Portfolio Appraisal New York State Common Retirement FUND

August 31, 2022 P23959

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Portfolio Summary New York State Common Retirement FUND August 31, 2022 P23959

Portfolio		%			
Asset	Market	of	0/0	Portfolio	
Allocation	Value	Total	Yield	Changes	
Equities	84,847,151	98.1	0.9	Market Value as of 07/31/22	89,392,416
Cash Equivalents	1,601,671	1.9	0.0	Net Additions / Withdrawals	(77,523)
Total	86,448,822	100.0	0.9	Income Received	82,778
Accrual	43,401			Accrued Income Change	7,697
Grand Total	\$86,492,223			Market Appreciation (+/-)	(2,913,145)
				Market Value as of 08/31/22	\$86,492,223

	Month	Latest	Year	Latest	
Sector	To	3	To	12	Since
Description	Date	Months	Date	Months	Inception
Total Portfolio	(3.16)	(1.61)	(23.78)	(24.06)	9.25
Equities	(3.22)	(1.64)	(24.14)	(24.42)	9.29
Russell 2000 Index-Total Return	(2.05)	(0.72)	(17.16)	(17.88)	6.96

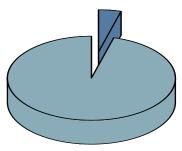
Asset Allocation Summary New York State Common Retirement FUND

August 31, 2022 P23959

	Market	%MV Last	%MV Current	Annual		
Sector	Value	Quarter	Quarter	Income	Yield	YTM
Equities	84,847,151	95.7	98.1	760,555	0.9	
Cash Equivalents	1,601,671	4.3	1.9			
Grand Total	86,448,822	100.0	100.0	760,555	0.9	
Accrual	43,401					
Grand Total Plus Accrual	\$86,492,223					

Last Quarter As of 06/30/22

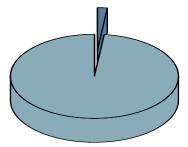
Cash Equivalents 4%



Equities 96%

Current Quarter As of 08/31/22

Cash Equivalents 2%



Equities 98%

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	Security	Cost Per	Total	Price Per	Market	% Market	Annual	
Units	Description	Share	Cost	Share	Value	Value	Income	Yield
	CASH EQUIVALENTS							
	Cash		1,601,671		1,601,671	1.9		
	EQUITIES							
	ENERGY							
62,489.0000	Helmerich & Payne INC Com	31.23	1,951,661	42.75	2,671,405	3.1	62,489	2.3
106,265.0000	Technipfmc Plc Com	7.69	816,709	8.18	869,248	1.0		
	TOTAL		2,768,370		3,540,652	4.1	62,489	
	MATERIALS							
42,239.0000	Carpenter Technology CORP	35.76	1,510,535	33.97	1,434,859	1.7	33,791	2.4
6,137.0000	Kaiser Aluminum CORP Com	98.89	606,868	71.76	440,391	0.5	18,902	4.3
79,671.0000	Livent CORP Com	8.90	709,387	32.18	2,563,813	3.0		
12,861.0000	Materion CORP Com	46.91	603,368	86.31	1,110,033	1.3	6,431	0.6
	TOTAL		3,430,157		5,549,096	6.4	59,124	

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	Security	Cost Per	Total	Price Per	Market	% Market	Annual	
Units	Description	Share	Cost	Share	Value	Value	Income	Yield
	INDUSTRIALS							
12,397.0000	Alamo Group INC Com	152.63	1,892,162	130.76	1,621,032	1.9	8,926	0.6
18,868.0000	Arcosa INC Com	60.97	1,150,350	58.45	1,102,835	1.3	3,774	0.3
69,163.0000	Azek Co Inc/The	22.34	1,544,908	18.25	1,262,225	1.5		
21,360.0000	Casella Waste Sys INC Cl A	83.91	1,792,285	81.93	1,750,025	2.0		
52,682.0000	Cbiz INC Com	14.89	784,291	43.66	2,300,096	2.7		
6,893.0000	Chart Inds INC Com Par	146.84	1,012,151	193.86	1,336,277	1.5		
14,466.0000	Dycom Inds INC Com	87.59	1,267,103	112.12	1,621,928	1.9		
45,935.0000	Fluor CORP New Com	22.39	1,028,489	26.44	1,214,521	1.4		
77,015.0000	Kratos Defense & Sec	10.68	822,410	12.54	965,768	1.1		
60,451.0000	Leslie'S INC	20.80	1,257,413	14.18	857,195	1.0		
78,205.0001	Marten Trans LTD Com	10.98	858,392	19.81	1,549,241	1.8	18,769	1.2
34,543.0000	Montrose Environmental	48.92	1,689,743	40.21	1,388,974	1.6		
7,431.0000	Saia INC Com	73.71	547,733	206.83	1,536,954	1.8		
	TOTAL		15,647,430		18,507,070	<u>21.4</u>	31,469	
	CONSUMER DISCRETIONARY							
36,742.0000	American Eagle Outfitters	13.94	512,077	11.26	413,715	0.5	26,454	6.4
54,984.0000	Dana Hldg CORP Com	20.16	1,108,270	15.47	850,602	1.0	21,994	2.6
41,175.0000	Hilton Grand Vacations INC	20.69	851,819	40.78	1,679,117	1.9		
13,827.0000	Jack In The Box INC Com	89.60	1,238,855	79.86	1,104,224	1.3	24,336	2.2

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	Security	Cost Per	Total	Price Per	Market	% Market	Annual	
Units	Description Description	Share	Cost	Share	Value	Value	Income	Yield
103,581.0000	Lions Gate Entertainment	9.47	980,847	9.85	1,020,273	1.2		
23,760.0000	Signet Jewelers Limited Shs	24.83	589,938	65.37	1,553,191	1.8	19,008	1.2
18,506.0000	Visteon CORP Com New	93.70	1,734,006	119.83	2,217,574	2.6		
	TOTAL		7,015,811		8,838,696	10.2	91,791	
	CONSUMER STAPLES							
31,096.0000	Freshpet INC Com	50.06	1,556,801	43.53	1,353,609	1.6		
42,082.0000	Hain Celestial Group INC	41.46	1,744,564	20.26	852,581	1.0		
24,882.0000	Inter Parfums INC Com	42.48	1,056,909	78.52	1,953,735	2.3	49,764	2.5
	TOTAL		4,358,274		4,159,925	<u>4.8</u>	49,764	
	HEALTHCARE							
28,899.0000	Atricure INC Com	43.93	1,269,430	45.62	1,318,372	1.5		
33,669.0000	Axonics Modulation	54.65	1,839,920	72.25	2,432,585	2.8		
63,925.0000	Certara INC Com	20.73	1,325,400	15.67	1,001,705	1.2		
70,756.0000	Cryoport INC Com Par \$0.001	41.52	2,937,747	32.66	2,310,891	2.7		
52,862.0000	Halozyme Therapeutics INC	16.62	878,513	40.73	2,153,069	2.5		
26,167.0000	Healthequity INC Com	56.14	1,469,027	66.08	1,729,115	2.0		
53,869.0000	Healthstream INC Com	27.56	1,484,537	22.13	1,192,121	1.4		
14,781.0000	Inari Med INC Com	90.97	1,344,623	69.35	1,025,062	1.2		

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		Cost		Price		%		
Units	Security Description	Per Share	Total Cost	Per Share	Market Value	Market Value	Annual Income	Yield
7,445.0000	Inspire Medical Systems INC	73.68	548,583	191.49	1,425,643	1.6	meome	Ticiu
19,916.0000	Tandem Diabetes Care INC	66.23	1,319,067	45.74	910,958	1.1		
	TOTAL		14,416,848		15,499,522	<u>17.9</u>		
	FINANCIALS							
70,160.0000	Eastern Bankshares INC Com	21.03	1,475,713	19.40	1,361,104	1.6	28,064	2.1
22,226.0000	Goosehead Ins INC Com Cl A	58.01	1,289,426	52.00	1,155,752	1.3		
59,092.0000	Hercules Tech Growth Cap	14.92	881,654	14.07	831,424	1.0	82,729	10.0
114,764.0000	Heritage Commerce CORP Com	11.87	1,361,957	11.29	1,295,686	1.5	59,677	4.6
35,839.0000	National Bk Hldgs CORP Cl A	36.23	1,298,435	40.13	1,438,219	1.7	32,972	2.3
92,727.0000	Retail Opportunity Invts	12.14	1,125,764	16.75	1,553,177	1.8	55,636	3.6
68,826.0000	Tanger Factory Outlet Ctrs	18.21	1,253,636	15.42	1,061,297	1.2	55,061	5.2
25,347.0000	Terreno Rlty CORP Com	36.93	936,174	60.99	1,545,914	1.8	40,555	2.6
30,250.0000	Texas Capital Bancshares	63.18	1,911,171	59.03	1,785,658	2.1		
	TOTAL		11,533,929		12,028,230	<u>13.9</u>	354,694	
	INFORMATION TECHNOLOGY							
34,038.0000	Agilysys INC Com	41.50	1,412,540	51.77	1,762,147	2.0		
23,434.0000	Belden Cdt INC Com	54.16	1,269,123	65.48	1,534,458	1.8	4,687	0.3
26,647.0000	Descartes Sys Group INC Com	16.81	447,906	70.40	1,875,949	2.2		
34,330.0000	Digitalocean Hldgs INC Com	53.14	1,824,274	42.09	1,444,950	1.7		

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	Security	Cost Per	Total	Price Per	Market	% Market	Annual	
Units	Description	Share	Cost	Share	Value	Value	Income	Yield
50,247.0000	Doubleverify Hldgs INC Com	23.89	1,200,388	25.85	1,298,885	1.5		
49,604.0000	Methanex CORP Com	22.00	1,091,154	36.10	1,790,704	2.1	34,723	1.9
38,432.0000	Par Technology CORP Com	64.23	2,468,548	35.20	1,352,806	1.6		
50,772.0000	Paycor Hcm INC Com	27.87	1,414,848	29.63	1,504,374	1.7		
23,063.0000	Sprout Social INC Com Cl A	47.71	1,100,393	60.04	1,384,703	1.6		
	TOTAL		12,229,175		13,948,977	<u>16.1</u>	39,410	
	UTILITIES							
24,177.0000	California Wtr Svc Group	54.17	1,309,558	58.53	1,415,080	1.6	24,177	1.7
26,319.0000	Portland Gen Elec Co Com	48.15	1,267,181	51.67	1,359,903	1.6	47,637	3.5
	TOTAL		2,576,739		2,774,983	3.2	71,814	
	TOTAL EQUITIES		73,976,733		84,847,151	<u>98.1</u>	760,555	
	Total Account		75,578,404		86,448,822	100.0	760,555	
	Accrued Income				43,401			
	Total Account Plus Accrual				\$86,492,223			

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	Security			Gain/	Trade					
Units	Description	Cost	Proceeds	Loss	Date					
Pur	Purchases									
1,018.000	Freshpet INC Com	52,989.65			08/01/22					
26,630.000	Carpenter Technology CORP	915,784.40			08/10/22					
10,505.000	Hercules Tech Growth Cap	162,763.42			08/10/22					
2,892.000	Atricure INC Com	146,320.45			08/10/22					
6,876.000	Hercules Tech Growth Cap	106,774.65			08/11/22					
315.000	Atricure INC Com	16,394.21			08/11/22					
45,839.000	Technipfmc Plc Com	404,978.40			08/12/22					
14,056.000	Dana Hldg CORP Com	243,605.94			08/12/22					
10,697.000	Dana Hldg CORP Com	186,739.67			08/15/22					
4,603.000	Atricure INC Com	242,222.75			08/16/22					
36,742.000	American Eagle Outfitters	512,076.93			08/16/22					
532.000	Jack In The Box INC Com	48,980.39			08/16/22					
16,142.000	Azek Co Inc/The	354,846.36			08/17/22					
733.000	Atricure INC Com	38,253.66			08/17/22					
13,824.000	Freshpet INC Com	640,210.18			08/17/22					
5,539.000	Jack In The Box INC Com	512,305.43			08/17/22					

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	Security			Gain/	Trade
Units	Description	Cost	Proceeds	Loss	Date
2,120.000	Carpenter Technology CORP	81,550.46			08/18/22
13,489.000	Carpenter Technology CORP	513,199.80			08/19/22
	Total Purchases	\$5,179,996.75			
Sale	<u>es</u>				
3,892.000	Kaiser Aluminum CORP Com	378,974.94	289,822.82	(89,152)	08/01/22
11,700.000	American Assets Tr INC Com	416,994.10	351,220.09	(65,774)	08/01/22
3,955.000	Kaiser Aluminum CORP Com	385,109.42	284,546.24	(100,563)	08/05/22
14,797.000	Mednax INC Com	400,301.76	296,841.73	(103,460)	08/05/22
8,342.000	American Assets Tr INC Com	301,891.14	239,915.42	(61,976)	08/05/22
14,842.000	Mednax INC Com	404,774.92	306,438.71	(98,336)	08/08/22
15,296.000	Optimizerx CORP Com New	1,089,863.54	248,430.40	(841,433)	08/10/22
4,652.000	Beacon Roofing Supply INC	141,681.77	276,328.97	134,647	08/10/22
12,484.000	American Assets Tr INC Com	451,787.22	371,735.03	(80,052)	08/10/22
15,372.000	Optimizerx CORP Com New	729,332.02	243,093.38	(486,239)	08/11/22
11,472.000	Beacon Roofing Supply INC	394,585.96	680,327.92	285,742	08/11/22
41,383.000	Credo Technology Group	606,645.83	619,481.02	12,835	08/12/22
3,635.000	Materion CORP Com	232,170.04	344,479.97	112,310	08/12/22
5,438.000	Kaiser Aluminum CORP Com	531,932.68	425,943.34	(105,989)	08/16/22
7,540.000	Mednax INC Com	206,737.75	150,842.53	(55,895)	08/17/22

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	Security			Gain/	Trade
Units	Description	Cost	Proceeds	Loss	Date
5,610.000	Mednax INC Com	153,819.47	109,351.54	(44,468)	08/18/22
31,364.000	Credo Technology Group	481,606.59	478,186.53	(3,420)	08/18/22
3,637.000	Marten Trans LTD Com	34,030.68	72,313.17	38,282	08/31/22
5,755.000	Arcosa INC Com	347,672.00	342,311.06	(5,361)	08/31/22
2,984.000	Materion CORP Com	192,300.10	257,748.13	65,448	08/31/22
	Total Sales	\$7,882,211.93	6,389,358.00	(1,492,854)	
Inc	ome				
	Alamo Group INC Com	2,231.46			08/01/22
	Cash	(2,231.46)			08/01/22
	Cash	5,254.94			08/01/22
	Kaiser Aluminum CORP Com	14,954.94			08/15/22
	Tanger Factory Outlet Ctrs	13,765.20			08/15/22
	Cash	(28,720.14)			08/15/22
	Hercules Tech Growth Cap	20,855.50			08/16/22
	Cash	(20,855.50)			08/16/22
	California Wtr Svc Group	6,044.25			08/19/22
	Cash	(6,044.25)			08/19/22
	Heritage Commerce CORP Com	14,919.32			08/25/22
	Cash	(14,919.32)			08/25/22

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	Security			Gain/	Trade
Units	Description	Cost	Proceeds	Loss	Date
	Signet Jewelers Limited Shs	4,752.00			08/26/22
	Cash	(4,752.00)			08/26/22
	Total Income	\$5,254.94			

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

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				%				
	Security			Gain/	Purchase	Sale	Short	Long
Units	Description	Cost	Proceeds	Loss	Date	Date	Term	Term
4,066	Arcosa INC Com	244,713	241,848	(1.17)	06/10/21	08/31/22		(2,865)
1,689	Arcosa INC Com	102,959	100,463	(2.42)	06/11/21	08/31/22		(2,496)
3,637	Marten Trans LTD Com	34,031	72,313	112.49	03/18/15	08/31/22		38,282
2,287	Materion CORP Com	147,621	197,544	33.82	08/07/18	08/31/22		49,922
697	Materion CORP Com	44,679	60,205	34.75	08/08/18	08/31/22		15,526
14,564	Credo Technology Group	223,407	222,048	(0.61)	03/30/22	08/18/22	(1,360)	
16,800	Credo Technology Group	258,199	256,139	(0.80)	03/31/22	08/18/22	(2,061)	
5,610	Mednax INC Com	153,819	109,352	(28.91)	03/09/21	08/18/22		(44,468)
7,540	Mednax INC Com	206,738	150,843	(27.04)	03/09/21	08/17/22		(55,895)
2,600	Kaiser Aluminum CORP Com	253,169	203,651	(19.56)	01/04/22	08/16/22	(49,519)	
2,838	Kaiser Aluminum CORP Com	278,763	222,293	(20.26)	01/05/22	08/16/22	(56,471)	
4,359	Credo Technology Group	62,821	65,252	3.87	03/25/22	08/12/22	2,431	
21,713	Credo Technology Group	310,413	325,032	4.71	03/28/22	08/12/22	14,618	
8,075	Credo Technology Group	122,414	120,878	(1.25)	03/29/22	08/12/22	(1,535)	
7,236	Credo Technology Group	110,998	108,319	(2.41)	03/30/22	08/12/22	(2,679)	
345	Materion CORP Com	21,834	32,695	49.74	08/02/18	08/12/22		10,861
1,222	Materion CORP Com	77,488	115,806	49.45	08/03/18	08/12/22		38,318
1,369	Materion CORP Com	87,729	129,737	47.88	08/06/18	08/12/22		42,008
699	Materion CORP Com	45,119	66,243	46.82	08/07/18	08/12/22		21,123
1,746	Beacon Roofing Supply INC	53,176	103,544	94.72	07/30/20	08/11/22		50,367
3,545	Beacon Roofing Supply INC	123,739	210,230	69.90	09/02/20	08/11/22		86,491
1,482	Beacon Roofing Supply INC	50,970	87,888	72.43	09/03/20	08/11/22		36,918
4,699	Beacon Roofing Supply INC	166,701	278,666	67.17	10/08/20	08/11/22		111,966
1,066	Optimizerx CORP Com New	75,525	16,858	(77.68)	09/20/21	08/11/22	(58,667)	
14,306	Optimizerx CORP Com New	653,807	226,236	(65.40)	01/19/22	08/11/22	(427,571)	
12,484	American Assets Tr INC Com	451,787	371,735	(17.72)	03/09/21	08/10/22		(80,052)
4,652	Beacon Roofing Supply INC	141,682	276,329	95.03	07/30/20	08/10/22		134,647
8,953	Optimizerx CORP Com New	640,469	145,410	(77.30)	09/17/21	08/10/22	(495,059)	

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				%				
	Security			Gain/	Purchase	Sale	Short	Long
Units	Description	Cost	Proceeds	Loss	Date	Date	Term	Term
6,343	Optimizerx CORP Com New	449,395	103,020	(77.08)	09/20/21	08/10/22	(346,375)	_
5,944	Mednax INC Com	160,802	122,724	(23.68)	03/08/21	08/08/22		(38,078)
8,898	Mednax INC Com	243,972	183,715	(24.70)	03/09/21	08/08/22		(60,258)
8,342	American Assets Tr INC Com	301,891	239,915	(20.53)	03/09/21	08/05/22		(61,976)
3,955	Kaiser Aluminum CORP Com	385,109	284,546	(26.11)	01/04/22	08/05/22	(100,563)	
14,797	Mednax INC Com	400,302	296,842	(25.85)	03/08/21	08/05/22		(103,460)
8,046	American Assets Tr INC Com	284,758	241,531	(15.18)	03/08/21	08/01/22		(43,227)
3,654	American Assets Tr INC Com	132,236	109,689	(17.05)	03/09/21	08/01/22		(22,547)
3,892	Kaiser Aluminum CORP Com	378,975	289,823	(23.52)	01/04/22	08/01/22	(89,152)	
	Total Gain						<u>17,050</u>	636,430
	Total Loss						(1,631,011)	(515,322)
	Grand Total	7,882,212	6,389,358				(1,613,961)	121,107
	Net Gain/ Loss							(\$1,492,854)

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

Commission Summary Report - August 2022

NYSCRF

							Min	Max	AVG
Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Commission	Commission	Commission
BARD - RW Baird	4	23,532.00	\$1,273,809.17	\$904.91	0.03750	0.03845	21.28	552.96	226.23
CANA - Canaccord	8	62,143.00	\$3,113,075.16	\$2,485.72	0.04000	0.04000	84.80	1,065.20	310.72
DADA - DA Davidson	3	67,736.00	\$1,102,135.82	\$2,089.63	0.03333	0.03085	230.20	1,375.17	696.54
JMPS - JMP Securities	2	17,381.00	\$269,538.07	\$521.43	0.03000	0.03000	206.28	315.15	260.72
LEER - Leerink	4	42,789.00	\$863,474.51	\$1,283.67	0.03000	0.03000	168.30	445.26	320.92
MSCO - Morgan Stanley	4	69,268.00	\$1,474,947.47	\$2,403.30	0.03750	0.03470	333.68	1,102.26	600.83
PIPR - Piper Jaffray	4	8,543.00	\$443,191.07	\$341.72	0.04000	0.04000	12.60	184.12	85.43
RBCM - RBC	4	40,877.00	\$1,387,002.50	\$1,387.55	0.03500	0.03394	186.08	458.88	346.89
RCAP - Roth Capital	5	104,433.00	\$1,642,180.98	\$3,143.17	0.03200	0.03010	40.72	1,241.49	628.63

ivote. An returns in this sprea	adsheet are calculated based on the input of monthly return	s with an accuracy of four decimal places.		CUMULATIVE	RATES OF RE	TURN											
			Begin Date: End Date:	7/31/2022	6/30/2022 7/31/2022	5/31/2022 6/30/2022	5/31/2022 8/31/2022	2/28/2022 8/31/2022	12/31/2021 3/31/2022	3/31/2022 6/30/2022	6/30/2022 9/30/2022	9/30/2022 12/31/2022	6/30/2022 8/31/2022	12/31/2021 8/31/2022	-		
Composite	Portfolio AUM	Inception Date		Aug-22	Jul-22	Jun-22	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD	YTD	_		
NEW YORK STATE COM	MON RETIREMENT FUND																
NYSCRF	86,492,223	13-Mar-15 Gross of Management Fees 13-Mar-15 Net of Management Fee of 0.5% 13-Mar-15 Russell 2000 Total		-3.16% -3.20% -2.05%	9.90% 9.86% 10.44%	-7.55% -7.59% -8.22%	-1.61% -1.73% -0.72%	-11.38% -11.61% -9.31%	-13.37% -13.49% -7.53%	-17.33% -17.44% -17.20%			6.43% 6.34% 8.18%	-23.79% -24.05% -17.16%	-		
				ANNUALIZED	RATES OF RET	ΓURN		I	_				2021	2020	2019	2018	2017
			Begin Date: End Date:		8/31/2020 8/31/2022	8/31/2019 8/31/2022	8/31/2018 8/31/2022	8/31/2017 8/31/2022	8/31/2016 8/31/2022	8/31/2015 8/31/2022	Inception Date 8/31/2022	Inception Date 8/31/2022	12/31/2020 12/31/2021	12/31/2019 12/31/2020	12/31/2018 12/31/2019	12/31/2017 12/31/2018	12/31/201 12/31/201
Composite	Portfolio AUM	Inception Date		1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	Annualized Since Inception	Cumulative Since Inception	1 Year	1 Year	1 Year	1 Year	1 Year
NEW YORK CTATE COM	MON DETUDEMENT FUND																
NEW YORK STATE COM NYSCRF	MON RETIREMENT FUND 86,492,223	13-Mar-15 Gross of Management Fees 13-Mar-15 Net of Management Fee of 0.5% 13-Mar-15 Russell 2000 Total		-24.06% -24.45% -17.88%	8.50% 7.97% 9.90%	9.27% 8.72% 8.59%	5.66% 5.13% 2.77%	10.70% 10.15% 6.95%	11.98% 11.43% 8.24%	10.94% 10.39% 8.29%	9.25% 8.71% 6.96%	93.62% 86.56% 65.29%	17.53% 16.95% 14.82%	35.96% 35.29% 19.96%	30.41% 29.77% 25.52%	-5.25% -5.72% -11.01%	20.82% 20.23% 14.65%