

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

| | |
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Synopsis
New York State Common Retirement FUND
August 31, 2023
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| Portfolio Asset Allocation | Market Value | % of Total | % Yield | Portfolio Changes | |
|---|-------------------------|---------------------------|--------------------|------------------------------------|---------------------|
| Equities | 89,058,723 | 97.5 | 0.7 | Market Value as of 07/31/23 | 95,390,245 |
| Cash Equivalents | 2,298,644 | 2.5 | 0.0 | Net Additions / Withdrawals | (38,375) |
| Total | 91,357,366 | 100.0 | 0.7 | Income Received | 49,008 |
| Accrual | 51,203 | | | Accrued Income Change | 45,407 |
| Grand Total | \$91,408,569 | | | Market Appreciation (+/-) | (4,037,716) |
| | | | | Market Value as of 08/31/23 | \$91,408,569 |

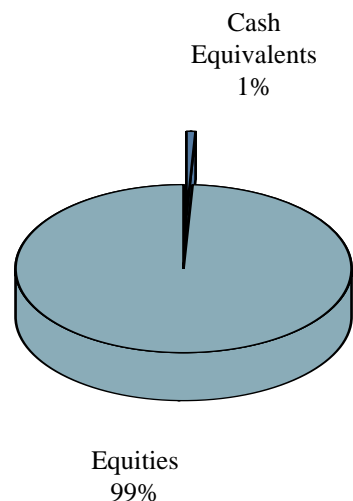
| Sector Description | Month To Date | Latest 3 Months | Year To Date | Latest 12 Months | 3 Years Annualized | 5 Years Annualized | Since Inception |
|---------------------------------|------------------------------|--------------------------------|-----------------------------|---------------------------------|-----------------------------------|-----------------------------------|----------------------------|
| Total Portfolio | (4.13) | 9.17 | 7.34 | 6.48 | 7.82 | 5.82 | 8.92 |
| Equities | (4.19) | 9.28 | 7.33 | 6.53 | 7.89 | 5.66 | 8.96 |
| Russell 2000 Index-Total Return | (5.00) | 9.00 | 8.96 | 4.65 | 8.12 | 3.14 | 6.69 |

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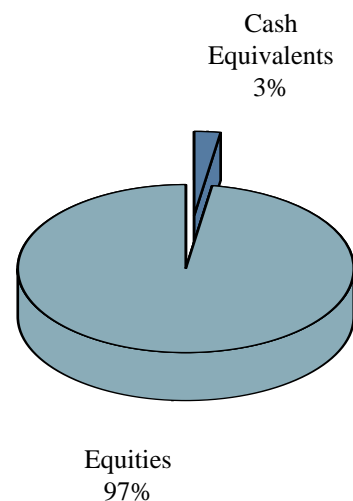
Executive Summary
New York State Common Retirement FUND
 August 31, 2023
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| Sector | Market Value | %MV Last Quarter | %MV Current Quarter | Annual Income | Yield | YTM |
|---------------------------------|---------------------|------------------|---------------------|----------------|------------|-----|
| Equities | 89,058,723 | 99.1 | 97.5 | 608,629 | 0.7 | |
| Cash Equivalents | 2,298,644 | 0.9 | 2.5 | | | |
| Grand Total | 91,357,366 | 100.0 | 100.0 | 608,629 | 0.7 | |
| Accrual | 51,203 | | | | | |
| Grand Total Plus Accrual | \$91,408,569 | | | | | |

Last Quarter
As of 06/30/23



Current Quarter
As of 08/31/23



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Portfolio Holdings
New York State Common Retirement FUND
August 31, 2023
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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 | | 2,298,644 | | 2,298,644 | 2.5 | | |
| <u>EQUITIES</u> | | | | | | | | |
| <u>ENERGY</u> | | | | | | | | |
| 44,812.0000 | Helmerich & Payne INC Com | 33.42 | 1,497,417 | 39.99 | 1,792,032 | 2.0 | 44,812 | 2.5 |
| 50,316.0000 | Noble CORP Plc Ord Shs A | 38.69 | 1,946,475 | 52.74 | 2,653,666 | 2.9 | 60,379 | 2.3 |
| 86,257.0000 | Technipfmc Plc Com | 9.34 | 806,059 | 19.04 | 1,642,333 | 1.8 | 17,251 | 1.1 |
| | <u>TOTAL</u> | | <u>4,249,951</u> | | <u>6,088,031</u> | <u>6.7</u> | <u>122,443</u> | |
| <u>MATERIALS</u> | | | | | | | | |
| 42,239.0000 | Carpenter Technology CORP | 35.76 | 1,510,535 | 62.63 | 2,645,429 | 2.9 | 33,791 | 1.3 |
| 81,376.0000 | Ecovyst INC Com | 10.56 | 858,956 | 10.24 | 833,290 | 0.9 | | |
| 23,069.0000 | Louisiana Pac CORP Com | 61.75 | 1,424,531 | 62.48 | 1,441,351 | 1.6 | 22,146 | 1.5 |
| | <u>TOTAL</u> | | <u>3,794,022</u> | | <u>4,920,070</u> | <u>5.4</u> | <u>55,937</u> | |

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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 | 171.65 | 1,294,069 | 1.4 | 6,634 | 0.5 |
| 19,922.0000 | Albany Intl CORP New Cl A | 87.28 | 1,738,707 | 92.72 | 1,847,168 | 2.0 | 19,922 | 1.1 |
| 56,040.0000 | Api Group CORP Com Stk | 24.64 | 1,380,560 | 28.15 | 1,577,526 | 1.7 | | |
| 7,937.0000 | Arcbest CORP | 119.25 | 946,498 | 105.59 | 838,068 | 0.9 | 3,810 | 0.5 |
| 56,795.0000 | Azek Co Inc/The | 22.31 | 1,267,307 | 34.01 | 1,931,598 | 2.1 | | |
| 30,522.0000 | Casella Waste Sys INC Cl A | 83.20 | 2,539,497 | 78.77 | 2,404,218 | 2.6 | | |
| 52,682.0000 | Cbiz INC Com | 14.89 | 784,291 | 56.11 | 2,955,987 | 3.2 | | |
| 17,576.0000 | Crane Company Common Stock | 75.39 | 1,325,006 | 91.12 | 1,601,525 | 1.8 | 12,655 | 0.8 |
| 22,283.0000 | Esab Corporation Com | 51.91 | 1,156,762 | 72.17 | 1,608,164 | 1.8 | 5,348 | 0.3 |
| 45,935.0000 | Fluor CORP New Com | 22.39 | 1,028,489 | 34.99 | 1,607,266 | 1.8 | | |
| 104,338.0000 | Hayward Holdings INC | 11.05 | 1,152,972 | 14.80 | 1,544,202 | 1.7 | | |
| 13,457.0000 | Icf Intl INC Com | 111.25 | 1,497,067 | 135.06 | 1,817,502 | 2.0 | 7,536 | 0.4 |
| 98,769.0000 | Kratos Defense & Sec | 11.22 | 1,108,024 | 16.09 | 1,589,193 | 1.7 | | |
| 87,130.0000 | Leslie'S INC | 10.98 | 957,088 | 6.26 | 545,434 | 0.6 | | |
| 68,191.0001 | Marten Trans LTD Com | 11.21 | 764,693 | 21.00 | 1,432,011 | 1.6 | 16,366 | 1.1 |
| 29,029.0000 | Montrose Environmental | 44.72 | 1,298,201 | 38.44 | 1,115,875 | 1.2 | | |
| | <u>TOTAL</u> | | <u>20,115,562</u> | | <u>25,709,806</u> | <u>28.1</u> | <u>72,270</u> | |
| <u>CONSUMER DISCRETIONARY</u> | | | | | | | | |
| 32,091.0000 | Hilton Grand Vacations INC | 20.91 | 670,914 | 43.72 | 1,403,019 | 1.5 | | |

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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 |
|-------------|--------------------------------|----------------|-------------------------|-----------------|-------------------------|-------------------|----------------------|-------|
| 12,141.0000 | Kura Sushi Usa INC Cl A Com | 69.48 | 843,524 | 87.37 | 1,060,759 | 1.2 | | |
| 17,987.0000 | Signet Jewelers Limited Shs | 46.87 | 842,987 | 75.00 | 1,349,025 | 1.5 | 16,548 | 1.2 |
| 10,240.0000 | Visteon CORP Com New | 116.18 | 1,189,673 | 139.27 | 1,426,125 | 1.6 | | |
| | <u>TOTAL</u> | | <u>3,547,098</u> | | <u>5,238,927</u> | <u>5.7</u> | <u>16,548</u> | |
| | <u>CONSUMER STAPLES</u> | | | | | | | |
| 31,096.0000 | Freshpet INC Com | 50.06 | 1,556,801 | 75.51 | 2,348,059 | 2.6 | | |
| 21,074.0000 | Inter Parfums INC Com | 44.16 | 930,698 | 139.73 | 2,944,670 | 3.2 | 52,685 | 1.8 |
| | <u>TOTAL</u> | | <u>2,487,499</u> | | <u>5,292,729</u> | <u>5.8</u> | <u>52,685</u> | |
| | <u>HEALTHCARE</u> | | | | | | | |
| 24,757.0000 | Amphastar Pharmaceuticals | 34.23 | 847,491 | 53.31 | 1,319,796 | 1.4 | | |
| 28,899.0000 | Atricure INC Com | 43.93 | 1,269,430 | 45.15 | 1,304,790 | 1.4 | | |
| 23,856.0000 | Axonics Modulation | 52.70 | 1,257,214 | 57.30 | 1,366,949 | 1.5 | | |
| 78,122.0000 | Certara INC Com | 20.33 | 1,588,432 | 16.16 | 1,262,452 | 1.4 | | |
| 60,541.0000 | Corcept Therapeutics INC | 23.06 | 1,396,217 | 32.73 | 1,981,507 | 2.2 | | |
| 70,756.0000 | Cryoport INC Com Par \$0.001 | 41.52 | 2,937,747 | 14.10 | 997,660 | 1.1 | | |
| 84,460.0000 | Figs INC | 8.00 | 675,430 | 6.18 | 521,963 | 0.6 | | |
| 49,993.0000 | Halozyme Therapeutics INC | 20.72 | 1,036,050 | 42.56 | 2,127,702 | 2.3 | | |
| 74,685.0000 | Neogen CORP | 18.37 | 1,372,016 | 23.12 | 1,726,717 | 1.9 | | |
| 5,268.0000 | Omnicell INC Com | 65.53 | 345,204 | 56.86 | 299,538 | 0.3 | | |

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| Units | Security Description | Cost Per Share | Total Cost | Price Per Share | Market Value | % Market Value | Annual Income | Yield |
|-------------|--------------------------------------|----------------|--------------------------|-----------------|--------------------------|--------------------|-----------------------|-------|
| 51,866.0000 | Silk Road Medical INC | 22.15 | 1,148,827 | 19.32 | 1,002,051 | 1.1 | | |
| 53,097.0000 | Veracyte INC Com | 28.59 | 1,518,036 | 26.40 | 1,401,761 | 1.5 | | |
| | <u>TOTAL</u> | | <u>15,392,095</u> | | <u>15,312,885</u> | <u>16.8</u> | | |
| | <u>FINANCIALS</u> | | | | | | | |
| 46,954.0000 | Brp Group INC Com Cl A | 30.43 | 1,428,843 | 26.59 | 1,248,507 | 1.4 | | |
| 56,518.0000 | Outfront Media INC Com | 15.40 | 870,220 | 11.35 | 641,479 | 0.7 | 67,822 | 10.6 |
| 27,321.0000 | Stewart Information Svcs | 40.45 | 1,105,163 | 46.32 | 1,265,509 | 1.4 | 49,178 | 3.9 |
| 25,347.0000 | Terreno Rlty CORP Com | 36.93 | 936,174 | 60.89 | 1,543,379 | 1.7 | 45,625 | 3.0 |
| 24,735.0000 | Wintrust Finl CORP Com | 67.07 | 1,659,048 | 77.61 | 1,919,683 | 2.1 | 39,576 | 2.1 |
| | <u>TOTAL</u> | | <u>5,999,449</u> | | <u>6,618,557</u> | <u>7.2</u> | <u>202,200</u> | |
| | <u>INFORMATION TECHNOLOGY</u> | | | | | | | |
| 17,529.0000 | Agilysys INC Com | 41.83 | 733,196 | 70.55 | 1,236,583 | 1.4 | | |
| 23,434.0000 | Belden Cdt INC Com | 54.16 | 1,269,123 | 93.90 | 2,200,453 | 2.4 | 4,687 | 0.2 |
| 11,691.0000 | Blackline INC Com | 60.11 | 702,721 | 60.06 | 702,161 | 0.8 | | |
| 67,831.0000 | Bumble INC | 20.98 | 1,422,844 | 16.78 | 1,138,204 | 1.2 | | |
| 21,135.0000 | Calix INC Com | 66.44 | 1,404,232 | 46.51 | 982,989 | 1.1 | | |
| 26,647.0000 | Descartes Sys Group INC Com | 16.81 | 447,906 | 74.96 | 1,997,459 | 2.2 | | |
| 59,054.0000 | Doubleverify Hldgs INC Com | 24.27 | 1,433,353 | 33.81 | 1,996,616 | 2.2 | | |
| 28,249.0000 | Methanex CORP Com | 22.19 | 626,867 | 42.55 | 1,201,995 | 1.3 | 20,904 | 1.7 |

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|-------------|--|----------------------|--------------------------|-----------------------|----------------------------|----------------------|-----------------------|-------|
| 40,355.0000 | Napco Sec Technologies INC | 35.75 | 1,442,564 | 24.78 | 999,997 | 1.1 | 12,914 | 1.3 |
| 44,227.0000 | Ncino INC Com | 27.37 | 1,210,302 | 32.87 | 1,453,741 | 1.6 | | |
| 61,275.0000 | Paycor Hcm INC Com | 27.13 | 1,662,175 | 23.47 | 1,438,124 | 1.6 | | |
| 26,629.0000 | Sprout Social INC Com Cl A | 49.59 | 1,320,523 | 53.54 | 1,425,717 | 1.6 | | |
| | <u>TOTAL</u> | | <u>13,675,806</u> | | <u>16,774,040</u> | <u>18.4</u> | <u>38,505</u> | |
| | <u>UTILITIES</u> | | | | | | | |
| 24,177.0000 | California Wtr Svc Group | 54.17 | 1,309,558 | 50.25 | 1,214,894 | 1.3 | 25,144 | 2.1 |
| 12,051.0000 | Portland Gen Elec Co Com | 48.15 | 580,220 | 43.86 | 528,557 | 0.6 | 22,897 | 4.3 |
| | <u>TOTAL</u> | | <u>1,889,778</u> | | <u>1,743,451</u> | <u>1.9</u> | <u>48,041</u> | |
| | <u>UNKNOWN INDUSTRY</u> | | | | | | | |
| 62,799.0000 | Xponential Fitness INC Com | 24.52 | 1,539,764 | 21.66 | 1,360,226 | 1.5 | | |
| | <u>TOTAL EQUITIES</u> | | <u>72,691,023</u> | | <u>89,058,723</u> | <u>97.5</u> | <u>608,629</u> | |
| | <u>Total Account</u> | | <u>74,989,666</u> | | <u>91,357,366</u> | <u>100.0</u> | <u>608,629</u> | |
| | Accrued Income | | | | 51,203 | | | |
| | <u>Total Account Plus Accrual</u> | | | | <u>\$91,408,569</u> | | | |

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Activity Summary
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| Units | Security Description | Cost | Proceeds | Gain/ Loss | Trade Date |
|-------------------------|-------------------------------|------------------------------|------------|---------------|---------------|
| <u>Purchases</u> | | | | | |
| 4,634.000 | Albany Intl CORP New Cl A | 424,710.73 | | | 08/21/23 |
| 4,696.000 | Silk Road Medical INC | 101,395.09 | | | 08/21/23 |
| 716.000 | Casella Waste Sys INC Cl A | 57,594.40 | | | 08/21/23 |
| 9,714.000 | Silk Road Medical INC | 211,159.05 | | | 08/22/23 |
| 3,974.000 | Casella Waste Sys INC Cl A | 320,857.18 | | | 08/22/23 |
| 4,669.000 | Silk Road Medical INC | 101,576.43 | | | 08/23/23 |
| 1,051.000 | Casella Waste Sys INC Cl A | 85,898.44 | | | 08/23/23 |
| 10,103.000 | Louisiana Pac CORP Com | 611,631.58 | | | 08/25/23 |
| 12,966.000 | Louisiana Pac CORP Com | 812,899.48 | | | 08/30/23 |
| 40.000 | Blackline INC Com | 2,377.26 | | | 08/30/23 |
| 10,503.000 | Paycor Hcm INC Com | 247,326.74 | | | 08/30/23 |
| 11,651.000 | Blackline INC Com | 700,343.94 | | | 08/31/23 |
| | <u>Total Purchases</u> | <u>\$3,677,770.32</u> | | | |
| <u>Sales</u> | | | | | |
| 18,009.000 | Livent CORP Com | 166,223.07 | 401,532.65 | 235,310 | 08/08/23 |
| 4,545.000 | Retail Opportunity Invt | 54,701.35 | 62,222.37 | 7,521 | 08/17/23 |

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Granite Investment Partners, LLC

Activity Summary
New York State Common Retirement FUND
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P23959

| Units | Security Description | Cost | Proceeds | Gain/ Loss | Trade Date |
|------------|--------------------------|-----------------------|---------------------|----------------|---------------|
| 43,258.000 | Retail Opportunity Invt | 520,631.66 | 579,341.09 | 58,709 | 08/18/23 |
| 14,268.000 | Portland Gen Elec Co Com | 686,961.39 | 624,552.44 | (62,409) | 08/21/23 |
| 8,119.000 | Axonics Modulation | 482,114.34 | 471,663.84 | (10,451) | 08/21/23 |
| 31,233.000 | Outfront Media INC Com | 481,797.13 | 341,929.89 | (139,867) | 08/21/23 |
| 5,354.000 | Omniceil INC Com | 302,068.22 | 310,278.94 | 8,211 | 08/21/23 |
| 6,753.000 | Retail Opportunity Invt | 81,275.73 | 88,993.69 | 7,718 | 08/28/23 |
| 38,171.000 | Retail Opportunity Invt | 469,154.92 | 500,818.59 | 31,664 | 08/29/23 |
| 8,030.000 | Five9 INC Com | 459,622.88 | 569,841.17 | 110,218 | 08/30/23 |
| 7,549.000 | Omniceil INC Com | 425,280.46 | 435,517.19 | 10,237 | 08/30/23 |
| 13,950.000 | Five9 INC Com | 824,968.12 | 1,005,820.42 | 180,852 | 08/31/23 |
| 1,938.000 | Omniceil INC Com | 109,179.17 | 111,250.38 | 2,071 | 08/31/23 |
| | Total Sales | \$5,063,978.44 | 5,503,762.66 | 439,784 | |

Income

| | | |
|--------------------------|------------|----------|
| Alamo Group INC Com | 1,658.58 | 08/01/23 |
| Cash | (1,658.58) | 08/01/23 |
| Cash | 4,346.40 | 08/01/23 |
| Cash | 99,813.32 | 08/15/23 |
| California Wtr Svc Group | 6,286.02 | 08/18/23 |
| Cash | (6,286.02) | 08/18/23 |

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Granite Investment Partners, LLC

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| Units | Security Description | Cost | Proceeds | Gain/ Loss | Trade Date |
|--|--|-----------------------------|----------|---------------|---------------|
| | Arcbest CORP | 952.44 | | | 08/23/23 |
| | Cash | (952.44) | | | 08/23/23 |
| | Wintrust Finl CORP Com | 9,894.00 | | | 08/24/23 |
| | Cash | (9,894.00) | | | 08/24/23 |
| | Signet Jewelers Limited Shs | 4,137.01 | | | 08/25/23 |
| | Cash | (4,137.01) | | | 08/25/23 |
| | Helmerich & Payne INC Com | 21,733.82 | | | 08/31/23 |
| | Cash | (21,733.82) | | | 08/31/23 |
| | <u>Total Income</u> | <u>\$104,159.72</u> | | | |
| <u>Cash Contributions/Withdrawals</u> | | | | | |
| | Overdraft Charge | (415.77) | | | 08/01/23 |
| | Interfund Transfer | 415.77 | | | 08/08/23 |
| | Adv Fee As Of 08/23 | (99,813.32) | | | 08/15/23 |
| | Cash Credit | 6,287.01 | | | 08/17/23 |
| | <u>Total Cash Contributions/Withdrawals</u> | <u>(\$93,526.31)</u> | | | |

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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 |
|-----------------------|--------------------------|------------------|------------------|-----------------|---------------|-----------|------------------|------------------|
| 13,950 | Five9 INC Com | 824,968 | 1,005,820 | 21.92 | 10/25/22 | 08/31/23 | 180,852 | |
| 1,938 | Omnicell INC Com | 109,179 | 111,250 | 1.90 | 03/17/23 | 08/31/23 | 2,071 | |
| 6,225 | Five9 INC Com | 352,880 | 441,751 | 25.18 | 10/24/22 | 08/30/23 | 88,871 | |
| 1,805 | Five9 INC Com | 106,743 | 128,090 | 20.00 | 10/25/22 | 08/30/23 | 21,347 | |
| 7,549 | Omnicell INC Com | 425,280 | 435,517 | 2.41 | 03/17/23 | 08/30/23 | 10,237 | |
| 3,944 | Retail Opportunity Invt | 47,468 | 51,747 | 9.01 | 08/13/20 | 08/29/23 | | 4,279 |
| 34,227 | Retail Opportunity Invt | 421,687 | 449,072 | 6.49 | 11/12/20 | 08/29/23 | | 27,385 |
| 6,753 | Retail Opportunity Invt | 81,276 | 88,994 | 9.50 | 08/13/20 | 08/28/23 | | 7,718 |
| 8,119 | Axonics Modulation | 482,114 | 471,664 | (2.17) | 11/26/21 | 08/21/23 | | (10,451) |
| 2,346 | Omnicell INC Com | 132,610 | 135,957 | 2.52 | 03/16/23 | 08/21/23 | 3,348 | |
| 3,008 | Omnicell INC Com | 169,459 | 174,322 | 2.87 | 03/17/23 | 08/21/23 | 4,863 | |
| 31,233 | Outfront Media INC Com | 481,797 | 341,930 | (29.03) | 06/14/23 | 08/21/23 | (139,867) | |
| 14,268 | Portland Gen Elec Co Com | 686,961 | 624,552 | (9.08) | 06/13/22 | 08/21/23 | | (62,409) |
| 43,258 | Retail Opportunity Invt | 520,632 | 579,341 | 11.28 | 08/13/20 | 08/18/23 | | 58,709 |
| 4,545 | Retail Opportunity Invt | 54,701 | 62,222 | 13.75 | 08/13/20 | 08/17/23 | | 7,521 |
| 18,009 | Livent CORP Com | 166,223 | 401,533 | 141.56 | 09/02/20 | 08/08/23 | | 235,310 |
| Total Gain | | | | | | | <u>311,589</u> | <u>340,922</u> |
| Total Loss | | | | | | | <u>(139,867)</u> | <u>(72,859)</u> |
| Grand Total | | <u>5,063,978</u> | <u>5,503,763</u> | | | | <u>171,722</u> | <u>268,062</u> |
| Net Gain/ Loss | | | | | | | | <u>\$439,784</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**Commission Summary Report****08/01/2023 - 08/31/2023**

NYSCRF

| Broker | Trades | Shares | Amount | Commission | Avg CPS | CPS (Total) | Min Commission | Max Commission | AVG Commission |
|--------|--------|-----------|----------------|------------|---------|-------------|-------------------|-------------------|-------------------|
| BARD | 5 | 97,361.00 | \$1,656,086.47 | \$2,967.17 | 0.03200 | 0.03048 | 136.35 | 1,297.74 | 593.43 |
| CANA | 1 | 14,268.00 | \$624,552.44 | \$570.72 | 0.04000 | 0.04000 | 570.72 | 570.72 | 570.72 |
| CHLM | 3 | 14,841.00 | \$857,046.51 | \$593.64 | 0.04000 | 0.04000 | 77.52 | 301.96 | 197.88 |
| GLBL | 2 | 23,069.00 | \$1,424,531.06 | \$922.76 | 0.04000 | 0.04000 | 404.12 | 518.64 | 461.38 |
| JMPS | 5 | 44,174.00 | \$2,525,709.53 | \$1,661.93 | 0.03800 | 0.03762 | 1.60 | 558.00 | 332.39 |
| MSCO | 1 | 31,233.00 | \$341,929.89 | \$936.99 | 0.03000 | 0.03000 | 936.99 | 936.99 | 936.99 |
| RILY | 4 | 37,088.00 | \$815,663.22 | \$1,112.64 | 0.03000 | 0.03000 | 140.07 | 540.27 | 278.16 |
| STFL | 3 | 5,741.00 | \$464,350.02 | \$229.64 | 0.04000 | 0.04000 | 28.64 | 158.96 | 76.55 |
| WELLS | 1 | 8,119.00 | \$471,663.84 | \$324.76 | 0.04000 | 0.04000 | 324.76 | 324.76 | 324.76 |

GRANITE INVESTMENT PARTNERS, LLC
PERFORMANCE SUMMARY AS OF:
8/31/2023 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: | 6/30/2023 | 5/31/2023 | 5/31/2023 | 2/28/2023 | 12/31/2022 | 3/31/2023 | 6/30/2023 | 9/30/2023 | 6/30/2023 | 12/31/2022 | |
| | | | End Date: | 8/31/2023 | 7/31/2023 | 6/30/2023 | 8/31/2023 | 8/31/2023 | 3/31/2023 | 6/30/2023 | 9/30/2023 | 12/31/2023 | 8/31/2023 | 8/31/2023 |
| | | | Aug-23 | Jul-23 | Jun-23 | Trailing 3 Months | Trailing 6 Months | QTR1 | QTR2 | QTR3 | QTR4 | QTD | YTD | |
| Composite | NEW YORK STATE COMMON RETIREMENT FUND | 91,408,569 | 13-Mar-15 | Gross of Management Fees | -4.13% | 5.48% | 7.96% | 9.17% | 1.09% | 3.15% | 2.90% | 1.12% | 7.34% | |
| | | | 13-Mar-15 | Net of Management Fee of 0.5% | -4.17% | 5.44% | 7.92% | 9.04% | 0.83% | 2.77% | | 1.04% | 6.98% | |
| | | | 13-Mar-15 | Russell 2000 Total | -5.00% | 6.12% | 8.13% | 9.00% | 0.99% | 2.74% | 5.21% | | 0.81% | 8.96% |

| Composite | | Portfolio AUM | Inception Date | ANNUALIZED RATES OF RETURN | | | | | | | | | | | | | | | | | |
|---------------------------------------|------------|---------------|-------------------------------|----------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|----------------------------|----------------------------|------------|------------|------------|------------|------------|------------|------------|
| | | | | Begin Date: End Date: | 8/31/2022 | 8/31/2021 | 8/31/2020 | 8/31/2019 | 8/31/2018 | 8/31/2017 | 8/31/2016 | 8/31/2015 | Inception Date | Inception Date | 12/31/2020 | 12/31/2019 | 12/31/2018 | 12/31/2017 | 12/31/2016 | 12/31/2015 | |
| | | | | | 8/31/2023 | 8/31/2023 | 8/31/2023 | 8/31/2023 | 8/31/2023 | 8/31/2023 | 8/31/2023 | 8/31/2023 | 8/31/2023 | 8/31/2023 | 8/31/2023 | 12/31/2021 | 12/31/2020 | 12/31/2019 | 12/31/2018 | 12/31/2017 | 12/31/2016 |
| | | | | | 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 | 91,408,569 | 13-Mar-15 | Gross of Management Fees | 6.48% | -10.08% | 7.83% | 8.56% | 5.83% | 9.98% | 11.18% | 10.37% | 8.92% | 106.17% | 17.53% | 35.96% | 30.41% | -5.25% | 20.82% | 16.08% | | |
| | | 13-Mar-15 | Net of Management Fee of 0.5% | 5.95% | -10.53% | 7.29% | 8.02% | 5.30% | 9.44% | 10.63% | 9.82% | 8.38% | 97.66% | 16.95% | 35.29% | 29.77% | -5.72% | 20.23% | 15.50% | | |
| | | 13-Mar-15 | Russell 2000 Total | 4.65% | -7.30% | 8.12% | 7.59% | 3.14% | 6.56% | 7.72% | 7.83% | 6.68% | 72.98% | 14.82% | 19.96% | 25.52% | -11.01% | 14.65% | 21.31% | | |