

Portfolio Appraisal
New York State Common Retirement FUND
July 31, 2019
P23959

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Portfolio Summary
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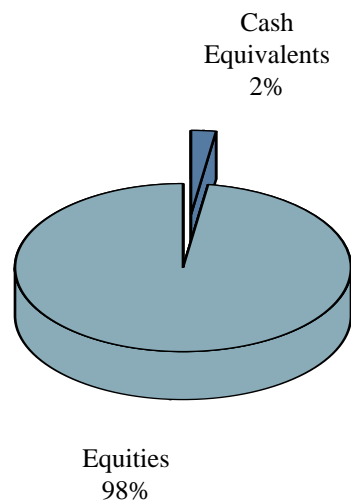
Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	66,179,266	96.0	1.0	Market Value as of 06/30/19	66,908,774
Cash Equivalents	2,755,332	4.0	0.0	Net Additions / Withdrawals	8,542
Total	68,934,598	100.0	0.9	Income Received	35,921
Accrual	15,400			Accrued Income Change	(9,222)
Grand Total	\$68,949,998			Market Appreciation (+/-)	2,005,983
				Market Value as of 07/31/19	\$68,949,998

Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	Since Inception
Total Portfolio	3.04	3.43	23.26	3.67	9.74
Equities	3.13	3.59	23.93	3.62	9.93
Russell 2000 Index-Total Return	0.58	(0.69)	17.66	(4.42)	7.23

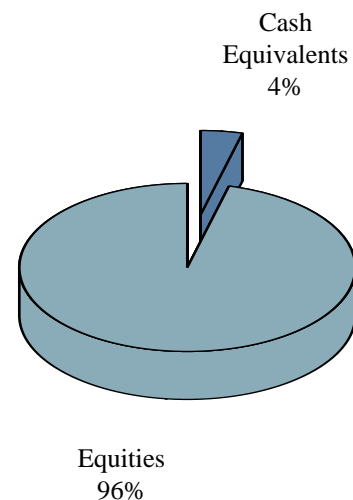
Asset Allocation Summary
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	66,179,266	97.6	96.0	646,509	1.0	
Cash Equivalents	2,755,332	2.4	4.0			
Grand Total	68,934,598	100.0	100.0	646,509	0.9	
Accrual	15,400					
Grand Total Plus Accrual	\$68,949,998					

**Last Quarter
As of 06/30/19**



**Current Quarter
As of 07/31/19**



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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		2,755,332		2,755,332	4.0		
<u>EQUITIES</u>								
<u>ENERGY</u>								
17,175.0000	Core Laboratories N V Com	49.27	846,143	50.17	861,670	1.2	37,785	4.4
63,168.0000	Oceaneering Intl INC Com	21.73	1,372,710	15.45	975,946	1.4		
	<u>TOTAL</u>		<u>2,218,853</u>		<u>1,837,615</u>	<u>2.7</u>	<u>37,785</u>	
<u>MATERIALS</u>								
28,303.0000	Carpenter Technology CORP	46.86	1,326,222	45.01	1,273,918	1.8	22,642	1.8
36,876.0000	Codexis INC Com	18.86	695,480	18.37	677,412	1.0		
10,466.0000	Materion CORP Com	64.15	671,399	62.13	650,253	0.9	4,605	0.7
15,533.0000	Neenah Paper INC Com	85.59	1,329,411	65.71	1,020,673	1.5	27,959	2.7
	<u>TOTAL</u>		<u>4,022,512</u>		<u>3,622,256</u>	<u>5.3</u>	<u>55,207</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>INDUSTRIALS</u>								
11,796.0000	Albany Intl CORP New Cl A	39.31	463,652	85.99	1,014,338	1.5	8,493	0.8
68,926.0000	Bloom Energy CORP	12.43	856,508	10.45	720,277	1.0		
60,913.0000	Cbiz INC Com	14.77	899,658	23.37	1,423,537	2.1		
19,955.0000	Chart Inds INC Com Par	43.25	862,992	75.53	1,507,201	2.2		
19,666.0000	Cubic CORP Com	53.92	1,060,327	66.20	1,301,889	1.9	5,310	0.4
17,720.0000	Encore Wire CORP Com	40.06	709,904	54.92	973,182	1.4	1,418	0.1
16,445.0000	Enpro Inds INC Com	80.85	1,329,514	71.04	1,168,253	1.7	16,445	1.4
22,109.0000	Hub Group INC Cl A	39.60	875,542	45.35	1,002,643	1.5		
87,713.0000	Knowles CORP Com	16.03	1,406,450	20.35	1,784,960	2.6		
88,649.0000	Kratos Defense & Sec	10.62	941,182	24.65	2,185,198	3.2		
60,266.0000	Marten Trans LTD Com	13.97	842,081	20.07	1,209,539	1.8	7,232	0.6
12,965.0000	Mercury Computer Sys INC	33.90	439,511	81.52	1,056,907	1.5		
28,449.0000	Siteone Landscape Supply	47.48	1,350,737	73.87	2,101,528	3.0		
	<u>TOTAL</u>		<u>12,038,057</u>		<u>17,449,451</u>	<u>25.3</u>	<u>38,897</u>	
<u>CONSUMER DISCRETIONARY</u>								
48,273.0000	Acushnet Holdings CORP Com	19.36	934,733	25.56	1,233,858	1.8	27,033	2.2
38,443.0000	New York Times Co	14.72	565,744	35.68	1,371,646	2.0	7,689	0.6
22,270.0000	Papa Johns Intl INC Com	53.32	1,187,332	44.42	989,233	1.4	20,043	2.0
22,465.0000	Scholastic CORP Com	40.91	918,950	34.17	767,629	1.1	13,479	1.8

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51,579.0000	Skyline CORP Com	23.49	1,211,626	28.50	1,470,002	2.1		
8,134.0000	Visteon CORP Com New	56.74	461,546	65.88	535,868	0.8		
	<u>TOTAL</u>		<u>5,279,931</u>		<u>6,368,236</u>	<u>9.2</u>	<u>68,243</u>	
	<u>CONSUMER STAPLES</u>							
2,579.0000	Farmer Bros Co Com	33.30	85,887	16.24	41,883	0.1		
20,230.0000	Inter Parfums INC Com	33.34	674,381	69.28	1,401,534	2.0	22,253	1.6
53,535.0000	Simply Good Foods Co Com	18.51	990,963	27.23	1,457,758	2.1		
	<u>TOTAL</u>		<u>1,751,231</u>		<u>2,901,175</u>	<u>4.2</u>	<u>22,253</u>	
	<u>HEALTHCARE</u>							
29,128.0000	Cambrex CORP Com	43.26	1,260,080	43.80	1,275,806	1.9		
11,381.0000	Glaukos CORP Com	33.45	380,728	81.68	929,600	1.3		
54,889.0000	Halozyme Therapeutics INC	15.25	836,907	16.99	932,564	1.4		
37,451.0000	Healthstream INC Com	27.41	1,026,359	28.24	1,057,616	1.5		
10,521.0000	Heska CORP Com Restr New	90.36	950,628	80.14	843,153	1.2		
104,677.0000	Neogenomics INC Com New	8.52	891,935	24.37	2,550,978	3.7		
23,374.0000	Novocure LTD Ord Shs	26.45	618,186	83.22	1,945,184	2.8		
76,845.0000	Viewray INC Com	11.26	865,619	8.96	688,531	1.0		
	<u>TOTAL</u>		<u>6,830,443</u>		<u>10,223,434</u>	<u>14.8</u>		

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<u>FINANCIALS</u>								
98,228.0000	Capstead Mtg CORP Com No	8.40	825,555	8.43	828,062	1.2	38,309	4.6
29,613.0000	Central Pac Finl CORP Com	26.06	771,588	29.47	872,695	1.3	27,244	3.1
20,159.0000	Columbia Bkg Sys INC Com	41.08	828,087	37.71	760,196	1.1	22,578	3.0
87,812.0000	Hercules Tech Growth Cap	12.87	1,130,475	12.98	1,139,800	1.7	112,399	9.9
24,557.0000	Marcus & Millichap INC Com	28.36	696,382	33.20	815,292	1.2		
69,259.0000	Monmouth Real Estate Inv	15.40	1,066,608	13.79	955,082	1.4	47,096	4.9
16,607.0000	Proassurance CORP Com	38.87	645,574	39.09	649,168	0.9	20,593	3.2
25,271.0000	Re Max Hldgs INC Cl A	39.72	1,003,759	29.08	734,881	1.1	21,228	2.9
57,313.0000	Retail Opportunity Invt	19.14	1,096,864	18.14	1,039,658	1.5	45,163	4.3
29,453.0000	Seacoast Bkg CORP Fla Com	31.23	919,671	27.04	796,409	1.2		
26,857.0000	Terreno Rlty CORP Com	30.69	824,192	48.86	1,312,233	1.9	25,783	2.0
<u>TOTAL</u>			<u>9,808,754</u>		<u>9,903,475</u>	<u>14.4</u>	<u>360,392</u>	
<u>INFORMATION TECHNOLOGY</u>								
15,846.0000	Appfolio INC Com Cl A	49.36	782,143	96.55	1,529,931	2.2		
24,352.0000	Appian CORP	35.63	867,705	39.29	956,790	1.4		
28,094.0000	Brooks Automation INC Com	26.96	757,370	38.80	1,090,047	1.6	11,238	1.0
28,482.0000	Cray INC Com New	19.53	556,312	34.64	986,616	1.4		
30,921.0000	Descartes Sys Group INC Com	16.58	512,806	36.30	1,122,432	1.6		
31,207.0000	Five9 INC Com	17.88	557,942	49.37	1,540,690	2.2		

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50,285.0000	Kemet CORP	18.05	907,705	20.12	1,011,734	1.5	10,057	1.0
54,346.0000	Liveperson INC Com	26.66	1,448,630	33.19	1,803,744	2.6		
	<u>TOTAL</u>		<u>6,390,612</u>		<u>10,041,985</u>	<u>14.6</u>	<u>21,295</u>	
	<u>TELECOMMUNICATION SERVICES</u>							
41,090.0000	Boingo Wireless INC Com	23.06	947,701	15.02	617,172	0.9		
97,921.0000	Orbcomm INC Com	9.56	935,977	5.86	573,817	0.8		
	<u>TOTAL</u>		<u>1,883,678</u>		<u>1,190,989</u>	<u>1.7</u>		
	<u>UTILITIES</u>							
19,231.0000	American Sts Wtr Co Com	43.71	840,602	77.47	1,489,826	2.2	21,154	1.4
17,735.0000	Sjw CORP Com	55.76	988,929	64.89	1,150,824	1.7	21,282	1.8
	<u>TOTAL</u>		<u>1,829,531</u>		<u>2,640,650</u>	<u>3.8</u>	<u>42,436</u>	
	<u>TOTAL EQUITIES</u>		<u>52,053,603</u>		<u>66,179,266</u>	<u>96.0</u>	<u>646,509</u>	
	<u>Total Account</u>		<u>54,808,935</u>		<u>68,934,598</u>	<u>100.0</u>	<u>646,509</u>	
	Accrued Income				15,400			
	<u>Total Account Plus Accrual</u>				<u>\$68,949,998</u>			

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Activity Summary
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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Purchases</u>					
5,089.000	Visteon CORP Com New	276,375.45			07/11/19
4,152.000	Chart Inds INC Com Par	316,861.54			07/23/19
3,045.000	Visteon CORP Com New	185,170.71			07/23/19
	<u>Total Purchases</u>	<u>\$778,407.70</u>			
<u>Sales</u>					
12,648.000	Electronics For Imaging INC	433,262.74	466,701.52	33,439	07/09/19
7,638.000	Farmer Bros Co Com	276,923.65	130,075.50	(146,848)	07/11/19
7,274.000	Farmer Bros Co Com	262,983.84	123,478.68	(139,505)	07/12/19
3,244.000	Farmer Bros Co Com	116,315.40	54,258.66	(62,057)	07/23/19
1,379.000	Farmer Bros Co Com	49,354.55	22,875.62	(26,479)	07/24/19
1,296.000	Kaiser Aluminum CORP Com	98,574.41	125,311.40	26,737	07/24/19
352.000	Farmer Bros Co Com	12,598.11	5,839.31	(6,759)	07/25/19
1,326.000	Kaiser Aluminum CORP Com	100,953.65	125,700.74	24,747	07/25/19
1,543.000	Farmer Bros Co Com	54,305.97	25,633.33	(28,673)	07/26/19
4,525.000	Kaiser Aluminum CORP Com	362,195.77	436,371.55	74,176	07/26/19
1,379.000	Farmer Bros Co Com	45,931.86	22,903.07	(23,029)	07/29/19

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
2,776.000	Kaiser Aluminum CORP Com	230,033.35	267,910.65	37,877	07/29/19
2,173.000	Farmer Bros Co Com	72,366.55	36,049.75	(36,317)	07/30/19
3,023.000	Farmer Bros Co Com	100,673.76	49,595.21	(51,079)	07/31/19
	Total Sales	\$2,216,473.61	1,892,704.99	(323,769)	
<u>Income</u>					
	Albany Intl CORP New Cl A	2,123.28			07/08/19
	Cash	(2,123.28)			07/08/19
	Proassurance CORP Com	5,148.17			07/11/19
	Cash	(5,148.17)			07/11/19
	Inter Parfums INC Com	5,563.25			07/15/19
	Cash	(5,563.25)			07/15/19
	Terreno Rlty CORP Com	6,445.68			07/19/19
	Encore Wire CORP Com	354.40			07/19/19
	Capstead Mtg CORP Com No	11,787.36			07/19/19
	Cash	(18,587.44)			07/19/19
	New York Times Co	1,922.15			07/25/19
	Cash	(1,922.15)			07/25/19
	Total Income	\$0.00			

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Cash Contributions/Withdrawals</u>					
	Class Action Cash	41,886.33			07/02/19
	<u>Total Cash Contributions/Withdrawals</u>	<u>\$41,886.33</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
3,023	Farmer Bros Co Com	100,674	49,595	(50.74)	03/14/18	07/31/19		(51,079)
2,173	Farmer Bros Co Com	72,367	36,050	(50.18)	03/14/18	07/30/19		(36,317)
1,262	Farmer Bros Co Com	42,035	20,960	(50.14)	03/13/18	07/29/19		(21,076)
117	Farmer Bros Co Com	3,896	1,943	(50.13)	03/14/18	07/29/19		(1,953)
788	Kaiser Aluminum CORP Com	68,954	76,050	10.29	09/06/16	07/29/19		7,096
1,988	Kaiser Aluminum CORP Com	161,079	191,861	19.11	03/23/17	07/29/19		30,782
1,173	Farmer Bros Co Com	41,982	19,487	(53.58)	01/05/17	07/26/19		(22,495)
370	Farmer Bros Co Com	12,324	6,147	(50.13)	03/13/18	07/26/19		(6,178)
3,152	Kaiser Aluminum CORP Com	242,052	303,965	25.58	03/17/15	07/26/19		61,914
1,373	Kaiser Aluminum CORP Com	120,144	132,406	10.21	09/06/16	07/26/19		12,262
352	Farmer Bros Co Com	12,598	5,839	(53.65)	01/05/17	07/25/19		(6,759)
1,193	Kaiser Aluminum CORP Com	90,740	113,093	24.63	03/16/15	07/25/19		22,353
133	Kaiser Aluminum CORP Com	10,213	12,608	23.44	03/17/15	07/25/19		2,395
1,379	Farmer Bros Co Com	49,355	22,876	(53.65)	01/05/17	07/24/19		(26,479)
1,296	Kaiser Aluminum CORP Com	98,574	125,311	27.12	03/16/15	07/24/19		26,737
784	Farmer Bros Co Com	28,272	13,113	(53.62)	09/30/16	07/23/19		(15,159)
2,460	Farmer Bros Co Com	88,044	41,146	(53.27)	01/05/17	07/23/19		(46,898)
2,330	Farmer Bros Co Com	84,370	39,553	(53.12)	09/28/16	07/12/19		(44,817)
2,481	Farmer Bros Co Com	89,796	42,116	(53.10)	09/29/16	07/12/19		(47,680)
2,463	Farmer Bros Co Com	88,818	41,810	(52.93)	09/30/16	07/12/19		(47,008)
1,345	Farmer Bros Co Com	48,942	22,905	(53.20)	09/26/16	07/11/19		(26,037)
1,513	Farmer Bros Co Com	54,897	25,766	(53.06)	09/27/16	07/11/19		(29,131)
4,780	Farmer Bros Co Com	173,084	81,404	(52.97)	09/28/16	07/11/19		(91,681)
7,816	Electronics For Imaging INC	268,393	288,404	7.46	06/15/18	07/09/19		20,012
3,543	Electronics For Imaging INC	120,887	130,734	8.15	06/18/18	07/09/19		9,847

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1,289	Electronics For Imaging INC	43,983	47,563	8.14	06/19/18	07/09/19		3,580
	<u>Total Gain</u>						0	<u>196,976</u>
	<u>Total Loss</u>						0	<u>(520,745)</u>
	<u>Grand Total</u>	<u>2,216,474</u>	<u>1,892,705</u>					<u>(323,769)</u>
	<u>Net Gain/ Loss</u>							<u>(\$323,769)</u>

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Granite Investment Partners, LLC

Granite Investment Partners, LLC

Commission Summary Report - July 2019

NYSCRF

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
CANA - Canaccord Genuity	3.00	17,935.00	\$303,149.39	\$538.05	\$0.03000	\$0.03000	\$90.69	\$229.14	\$179.35
GLBL - Seaport Global	5.00	14,075.00	\$1,272,155.88	\$563.00	\$0.04000	\$0.04000	\$51.84	\$181.00	\$112.60
RCAP - Roth Capital	6.00	10,070.00	\$167,559.74	\$302.10	\$0.03000	\$0.03000	\$10.56	\$97.32	\$50.35
RILY - B. Riley	2.00	8,134.00	\$461,546.16	\$325.36	\$0.04000	\$0.04000	\$121.80	\$203.56	\$162.68
SIDC - Sidoti	1.00	12,648.00	\$466,701.52	\$505.92	\$0.04000	\$0.04000	\$505.92	\$505.92	\$505.92

GRANITE INVESTMENT PARTNERS, LLC												
PERFORMANCE SUMMARY AS OF:												
7/31/2019Prior Qtr End: 6/30/2019												
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:				6/30/2019	5/31/2019	4/30/2019	4/30/2019	1/31/2019	12/31/2018	3/31/2019	6/30/2019	9/30/2019
End Date:				7/31/2019	6/30/2019	5/31/2019	7/31/2019	7/31/2019	3/31/2019	6/30/2019	9/30/2019	12/31/2019
Composite				Portfolio AUM	Inception Date	Jul-19	Jun-19	May-19	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2
											QTR3	QTR4
											QTD	YTD
NEW YORK STATE COMMON RETIREMENT FUND												
NYSCRF				68,949,998	13-Mar-15	Gross of Management Fees	3.04%	6.11%	-5.40%	3.43%	11.60%	14.58%
					13-Mar-15	Net of Management Fee of 0.5%	3.00%	6.07%	-5.44%	3.30%	11.33%	14.45%
					13-Mar-15	Russell 2000 Total	0.58%	7.07%	-7.78%	-0.69%	5.76%	14.58%
ANNUALIZED RATES OF RETURN												
Begin Date:				7/31/2018	7/31/2017	7/31/2016	7/31/2015	7/31/2005	7/31/2004	Inception Date	Inception Date	2018
End Date:				7/31/2019	7/31/2019	7/31/2019	7/31/2019	7/31/2019	7/31/2019	7/31/2019	7/31/2019	2017
												2016
Composite				Portfolio AUM	Inception Date	1 Year	2 Year	3 Year	4 Year	14 Year	15 Year	Annualized Since Inception
												Cumulative Since Inception
												1 Year
NEW YORK STATE COMMON RETIREMENT FUND												
NYSCRF				68,949,998	13-Mar-15	Gross of Management Fees	3.66%	13.02%	14.83%	10.77%	9.74%	50.29%
					13-Mar-15	Net of Management Fee of 0.5%	3.15%	12.46%	14.27%	10.22%	9.19%	47.05%
					13-Mar-15	Russell 2000 Total	-4.42%	6.53%	10.36%	7.68%	7.23%	35.79%