy or rom decimal places.		CUMULATIVE	RATES OF RET	JRN									
															='
			Begin Date:		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	=
6 .	Portfolio AUM	Inception Date		Jun-21	May-21	Apr-21	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD	YTD	
Composite	rordono AUM	Date		Jun-21	May-21	Apr-21	Months	Months	ÇIKI	QIKZ	QIKS	Q1K4	QID	110	
NEW YORK STATE CO NYSCRF	COMMON RETIREMENT FUND 113,772,669	13-Mar-15 Gross of Manager	F	2.81%	-0.65%	4.79%	7.03%	16.83%	9.15%	7.03%			7.03%	16.83%	-
NISCRE	113,7/2,009	13-Mar-15 Gross of Manageme		2.77%	-0.65%	4.75%	6.90%	16.54%	9.13%	6.90%			6.90%	16.54%	
		13-Mar-15 Russell 2000 Tota		1.94%	0.21%	2.10%	4.29%	17.54%	12.70%	4.29%			4.29%	17.54%	
i											1 1				
				ANNUALIZED	RATES OF RETU	I KN	1		1	1		2020	2019	2018	2017
			Begin Date:	6/30/2020	6/30/2019	6/30/2018	6/30/2017	6/30/2016	6/30/2015	Inception Date	Inception Date	12/31/2019	12/31/2018	12/31/2017	12/31/2016
			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	12/31/2020	12/31/2019	12/31/2018	12/31/2017
		Inception								Annualized	Cumulative				
Composite	Portfolio AUM	Date		1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	Since Inception	Since Inception	1 Year	1 Year	1 Year	1 Year
	COMMON RETIREMENT FUND														
NYSCRF	113,772,669	13-Mar-15 Gross of Manager		71.56%	31.59%	21.46%	21.42%	21.47%	16.55%	15.84%	152.54%	35.96%	30.41%	-5.25%	20.82%
		13-Mar-15 Net of Manageme 13-Mar-15 Russell 2000 Tota		70.74% 62.03%	30.94% 23.00%	20.86% 13.52%	20.82% 14.52%	20.87% 16.47%	15.98% 12.23%	15.27% 12.01%	144.79% 104.26%	35.29% 19.96%	29.77% 25.52%	-5.72% -11.01%	20.23% 14.65%
1		Kussen 2000 Tota		02.0376	25.0070	13.3270	11.3270	10.4770	.2.2370	12.0170	101.2070	17.7070	23.3270	11.0170	11.5570
											1				