

Portfolio Appraisal
New York State Common Retirement FUND
July 31, 2021
P23959

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Portfolio Summary
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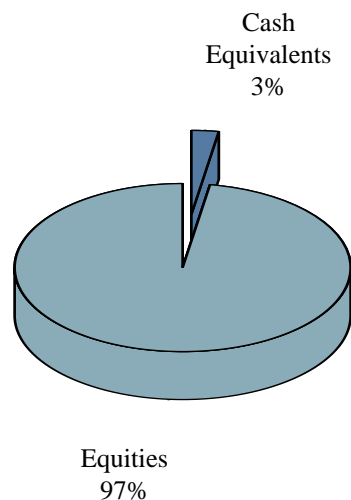
Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	108,247,210	98.2	0.5	Market Value as of 06/30/21	113,772,669
Cash Equivalents	2,040,243	1.8	0.0	Net Additions / Withdrawals	(17,614)
Total	110,287,452	100.0	0.5	Income Received	19,698
Accrual	9,123			Accrued Income Change	(7,666)
Grand Total	\$110,296,575			Market Appreciation (+/-)	(3,470,512)
				Market Value as of 07/31/21	\$110,296,575

Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	Since Inception
Total Portfolio	(3.04)	(0.96)	13.28	58.23	15.06
Equities	(3.07)	(0.96)	13.47	59.32	15.17
Russell 2000 Index-Total Return	(3.61)	(1.54)	13.29	51.97	11.19

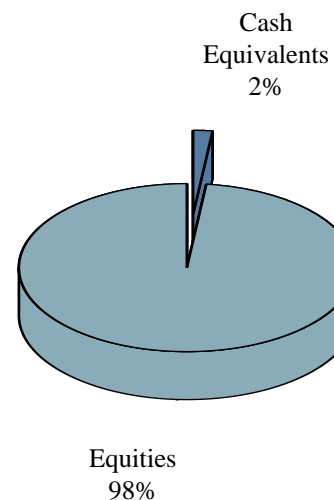
Asset Allocation Summary
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	108,247,210	97.4	98.2	581,987	0.5	
Cash Equivalents	2,040,243	2.6	1.8			
Grand Total	110,287,452	100.0	100.0	581,987	0.5	
Accrual	9,123					
Grand Total Plus Accrual	\$110,296,575					

Last Quarter
As of 06/30/21



Current Quarter
As of 07/31/21



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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		2,040,243		2,040,243	1.8		
<u>EQUITIES</u>								
<u>MATERIALS</u>								
92,209.0000	Livent CORP Com	8.89	819,900	19.51	1,798,998	1.6		
19,480.0000	Materion CORP Com	52.76	1,027,838	71.36	1,390,093	1.3	8,961	0.6
64,595.0000	Olin CORP Com Par \$1	15.13	977,523	47.03	3,037,903	2.8	51,676	1.7
60,104.0000	Ranpak Holdings CORP	23.05	1,385,488	25.62	1,539,864	1.4		
54,793.0000	Tronox Holdings Plc Shs	19.67	1,077,605	18.43	1,009,835	0.9	17,534	1.7
60,057.0000	Univar Solutions Usa INC	26.88	1,614,456	24.54	1,473,799	1.3		
	<u>TOTAL</u>		<u>6,902,810</u>		<u>10,250,491</u>	<u>9.3</u>	<u>78,171</u>	
<u>INDUSTRIALS</u>								
7,527.0000	Alamo Group INC Com	148.43	1,117,213	146.77	1,104,738	1.0	4,215	0.4
24,623.0000	Arcosa INC Com	60.84	1,498,022	54.76	1,348,355	1.2	4,925	0.4
33,134.0000	Beacon Roofing Supply INC	31.82	1,054,302	53.48	1,772,006	1.6		
56,583.0000	Cbiz INC Com	14.83	838,965	32.34	1,829,894	1.7		

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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
32,617.0000	Dmc Global INC	37.78	1,232,356	43.77	1,427,646	1.3		
60,864.0000	H & E Equipment Services	24.30	1,479,070	34.03	2,071,202	1.9	66,950	3.2
27,408.0000	Kirby CORP Com	46.38	1,271,192	57.91	1,587,197	1.4		
79,583.0000	Kratos Defense & Sec	10.66	848,627	27.20	2,164,658	2.0		
64,308.0001	Marten Trans LTD Com	9.29	597,298	15.82	1,017,353	0.9	10,289	1.0
34,543.0000	Montrose Environmental	48.92	1,689,743	53.69	1,854,614	1.7		
19,292.0000	Proto Labs INC Com	90.36	1,743,244	78.19	1,508,441	1.4		
8,314.0000	Saia INC Com	73.72	612,919	226.00	1,878,964	1.7		
19,566.0000	Siteone Landscape Supply	52.87	1,034,511	174.78	3,419,745	3.1		
24,871.0000	Skywest INC Com	42.16	1,048,484	40.49	1,007,027	0.9		
19,688.0000	Vicor CORP Com	47.16	928,498	115.61	2,276,130	2.1		
	<u>TOTAL</u>		<u>16,994,444</u>		<u>26,267,970</u>	<u>23.8</u>	<u>86,379</u>	
	<u>CONSUMER DISCRETIONARY</u>							
23,949.0000	Bjs Restaurants INC Com	45.88	1,098,793	40.58	971,850	0.9		
51,760.0000	Capri Holdings Limited Shs	18.92	979,104	56.31	2,914,606	2.6		
16,274.0000	Cerence INC	49.76	809,777	107.51	1,749,618	1.6		
17,782.0000	Childrens Pl Retail Stores	54.70	972,590	84.33	1,499,556	1.4		
52,853.0000	Hilton Grand Vacations INC	20.52	1,084,383	40.67	2,149,532	1.9		
128,140.0000	Lions Gate Entertainment	9.51	1,218,419	15.03	1,925,944	1.7		
43,442.0000	Signet Jewelers Limited Shs	24.41	1,060,271	64.34	2,795,058	2.5		

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14,880.0000	Visteon CORP Com New	60.86	905,642	114.05	1,697,064	1.5		
50,204.0000	Ww International INC	26.36	1,323,495	30.74	1,543,271	1.4		
	<u>TOTAL</u>		<u>9,452,473</u>		<u>17,246,499</u>	<u>15.6</u>		
	<u>CONSUMER STAPLES</u>							
30,800.0000	Inter Parfums INC Com	40.72	1,254,041	76.87	2,367,596	2.1	30,800	1.3
	<u>HEALTHCARE</u>							
31,509.0000	Caredx INC	24.10	759,295	84.04	2,648,016	2.4		
70,756.0000	Cryoport INC Com Par \$0.001	41.52	2,937,747	61.72	4,367,060	4.0		
54,995.0000	Halozyne Therapeutics INC	16.49	907,137	41.33	2,272,943	2.1		
53,869.0000	Healthstream INC Com	27.56	1,484,537	29.21	1,573,513	1.4		
7,767.0000	Inspire Medical Systems INC	73.43	570,299	183.16	1,422,604	1.3		
42,789.0000	Mednax INC Com	27.24	1,165,634	29.12	1,246,016	1.1		
47,263.0000	Neogenomics INC Com New	7.75	366,369	46.10	2,178,824	2.0		
21,716.0000	Simulations Plus INC Com	74.87	1,625,965	47.19	1,024,778	0.9	5,212	0.5
13,396.0000	U S Physical Therapy INC	71.81	962,032	118.16	1,582,871	1.4	18,754	1.2
42,931.0000	Veracyte INC Com	27.81	1,194,007	44.56	1,913,005	1.7		
	<u>TOTAL</u>		<u>11,973,023</u>		<u>20,229,632</u>	<u>18.3</u>	<u>23,966</u>	

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<u>FINANCIALS</u>								
32,526.0000	American Assets Tr INC Com	35.99	1,170,672	36.93	1,201,185	1.1	36,429	3.0
52,328.0000	Central Pac Finl CORP Com	22.11	1,157,139	25.60	1,339,597	1.2	48,142	3.6
29,058.0000	Columbia Bkg Sys INC Com	37.09	1,077,869	34.94	1,015,287	0.9	32,545	3.2
16,437.0000	Evercore Partners INC Class	58.72	965,177	132.20	2,172,971	2.0	40,106	1.8
16,894.0000	Goosehead Ins INC Com Cl A	60.62	1,024,184	120.19	2,030,490	1.8		
93,461.0000	Grid Dynamics Hldgs INC Cl	15.03	1,404,719	21.05	1,967,354	1.8		
90,597.0000	Heritage Commerce CORP Com	11.63	1,053,514	10.84	982,071	0.9	47,110	4.8
35,839.0000	National Bk Hldgs CORP Cl A	36.23	1,298,435	35.46	1,270,851	1.2	30,105	2.4
96,562.0000	Retail Opportunity Invts	12.14	1,171,920	17.67	1,706,251	1.5	42,487	2.5
21,263.0000	Terreno Rlty CORP Com	30.92	657,379	68.36	1,453,539	1.3	24,665	1.7
<u>TOTAL</u>			<u>10,981,009</u>		<u>15,139,595</u>	<u>13.7</u>	<u>301,590</u>	
<u>INFORMATION TECHNOLOGY</u>								
32,162.0000	Agilysys INC Com	41.66	1,339,785	55.56	1,786,921	1.6		
28,122.0000	Descartes Sys Group INC Com	16.72	470,303	72.66	2,043,345	1.9		
52,216.0000	Liveperson INC Com	26.75	1,396,529	63.69	3,325,637	3.0		
51,588.0000	Methanex CORP Com	22.05	1,137,386	33.66	1,736,452	1.6	25,794	1.5
14,004.0000	Par Technology CORP Com	78.56	1,100,175	61.05	854,944	0.8		

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23,063.0000	Sprout Social INC Com Cl A	47.71	1,100,393	88.84	2,048,917	1.9		
22,215.0000	Tec Hldgs INC Com	35.65	791,911	104.50	2,321,468	2.1	18,438	0.8
	<u>TOTAL</u>		<u>7,336,483</u>		<u>14,117,683</u>	<u>12.8</u>	<u>44,232</u>	
	<u>UTILITIES</u>							
18,314.0000	California Wtr Svc Group	52.79	966,728	62.68	1,147,922	1.0	16,849	1.5
	<u>UNKNOWN INDUSTRY</u>							
67,173.0000	Vizio Holding CORP	25.99	1,745,872	22.03	1,479,821	1.3		
	<u>TOTAL EQUITIES</u>		<u>67,606,884</u>		<u>108,247,210</u>	<u>98.2</u>	<u>581,987</u>	
	<u>Total Account</u>		<u>69,647,126</u>		<u>110,287,452</u>	<u>100.0</u>	<u>581,987</u>	
	Accrued Income				9,123			
	<u>Total Account Plus Accrual</u>				<u>\$110,296,575</u>			

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Activity Summary
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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Purchases</u>					
93,461.000	Grid Dynamics Hldgs INC Cl	1,404,718.83			07/01/21
154.000	Proto Labs INC Com	13,826.14			07/06/21
4,718.000	Montrose Environmental	226,143.18			07/06/21
1,428.000	Vizio Holding CORP	35,986.17			07/06/21
13,750.000	Proto Labs INC Com	1,247,527.88			07/07/21
10,028.000	Montrose Environmental	490,258.89			07/07/21
41,271.000	Vizio Holding CORP	1,056,822.37			07/07/21
5,388.000	Proto Labs INC Com	481,890.33			07/08/21
3,120.000	Montrose Environmental	152,917.75			07/08/21
3,620.000	Vizio Holding CORP	92,404.12			07/08/21
3,710.000	Montrose Environmental	185,160.54			07/09/21
4,431.000	Vizio Holding CORP	115,614.98			07/09/21
6,355.000	Montrose Environmental	311,323.19			07/12/21
4,730.000	Vizio Holding CORP	124,808.62			07/12/21
6,612.000	Montrose Environmental	323,939.73			07/13/21
5,206.000	Vizio Holding CORP	142,176.90			07/13/21
1,142.000	Healthstream INC Com	32,006.03			07/13/21
6,487.000	Vizio Holding CORP	178,059.07			07/14/21
3,783.000	Heritage Commerce CORP Com	43,039.95			07/15/21

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
140.000	Healthstream INC Com	3,925.43			07/15/21
39,834.000	Heritage Commerce CORP Com	457,923.70			07/16/21
2,200.000	Healthstream INC Com	62,271.88			07/16/21
2,700.000	Healthstream INC Com	76,162.68			07/19/21
2,800.000	Healthstream INC Com	80,300.08			07/20/21
1,000.000	Healthstream INC Com	28,684.80			07/21/21
1,200.000	Healthstream INC Com	34,695.72			07/22/21
2,600.000	Healthstream INC Com	76,184.94			07/23/21
1,000.000	Healthstream INC Com	29,784.80			07/26/21
<u>Total Purchases</u>		<u>\$7,508,558.70</u>			
 <u>Sales</u>					
1,314.000	Topbuild CORP Com	97,666.21	249,710.90	152,045	07/06/21
17,720.000	Encore Wire CORP Com	709,904.07	1,293,142.30	583,238	07/06/21
31,946.000	Cheesecake Factory INC	821,273.35	1,657,263.77	835,990	07/06/21
5,716.000	Topbuild CORP Com	429,842.98	1,085,711.82	655,869	07/07/21
1,639.000	Topbuild CORP Com	124,454.04	302,122.71	177,669	07/08/21
1,260.000	Siteone Landscape Supply	46,009.40	207,176.83	161,167	07/15/21
2,970.000	Neogenomics INC Com New	23,424.52	125,600.96	102,176	07/15/21

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
25,062.000	Medallia INC Com	504,524.31	841,076.42	336,552	07/27/21
24,334.000	Medallia INC Com	670,180.53	817,642.55	147,462	07/28/21
	<u>Total Sales</u>	<u>\$3,427,279.41</u>	<u>6,579,448.26</u>	<u>3,152,169</u>	

Income

Cash	270.10	07/01/21
Retail Opportunity Invt	10,621.82	07/09/21
Cash	(10,621.82)	07/09/21
Terreno Rlty CORP Com	6,166.27	07/14/21
Cash	(6,166.27)	07/14/21
Encore Wire CORP Com	354.40	07/16/21
Cash	(354.40)	07/16/21
Alamo Group INC Com	1,053.78	07/28/21
Cash	(1,053.78)	07/28/21
Arcosa INC Com	1,231.15	07/30/21
Cash	(1,231.15)	07/30/21
<u>Total Income</u>	<u>\$270.10</u>	

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Cash Contributions/Withdrawals</u>					
	Sweep Income	(2,572.32)			07/01/21
	Class Action Setlmn	4,385.86			07/29/21
	<u>Total Cash Contributions/Withdrawals</u>	<u>\$1,813.54</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
6,291	Medallia INC Com	131,856	211,383	60.31	03/31/20	07/28/21		79,527
6,596	Medallia INC Com	178,335	221,631	24.28	05/20/20	07/28/21		43,296
5,132	Medallia INC Com	160,600	172,439	7.37	10/09/20	07/28/21	11,840	
6,315	Medallia INC Com	199,390	212,189	6.42	10/13/20	07/28/21	12,799	
12,089	Medallia INC Com	232,407	405,705	74.57	03/17/20	07/27/21		173,297
7,869	Medallia INC Com	165,140	264,082	59.91	03/24/20	07/27/21		98,943
5,104	Medallia INC Com	106,977	171,289	60.12	03/31/20	07/27/21		64,312
342	Neogenomics INC Com New	3,176	14,463	355.35	12/08/16	07/15/21		11,287
1,815	Neogenomics INC Com New	13,884	76,756	452.82	05/03/17	07/15/21		62,872
813	Neogenomics INC Com New	6,364	34,382	440.27	05/04/17	07/15/21		28,018
1,260	Siteone Landscape Supply	46,009	207,177	350.29	01/05/17	07/15/21		161,167
206	Topbuild CORP Com	15,498	37,973	145.01	04/22/20	07/08/21		22,475
1,433	Topbuild CORP Com	108,956	264,150	142.44	04/23/20	07/08/21		155,194
214	Topbuild CORP Com	15,906	40,660	155.62	04/21/20	07/07/21		24,753
2,768	Topbuild CORP Com	208,247	525,914	152.54	04/22/20	07/07/21		317,667
2,734	Topbuild CORP Com	205,689	519,138	152.39	04/22/20	07/07/21		313,449
18,271	Cheesecake Factory INC	510,006	947,845	85.85	06/09/20	07/06/21		437,840
13,675	Cheesecake Factory INC	311,268	709,418	127.91	07/17/20	07/06/21	398,151	
1,946	Encore Wire CORP Com	69,070	142,012	105.61	03/16/15	07/06/21		72,942
6,755	Encore Wire CORP Com	239,618	492,956	105.73	03/17/15	07/06/21		253,338
1,531	Encore Wire CORP Com	59,719	111,727	87.09	04/09/15	07/06/21		52,008
1,330	Encore Wire CORP Com	51,937	97,059	86.88	04/10/15	07/06/21		45,121
1,524	Encore Wire CORP Com	52,619	111,216	111.36	11/04/16	07/06/21		58,597
853	Encore Wire CORP Com	43,111	62,249	44.39	01/11/18	07/06/21		19,138
2,345	Encore Wire CORP Com	119,685	171,130	42.98	01/16/18	07/06/21		51,445
957	Encore Wire CORP Com	49,227	69,838	41.87	01/17/18	07/06/21		20,612
479	Encore Wire CORP Com	24,918	34,956	40.28	01/19/18	07/06/21		10,037

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Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
1,314	Topbuild CORP Com	97,666	249,711	155.68	04/21/20	07/06/21		152,045
	<u>Total Gain</u>						<u>422,790</u>	<u>2,729,379</u>
	<u>Total Loss</u>						<u>0</u>	<u>0</u>
	<u>Grand Total</u>	<u>3,427,279</u>	<u>6,579,448</u>				<u>422,790</u>	<u>2,729,379</u>
	<u>Net Gain/ Loss</u>							<u>\$3,152,169</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 - July 2021
NYSCRF

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
CANA - Canaccord Genuity	11	19,012.00	\$756,794.15	\$760.48	0.04000	0.04000	5.60	118.80	69.13
CHLM - Craig Hallum	4	43,626.00	\$2,560,886.90	\$1,745.04	0.04000	0.04000	6.16	973.36	436.26
CSMS - Cornerstone Macro	2	4,296.00	\$816,284.43	\$171.84	0.04000	0.04000	52.56	119.28	85.92
DADA - DA Davidson	3	61,337.00	\$1,794,105.95	\$2,017.31	0.03333	0.03289	113.49	1,195.02	672.44
GLBL - Seaport Global	2	4,373.00	\$821,261.00	\$174.92	0.04000	0.04000	65.56	109.36	87.46
RBCM - RBC	1	25,062.00	\$841,076.42	\$1,002.48	0.04000	0.04000	1,002.48	1,002.48	1,002.48
RCAP - Roth Capital	7	67,173.00	\$1,745,872.23	\$2,686.92	0.04000	0.04000	57.12	1,650.84	383.85
STFL - Stifel Nicolaus	6	34,543.00	\$1,689,743.28	\$1,381.72	0.04000	0.04000	124.80	401.12	230.29
WBLR - William Blair	1	93,461.00	\$1,404,718.83	\$0.00	0.00000	0.00000	0.00	0.00	0.00
WELLS - Wells Fargo	1	31,946.00	\$1,657,263.77	\$1,277.84	0.04000	0.04000	1,277.84	1,277.84	1,277.84

GRANITE INVESTMENT PARTNERS, LLC

PERFORMANCE SUMMARY AS OF:

7/31/2021

Prior Qtr End: 6/30/2021

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:	6/30/2021	5/31/2021	4/30/2021	4/30/2021	1/31/2021	12/31/2020	3/31/2021	6/30/2021	9/30/2021	6/30/2021	12/31/2020	
				End Date:	7/31/2021	6/30/2021	5/31/2021	7/31/2021	7/31/2021	3/31/2021	6/30/2021	9/30/2021	12/31/2021	7/31/2021	7/31/2021	
Composite	Portfolio AUM	Inception Date			Jul-21	Jun-21	May-21	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD	YTD	
NEW YORK STATE COMMON RETIREMENT FUND																
NYSRCF	110,296,575	13-Mar-15	Gross of Management Fees		-3.04%	2.81%	-0.65%	-0.96%	7.76%	9.15%	7.03%			-3.04%	13.28%	
		13-Mar-15	Net of Management Fee of 0.5%		-3.08%	2.77%	-0.69%	-1.09%	7.49%	9.02%	6.90%			-3.08%	12.95%	
		13-Mar-15	Russell 2000 Total		-3.61%	1.94%	0.21%	-1.54%	7.86%	12.70%	4.29%			-3.61%	13.29%	
				ANNUALIZED RATES OF RETURN												
				Begin Date:	7/31/2020	7/31/2019	7/31/2018	7/31/2017	7/31/2016	7/31/2015	Inception Date	Inception Date	2020	2019	2018	2017
				End Date:	7/31/2021	7/31/2021	7/31/2021	7/31/2021	7/31/2021	7/31/2021	7/31/2021	7/31/2021	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	1 Year
NEW YORK STATE COMMON RETIREMENT FUND																
NYSRCF	110,296,575	13-Mar-15	Gross of Management Fees		58.23%	27.64%	19.09%	20.11%	19.80%	16.13%	15.06%	144.87%	35.96%	30.41%	-5.25%	20.82%
		13-Mar-15	Net of Management Fee of 0.5%		57.47%	27.02%	18.50%	19.52%	19.21%	15.55%	14.49%	137.24%	35.29%	29.77%	-5.72%	20.23%
		13-Mar-15	Russell 2000 Total		51.97%	20.41%	11.49%	13.26%	14.28%	11.77%	11.20%	96.88%	19.96%	25.52%	-11.01%	14.65%