

**Portfolio Appraisal**  
**New York State Common Retirement FUND**  
July 31, 2023  
P23959

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**Synopsis**  
**New York State Common Retirement FUND**  
 July 31, 2023  
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<b>Portfolio Asset Allocation</b>	<b>Market Value</b>	<b>% of Total</b>	<b>% Yield</b>	<b>Portfolio Changes</b>	
Equities	94,922,431	99.5	0.7	Market Value as of 06/30/23	90,483,086
Cash Equivalents	462,018	0.5	0.0	Net Additions / Withdrawals	(53,116)
<b>Total</b>	<b>95,384,449</b>	<b>100.0</b>	<b>0.7</b>	Income Received	59,670
Accrual	5,796			Accrued Income Change	(38,968)
<b>Grand Total</b>	<b>\$95,390,245</b>			Market Appreciation (+/-)	4,939,574
				<b>Market Value as of 07/31/23</b>	<b>\$95,390,245</b>

<b>Sector Description</b>	<b>Month To Date</b>	<b>Latest 3 Months</b>	<b>Year To Date</b>	<b>Latest 12 Months</b>	<b>3 Years Annualized</b>	<b>5 Years Annualized</b>	<b>Since Inception</b>
Total Portfolio	5.48	9.80	11.96	7.56	11.59	8.21	9.56
Equities	5.52	9.85	12.02	7.60	11.75	8.11	9.61
Russell 2000 Index-Total Return	6.12	13.68	14.70	7.91	12.01	5.09	7.41

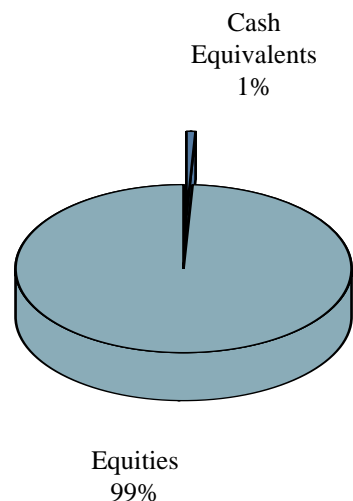
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Granite Investment Partners, LLC

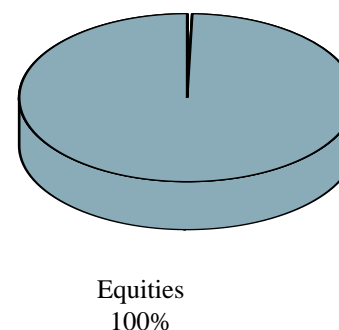
**Executive Summary**  
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	94,922,431	99.1	99.5	694,180	0.7	
Cash Equivalents	462,018	0.9	0.5			
<b>Grand Total</b>	<b>95,384,449</b>	<b>100.0</b>	<b>100.0</b>	<b>694,180</b>	<b>0.7</b>	
Accrual	5,796					
<b>Grand Total Plus Accrual</b>	<b>\$95,390,245</b>					

**Last Quarter**  
**As of 06/30/23**



**Current Quarter**  
**As of 07/31/23**



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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
<b><u>CASH EQUIVALENTS</u></b>								
	Cash		462,018		462,018	0.5		
<b><u>EQUITIES</u></b>								
<b><u>ENERGY</u></b>								
44,812.0000	Helmerich & Payne INC Com	33.42	1,497,417	44.77	2,006,233	2.1	44,812	2.2
50,316.0000	Noble CORP Plc Ord Shs A	38.69	1,946,475	52.27	2,630,017	2.8	60,379	2.3
86,257.0000	Technipfmc Plc Com	9.34	806,059	18.34	1,581,953	1.7	17,251	1.1
	<b><u>TOTAL</u></b>		<b><u>4,249,951</u></b>		<b><u>6,218,204</u></b>	<b><u>6.5</u></b>	<b><u>122,443</u></b>	
<b><u>MATERIALS</u></b>								
42,239.0000	Carpenter Technology CORP	35.76	1,510,535	59.86	2,528,427	2.7	33,791	1.3
81,376.0000	Ecovyst INC Com	10.56	858,956	12.29	1,000,111	1.0		
18,009.0000	Livent CORP Com	9.23	166,223	24.62	443,382	0.5		
	<b><u>TOTAL</u></b>		<b><u>2,535,714</u></b>		<b><u>3,971,919</u></b>	<b><u>4.2</u></b>	<b><u>33,791</u></b>	

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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>								
7,539.0000	Alamo Group INC Com	155.25	1,170,398	193.76	1,460,757	1.5	6,634	0.5
15,288.0000	Albany Intl CORP New Cl A	85.95	1,313,996	96.28	1,471,929	1.5	15,288	1.0
56,040.0000	Api Group CORP Com Stk	24.64	1,380,560	28.76	1,611,710	1.7		
7,937.0000	Arcbest CORP	119.25	946,498	116.32	923,232	1.0	3,810	0.4
56,795.0000	Azek Co Inc/The	22.31	1,267,307	31.20	1,772,004	1.9		
24,781.0000	Casella Waste Sys INC Cl A	83.74	2,075,147	80.69	1,999,579	2.1		
52,682.0000	Cbiz INC Com	14.89	784,291	52.89	2,786,351	2.9		
17,576.0000	Crane Company Common Stock	75.39	1,325,006	93.69	1,646,695	1.7	12,655	0.8
22,283.0000	Esab Corporation Com	51.91	1,156,762	68.70	1,530,842	1.6	5,348	0.3
45,935.0000	Fluor CORP New Com	22.39	1,028,489	30.98	1,423,066	1.5		
104,338.0000	Hayward Holdings INC	11.05	1,152,972	13.36	1,393,956	1.5		
13,457.0000	Icf Intl INC Com	111.25	1,497,067	117.59	1,582,409	1.7	7,536	0.5
98,769.0000	Kratos Defense & Sec	11.22	1,108,024	15.09	1,490,424	1.6		
87,130.0000	Leslie'S INC	10.98	957,088	6.37	555,018	0.6		
68,191.0001	Marten Trans LTD Com	11.21	764,693	22.66	1,545,208	1.6	16,366	1.1
29,029.0000	Montrose Environmental	44.72	1,298,201	40.47	1,174,804	1.2		
	<b><u>TOTAL</u></b>		<b><u>19,226,501</u></b>		<b><u>24,367,984</u></b>	<b><u>25.5</u></b>	<b><u>67,636</u></b>	
<u>CONSUMER DISCRETIONARY</u>								
32,091.0000	Hilton Grand Vacations INC	20.91	670,914	46.50	1,492,232	1.6		

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
12,141.0000	Kura Sushi Usa INC Cl A Com	69.48	843,524	99.51	1,208,151	1.3		
17,987.0000	Signet Jewelers Limited Shs	46.87	842,987	80.49	1,447,774	1.5	16,548	1.1
10,240.0000	Visteon CORP Com New	116.18	1,189,673	154.09	1,577,882	1.7		
	<b><u>TOTAL</u></b>		<b><u>3,547,098</u></b>		<b><u>5,726,038</u></b>	<b><u>6.0</u></b>	<b><u>16,548</u></b>	
	<b><u>CONSUMER STAPLES</u></b>							
31,096.0000	Freshpet INC Com	50.06	1,556,801	73.54	2,286,800	2.4		
21,074.0000	Inter Parfums INC Com	44.16	930,698	149.56	3,151,827	3.3	52,685	1.7
	<b><u>TOTAL</u></b>		<b><u>2,487,499</u></b>		<b><u>5,438,627</u></b>	<b><u>5.7</u></b>	<b><u>52,685</u></b>	
	<b><u>HEALTHCARE</u></b>							
24,757.0000	Amphastar Pharmaceuticals	34.23	847,491	60.69	1,502,502	1.6		
28,899.0000	Atricure INC Com	43.93	1,269,430	55.35	1,599,560	1.7		
31,975.0000	Axonics Modulation	54.40	1,739,328	60.37	1,930,331	2.0		
78,122.0000	Certara INC Com	20.33	1,588,432	19.47	1,521,035	1.6		
60,541.0000	Corcept Therapeutics INC	23.06	1,396,217	25.48	1,542,585	1.6		
70,756.0000	Cryoport INC Com Par \$0.001	41.52	2,937,747	16.07	1,137,049	1.2		
84,460.0000	Figs INC	8.00	675,430	7.36	621,626	0.7		
49,993.0000	Halozyme Therapeutics INC	20.72	1,036,050	42.96	2,147,699	2.3		
74,685.0000	Neogen CORP	18.37	1,372,016	23.19	1,731,945	1.8		
20,109.0000	Omnicell INC Com	58.77	1,181,732	63.15	1,269,883	1.3		

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
32,787.0000	Silk Road Medical INC	22.41	734,696	22.84	748,855	0.8		
53,097.0000	Veracyte INC Com	28.59	1,518,036	27.45	1,457,513	1.5		
	<b><u>TOTAL</u></b>		<b><u>16,296,607</u></b>		<b><u>17,210,583</u></b>	<b><u>18.0</u></b>		
	<b><u>FINANCIALS</u></b>							
46,954.0000	Brp Group INC Com Cl A	30.43	1,428,843	24.91	1,169,624	1.2		
87,751.0000	Outfront Media INC Com	15.41	1,352,018	15.46	1,356,630	1.4	105,301	7.8
92,727.0000	Retail Opportunity Invts	12.14	1,125,764	14.73	1,365,869	1.4	55,636	4.1
27,321.0000	Stewart Information Svcs	40.45	1,105,163	47.13	1,287,639	1.3	49,178	3.8
25,347.0000	Terreno Rlty CORP Com	36.93	936,174	59.34	1,504,091	1.6	40,555	2.7
24,735.0000	Wintrust Finl CORP Com	67.07	1,659,048	84.36	2,086,645	2.2	39,576	1.9
	<b><u>TOTAL</u></b>		<b><u>7,607,009</u></b>		<b><u>8,770,498</u></b>	<b><u>9.2</u></b>	<b><u>290,246</u></b>	
	<b><u>INFORMATION TECHNOLOGY</u></b>							
17,529.0000	Agilysys INC Com	41.83	733,196	73.63	1,290,660	1.4		
23,434.0000	Belden Cdt INC Com	54.16	1,269,123	96.64	2,264,662	2.4	4,687	0.2
67,831.0000	Bumble INC	20.98	1,422,844	18.52	1,256,230	1.3		
21,135.0000	Calix INC Com	66.44	1,404,232	45.11	953,400	1.0		
26,647.0000	Descartes Sys Group INC Com	16.81	447,906	77.87	2,075,002	2.2		
59,054.0000	Doubleverify Hldgs INC Com	24.27	1,433,353	42.10	2,486,173	2.6		
21,980.0000	Five9 INC Com	58.44	1,284,591	87.75	1,928,745	2.0		

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
28,249.0000	Methanex CORP Com	22.19	626,867	45.04	1,272,335	1.3	20,904	1.6
40,355.0000	Napco Sec Technologies INC	35.75	1,442,564	37.48	1,512,505	1.6	10,089	0.7
44,227.0000	Ncino INC Com	27.37	1,210,302	32.35	1,430,743	1.5		
50,772.0000	Paycor Hcm INC Com	27.87	1,414,848	26.86	1,363,736	1.4		
26,629.0000	Sprout Social INC Com CI A	49.59	1,320,523	57.14	1,521,581	1.6		
	<b><u>TOTAL</u></b>		<b><u>14,010,349</u></b>		<b><u>19,355,773</u></b>	<b><u>20.3</u></b>	<b><u>35,680</u></b>	
	<b><u>UTILITIES</u></b>							
24,177.0000	California Wtr Svc Group	54.17	1,309,558	53.02	1,281,865	1.3	25,144	2.0
26,319.0000	Portland Gen Elec Co Com	48.15	1,267,181	47.67	1,254,627	1.3	50,006	4.0
	<b><u>TOTAL</u></b>		<b><u>2,576,739</u></b>		<b><u>2,536,491</u></b>	<b><u>2.7</u></b>	<b><u>75,150</u></b>	
	<b><u>UNKNOWN INDUSTRY</u></b>							
62,799.0000	Xponential Fitness INC Com	24.52	1,539,764	21.12	1,326,315	1.4		
	<b><u>TOTAL EQUITIES</u></b>		<b><u>74,077,231</u></b>		<b><u>94,922,431</u></b>	<b><u>99.5</u></b>	<b><u>694,180</u></b>	
	<b><u>Total Account</u></b>		<b><u>74,539,249</u></b>		<b><u>95,384,449</u></b>	<b><u>100.0</u></b>	<b><u>694,180</u></b>	
	Accrued Income				5,796			
	<b><u>Total Account Plus Accrual</u></b>				<b><u>\$95,390,245</u></b>			

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**Activity Summary**  
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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<b><u>Purchases</u></b>					
21,404.000	Xponential Fitness INC Com	428,991.81			07/12/23
39,950.000	Figs INC	315,473.17			07/13/23
9,082.000	Xponential Fitness INC Com	186,170.10			07/13/23
23,414.000	Veracyte INC Com	665,697.48			07/13/23
44,510.000	Figs INC	359,956.82			07/14/23
29,683.000	Veracyte INC Com	852,338.44			07/14/23
8,122.000	Silk Road Medical INC	182,924.50			07/17/23
12,393.000	Silk Road Medical INC	270,536.71			07/18/23
8,012.000	Halozyme Therapeutics INC	338,646.41			07/19/23
9,371.000	Helmerich & Payne INC Com	395,997.84			07/24/23
4,198.000	Arcbest CORP	492,556.80			07/26/23
3,739.000	Arcbest CORP	453,941.15			07/27/23
12,272.000	Silk Road Medical INC	281,234.97			07/31/23
	<b><u>Total Purchases</u></b>	<b><u>\$5,224,466.20</u></b>			
<b><u>Sales</u></b>					
8,850.000	Methanex CORP Com	180,344.63	383,564.77	203,220	07/12/23

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8,526.000	Acushnet Holdings CORP Com	437,063.22	467,114.49	30,051	07/12/23
2,032.000	Inari Med INC Com	199,256.22	114,376.91	(84,879)	07/12/23
1,800.000	Amphastar Pharmaceuticals	55,117.98	98,941.42	43,823	07/12/23
83,517.000	American Eagle Outfitters	1,100,316.43	1,026,666.24	(73,650)	07/12/23
11,804.000	Inari Med INC Com	868,889.00	666,480.37	(202,409)	07/13/23
5,860.000	Amphastar Pharmaceuticals	181,294.30	323,627.03	142,333	07/13/23
7,236.000	Amphastar Pharmaceuticals	226,361.35	453,128.44	226,767	07/19/23
16,468.000	Livent CORP Com	143,678.36	410,650.98	266,973	07/24/23
19,285.000	Livent CORP Com	173,218.39	490,862.95	317,645	07/26/23
4,547.000	Montrose Environmental	219,545.00	185,229.66	(34,315)	07/26/23
6,949.000	Montrose Environmental	339,729.66	276,984.23	(62,745)	07/27/23
<b>Total Sales</b>		<b>\$4,124,814.54</b>	<b>4,897,627.49</b>	<b>772,813</b>	

**Income**

Cash	6,553.86	07/03/23
Belden Cdt INC Com	1,171.70	07/06/23
Cash	(1,171.70)	07/06/23
Retail Opportunity Invts	13,909.05	07/07/23
Cash	(13,909.05)	07/07/23
Albany Intl CORP New Cl A	3,822.00	07/10/23

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	Cash	(3,822.00)			07/10/23
	Icf Intl INC Com	1,883.98			07/14/23
	Terreno Rlty CORP Com	10,138.80			07/14/23
	Esab Corporation Com	1,336.98			07/14/23
	Cash	(13,359.76)			07/14/23
	Portland Gen Elec Co Com	12,501.52			07/17/23
	Cash	(12,501.52)			07/17/23
	American Eagle Outfitters	8,351.70			07/21/23
	Cash	(8,351.70)			07/21/23
	<b><u>Total Income</u></b>	<b><u>\$6,553.86</u></b>			

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Granite Investment Partners, LLC

**Schedule Of Realized Gains & Losses**  
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Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
6,949	Montrose Environmental	339,730	276,984	(18.47)	07/07/21	07/27/23		(62,745)
9,464	Livent CORP Com	82,571	240,888	191.74	12/23/19	07/26/23		158,318
9,821	Livent CORP Com	90,648	249,975	175.76	09/02/20	07/26/23		159,327
2,877	Montrose Environmental	137,900	117,199	(15.01)	07/06/21	07/26/23		(20,701)
1,670	Montrose Environmental	81,645	68,030	(16.68)	07/07/21	07/26/23		(13,614)
16,468	Livent CORP Com	143,678	410,651	185.81	12/23/19	07/24/23		266,973
1,240	Amphastar Pharmaceuticals	38,797	77,651	100.15	02/03/23	07/19/23	38,854	
5,996	Amphastar Pharmaceuticals	187,564	375,478	100.19	02/06/23	07/19/23	187,913	
1,790	Amphastar Pharmaceuticals	54,812	98,855	80.35	02/01/23	07/13/23	44,044	
2,120	Amphastar Pharmaceuticals	65,471	117,080	78.83	02/02/23	07/13/23	51,609	
1,950	Amphastar Pharmaceuticals	61,011	107,692	76.51	02/03/23	07/13/23	46,680	
2,587	Inari Med INC Com	254,561	146,068	(42.62)	03/04/22	07/13/23		(108,493)
3,887	Inari Med INC Com	280,346	219,469	(21.71)	06/24/22	07/13/23		(60,877)
5,330	Inari Med INC Com	333,983	300,944	(9.89)	05/24/23	07/13/23	(33,039)	
8,526	Acushnet Holdings CORP Com	437,063	467,114	6.88	03/14/23	07/12/23	30,051	
36,742	American Eagle Outfitters	512,077	451,666	(11.80)	08/16/22	07/12/23	(60,411)	
17,814	American Eagle Outfitters	191,900	218,986	14.11	09/20/22	07/12/23	27,086	
28,961	American Eagle Outfitters	396,340	356,015	(10.17)	04/06/23	07/12/23	(40,325)	
1,800	Amphastar Pharmaceuticals	55,118	98,941	79.51	02/01/23	07/12/23	43,823	
1,881	Inari Med INC Com	184,398	105,877	(42.58)	03/03/22	07/12/23		(78,520)
151	Inari Med INC Com	14,858	8,499	(42.80)	03/04/22	07/12/23		(6,359)
39	Methanex CORP Com	882	1,690	91.60	06/10/20	07/12/23		808

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**Schedule Of Realized Gains & Losses**  
**New York State Common Retirement FUND**  
July 31, 2023  
P23959

Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
8,811	Methanex CORP Com	179,462	381,874	112.79	06/11/20	07/12/23		202,412
	<u>Total Gain</u>						<u>470,061</u>	<u>787,837</u>
	<u>Total Loss</u>						<u>(133,775)</u>	<u>(351,310)</u>
	<u>Grand Total</u>	<u>4,124,815</u>	<u>4,897,627</u>				<u>336,286</u>	<u>436,527</u>
	<u>Net Gain/ Loss</u>							<u>\$772,813</u>

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Granite Investment Partners, LLC

Granite Investment Partners, LLC

Commission Summary Report

07/01/2023 - 07/31/2023

NYSCRF

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
CANA	4	19,433.00	\$1,408,711.84	\$777.32	0.04000	0.04000	149.56	277.96	194.33
GLBL	1	9,371.00	\$395,997.84	\$374.84	0.04000	0.04000	374.84	374.84	374.84
JMPS	1	8,012.00	\$338,646.41	\$320.48	0.04000	0.04000	320.48	320.48	320.48
LEER	2	53,097.00	\$1,518,035.92	\$2,123.88	0.04000	0.04000	936.56	1,187.32	1,061.94
MSCO	2	84,460.00	\$675,429.99	\$2,533.80	0.03000	0.03000	1,198.50	1,335.30	1,266.90
RBCM	1	8,850.00	\$383,564.77	\$354.00	0.04000	0.04000	354.00	354.00	354.00
RCAP	3	39,012.00	\$1,082,276.40	\$1,255.62	0.03333	0.03219	272.46	642.12	418.54
RILY	5	68,540.00	\$1,636,210.11	\$2,413.73	0.03400	0.03522	243.66	771.40	482.75
WELLS	6	112,249.00	\$2,683,220.41	\$3,654.79	0.03833	0.03256	72.00	2,505.51	609.13
				\$13,808.46					

GRANTIE INVESTMENT PARTNERS, LLC  
PERFORMANCE SUMMARY AS OF:  
7/31/2023 Prior Qtr End: 6/30/2023

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															
Composite	Portfolio AUM	Inception Date	Begin Date:	End Date:	6/30/2023	5/31/2023	4/30/2023	4/30/2023	1/31/2023	12/31/2022	3/31/2023	6/30/2023	9/30/2023	6/30/2023	12/31/2022
					7/31/2023	6/30/2023	5/31/2023	7/31/2023	7/31/2023	3/31/2023	6/30/2023	9/30/2023	12/31/2023	7/31/2023	7/31/2023
NEW YORK STATE COMMON RETIREMENT FUND					Jul-23	Jun-23	May-23	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD	YTD
NYSCRF	95,390,245	13-Mar-15	Gross of Management Fees	5.48%	7.96%	-3.59%	9.79%	2.92%	3.15%	2.90%				5.48%	11.96%
				5.44%	7.92%	-3.63%	9.65%	2.67%	3.03%	2.77%			5.44%	11.64%	
				6.12%	8.13%	-0.92%	13.68%	4.51%	2.74%	5.21%			6.12%	14.70%	

Begin Date End Date:		ANNUALIZED RATES OF RETURN										2021		2020	2019	2018	2017	2016
		7/31/2022	7/31/2021	7/31/2020	7/31/2019	7/31/2018	7/31/2017	7/31/2016	7/31/2015	Inception Date	Inception Date	Inception Date	Inception Date	Inception Date	Inception Date	Inception Date	Inception Date	
		7/31/2023	7/31/2023	7/31/2023	7/31/2023	7/31/2023	7/31/2023	7/31/2023	7/31/2023	7/31/2023	7/31/2023	7/31/2023	12/31/2020	12/31/2019	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	7 Year	8 Year	Annualized Since Inception	Cumulative Since Inception	1 Year	1 Year	1 Year	1 Year	1 Year	1 Year
NEW YORK STATE COMMON RETIREMENT FUND																		
NYSCRF	95,390,245	13-Mar-15	7.56%	-6.28%	11.59%	9.37%	8.21%	10.58%	11.68%	10.07%	9.56%	115.06%	17.53%	35.96%	30.41%	-5.25%	20.82%	16.08%
			7.03%	-6.76%	11.04%	8.83%	7.67%	10.03%	11.13%	9.52%	9.02%	106.27%	16.99%	35.29%	29.77%	-5.72%	20.23%	15.50%
			7.91%	-3.83%	12.01%	7.61%	5.09%	7.25%	8.78%	7.64%	7.41%	82.09%	14.82%	19.96%	25.52%	-11.01%	14.65%	21.31%