

Portfolio Appraisal
New York State Common Retirement FUND
October 31, 2017
P23959

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Portfolio Summary
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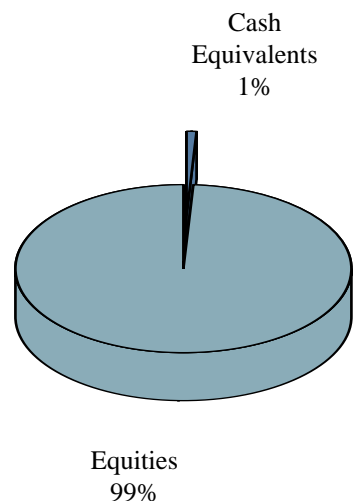
Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	68,303,092	99.1	0.6	Market Value as of 09/30/17	68,567,019
Cash Equivalents	593,303	0.9	0.0	Net Additions / Withdrawals	(21,824)
Total	68,896,395	100.0	0.6	Income Received	21,824
Accrual	18,121			Accrued Income Change	6,965
Grand Total	\$68,914,517			Market Appreciation (+/-)	339,019
				Market Value as of 10/31/17	\$68,913,003

Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	Since Inception
Total Portfolio	0.54	7.10	18.30	33.66	9.16
Equities	0.54	7.24	18.70	34.43	9.39
Russell 2000 Index-Total Return	0.85	5.78	11.89	27.85	9.35

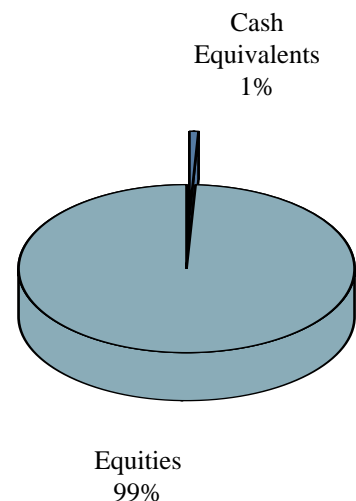
Asset Allocation Summary
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	68,303,092	99.1	99.1	442,097	0.6	
Cash Equivalents	593,303	0.9	0.9			
Grand Total	68,896,395	100.0	100.0	442,097	0.6	
Accrual	18,121					
Grand Total Plus Accrual	\$68,914,517					

Last Quarter
As of 09/30/17



Current Quarter
As of 10/31/17



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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		593,303		593,303	0.9		
<u>EQUITIES</u>								
<u>ENERGY</u>								
69,569.0000	Forum Energy Technologies	14.40	1,001,698	14.40	1,001,794	1.5		
<u>MATERIALS</u>								
19,292.0000	Carpenter Technology CORP	49.49	954,688	49.79	960,549	1.4	13,890	1.4
42,297.0000	Green Plains Renewable	20.19	853,991	18.40	778,265	1.1	20,303	2.6
11,927.0000	Kaiser Aluminum CORP Com	79.16	944,182	99.18	1,182,920	1.7	23,854	2.0
14,940.0000	Neenah Paper INC Com	79.58	1,188,888	86.80	1,296,792	1.9	22,111	1.7
	<u>TOTAL</u>		<u>3,941,750</u>		<u>4,218,525</u>	<u>6.1</u>	<u>80,158</u>	
<u>INDUSTRIALS</u>								
27,310.0000	Aerovironment INC Com	25.28	690,322	51.16	1,397,180	2.0		
25,409.0000	Albany Intl CORP New Cl A	38.59	980,569	60.35	1,533,433	2.2	17,278	1.1
15,568.0000	Astec Inds INC Com	54.63	850,471	51.95	808,758	1.2	6,227	0.8

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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
72,680.0000	Cbiz INC Com	14.65	1,064,493	16.95	1,231,926	1.8		
27,558.0000	Chart Inds INC Com Par	33.12	912,673	43.50	1,198,773	1.7		
23,631.0000	Cubic CORP Com	48.98	1,157,341	54.55	1,289,071	1.9	6,380	0.5
23,219.0000	Encore Wire CORP Com	35.86	832,617	45.15	1,048,338	1.5	1,858	0.2
26,084.0000	Hub Group INC Cl A	39.64	1,033,987	43.30	1,129,437	1.6		
67,100.0000	Marten Trans LTD Com	13.26	889,953	19.65	1,318,515	1.9	6,710	0.5
29,406.0000	Rush Enterprises INC Cl A	27.29	802,503	50.78	1,493,237	2.2		
27,010.0000	Siteone Landscape Supply	35.64	962,588	63.51	1,715,405	2.5		
22,722.0000	Sp Plus CORP Com	37.39	849,530	38.75	880,478	1.3		
	<u>TOTAL</u>		<u>11,027,047</u>		<u>15,044,550</u>	<u>21.8</u>	<u>38,453</u>	
	<u>CONSUMER DISCRETIONARY</u>							
52,410.0000	Acushnet Holdings CORP Com	19.82	1,038,849	18.47	968,013	1.4	25,157	2.6
7,630.0000	Cooper Std Hldgs INC Com	116.81	891,267	111.48	850,592	1.2		
75,443.0000	Houghton Mifflin Harcourt	13.39	1,010,024	9.90	746,886	1.1		
25,331.0000	Monro Muffler Brake INC Com	61.64	1,561,463	49.35	1,250,085	1.8	18,238	1.5
83,635.0000	New York Times Co	15.08	1,261,302	19.10	1,597,429	2.3	13,382	0.8
17,473.0000	Nutri Sys INC New Com	19.96	348,728	49.95	872,776	1.3	12,231	1.4
21,816.0000	Topbuild CORP Com	36.54	797,050	65.99	1,439,638	2.1		
20,948.0000	Universal Electrs INC Com	55.34	1,159,204	60.00	1,256,880	1.8		
	<u>TOTAL</u>		<u>8,067,886</u>		<u>8,982,298</u>	<u>13.0</u>	<u>69,008</u>	

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<u>CONSUMER STAPLES</u>								
25,560.0000	Farmer Bros Co Com	36.15	923,904	33.95	867,762	1.3		
24,641.0000	Inter Parfums INC Com	33.28	819,943	46.30	1,140,878	1.7	16,756	1.5
15,434.0000	Mgp Ingredients INC New Com	58.15	897,527	67.96	1,048,895	1.5	2,469	0.2
	<u>TOTAL</u>		<u>2,641,375</u>		<u>3,057,535</u>	<u>4.4</u>	<u>19,225</u>	
<u>HEALTHCARE</u>								
19,190.0000	Cambrex CORP Com	40.49	777,016	43.25	829,968	1.2		
10,205.0000	Eagle Pharmaceuticals INC	80.41	820,606	53.75	548,519	0.8		
64,490.0000	Halozyme Therapeutics INC	13.06	842,078	17.73	1,143,408	1.7		
23,150.0000	Healthequity INC Com	25.42	588,449	50.22	1,162,593	1.7		
9,337.0000	Ligand Pharmaceuticals INC	105.87	988,515	145.35	1,357,133	2.0		
22,696.0000	Medpace Hldgs INC Com	28.19	639,742	37.47	850,419	1.2		
131,088.0000	Neogenomics INC Com New	8.65	1,134,444	8.67	1,136,533	1.6		
29,221.0000	Supernus Pharmaceuticals	15.36	448,805	41.60	1,215,594	1.8		
	<u>TOTAL</u>		<u>6,239,655</u>		<u>8,244,166</u>	<u>12.0</u>		
<u>FINANCIALS</u>								
14,958.0000	Amerisafe INC Com	57.98	867,231	64.70	967,783	1.4	11,966	1.2
12,610.0000	Bancfirst CORP Com	31.50	397,214	54.65	689,137	1.0	10,592	1.5

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
53,507.0000	Boston Private Finl Hldgs	13.15	703,682	15.90	850,761	1.2	23,543	2.8
27,772.0000	Central Pac Finl CORP Com	25.61	711,349	31.12	864,265	1.3	19,996	2.3
33,013.0000	Columbia Bkg Sys INC Com	37.28	1,230,739	43.51	1,436,396	2.1	29,051	2.0
10,346.0000	Infinity Ppty & Cas CORP	81.39	842,057	94.35	976,145	1.4	24,003	2.5
25,907.0000	Kinsale Cap Group INC Com	34.85	902,841	43.38	1,123,846	1.6	6,218	0.6
41,876.0000	Marcus & Millichap INC Com	27.00	1,130,718	28.42	1,190,116	1.7		
13,992.0000	Re Max Hldgs INC Cl A	33.73	471,982	66.50	930,468	1.4	10,074	1.1
31,172.0000	Terreno Rlty CORP Com	30.57	952,865	36.72	1,144,636	1.7	27,431	2.4
126,587.0000	Wisdomtree InvtS INC Com	11.26	1,424,931	11.09	1,403,850	2.0	40,508	2.9
	<u>TOTAL</u>		<u>9,635,609</u>		<u>11,577,401</u>	<u>16.8</u>	<u>203,383</u>	
<u>INFORMATION TECHNOLOGY</u>								
53,118.0000	Axciom CORP Com	19.55	1,038,678	25.16	1,336,449	1.9		
15,805.0000	Adtran INC Com	18.31	289,326	21.10	333,486	0.5	5,690	1.7
59,269.0000	Callidus Software INC Com	13.63	808,113	25.35	1,502,469	2.2		
47,457.0000	Cray INC Com New	18.14	860,653	20.65	979,987	1.4		
36,662.0000	Descartes Sys Group INC Com	16.37	599,982	29.05	1,065,031	1.5		
55,531.0000	Five9 INC Com	17.34	963,037	25.23	1,401,047	2.0		
110,489.0000	Infinera Corporation Com	10.30	1,138,122	8.37	924,793	1.3		
20,135.0000	Mercury Computer Sys INC	15.69	315,830	50.47	1,016,213	1.5		
28,200.0000	New Relic INC Com	31.01	874,343	51.33	1,447,506	2.1		

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
91,420.0000	Quotient Technology INC Com	12.58	1,150,502	15.65	1,430,723	2.1		
18,164.0000	Wix Com LTD Shs	25.06	455,160	69.80	1,267,847	1.8		
	<u>TOTAL</u>		<u>8,493,746</u>		<u>12,705,551</u>	<u>18.4</u>	<u>5,690</u>	
	<u>TELECOMMUNICATION SERVICES</u>							
32,352.0000	Boingo Wireless INC Com	20.03	648,132	23.38	756,390	1.1		
118,062.0000	Orbcomm INC Com	9.50	1,122,042	11.31	1,335,281	1.9		
	<u>TOTAL</u>		<u>1,770,174</u>		<u>2,091,671</u>	<u>3.0</u>		
	<u>UTILITIES</u>							
25,667.0000	American Sts Wtr Co Com	40.79	1,047,070	53.75	1,379,601	2.0	26,180	1.9
	<u>TOTAL EQUITIES</u>		<u>53,866,010</u>		<u>68,303,092</u>	<u>99.1</u>	<u>442,097</u>	
	<u>Total Account</u>		<u>54,459,313</u>		<u>68,896,395</u>	<u>100.0</u>	<u>442,097</u>	
	Accrued Income				18,121			
	<u>Total Account Plus Accrual</u>				<u>\$68,914,517</u>			

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Activity Summary
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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Purchases</u>					
2,052.000	Carpenter Technology CORP	101,824.96			10/02/17
4,874.000	Carpenter Technology CORP	245,075.44			10/04/17
6,511.000	Carpenter Technology CORP	329,879.82			10/05/17
7,455.000	Boston Private Finl Hldgs	125,613.02			10/11/17
2,314.000	Central Pac Finl CORP Com	75,874.44			10/11/17
979.000	Chart Inds INC Com Par	42,512.68			10/12/17
3,010.000	Columbia Bkg Sys INC Com	126,489.53			10/12/17
14,773.000	Wisdomtree Invts INC Com	162,507.43			10/12/17
3,702.000	Chart Inds INC Com Par	160,985.54			10/13/17
2,450.000	Columbia Bkg Sys INC Com	101,765.41			10/13/17
1,200.000	Columbia Bkg Sys INC Com	50,075.16			10/16/17
5,335.000	Hub Group INC Cl A	212,655.77			10/20/17
12,333.000	Hub Group INC Cl A	490,160.29			10/23/17
4,656.000	Hub Group INC Cl A	181,863.36			10/25/17
3,760.000	Hub Group INC Cl A	149,307.72			10/26/17
	<u>Total Purchases</u>	<u>\$2,556,590.57</u>			

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Sales</u>					
1,910.000	Standard Mtr Prods INC Com	84,280.28	92,618.53	8,338	10/02/17
1,540.000	Standard Mtr Prods INC Com	67,953.73	75,414.98	7,461	10/03/17
700.000	Standard Mtr Prods INC Com	30,888.06	34,345.54	3,457	10/04/17
1,060.000	Standard Mtr Prods INC Com	46,773.35	51,887.60	5,114	10/05/17
310.000	Standard Mtr Prods INC Com	13,679.00	15,137.45	1,458	10/06/17
870.000	Standard Mtr Prods INC Com	38,389.44	41,906.76	3,517	10/09/17
330.000	Standard Mtr Prods INC Com	14,561.51	15,820.23	1,259	10/10/17
3,460.000	Standard Mtr Prods INC Com	154,705.58	164,759.66	10,054	10/11/17
3,752.000	Quotient Technology INC Com	46,775.81	66,401.73	19,626	10/11/17
928.000	Mercury Computer Sys INC	14,556.24	48,331.81	33,776	10/11/17
842.000	Topbuild CORP Com	29,903.88	53,559.47	23,656	10/12/17
10,097.000	Quotient Technology INC Com	126,526.00	177,851.51	51,326	10/12/17
7,390.000	Mercury Computer Sys INC	115,916.58	385,539.95	269,623	10/12/17
2,004.000	Topbuild CORP Com	71,172.66	126,471.12	55,298	10/13/17
11,660.000	Quotient Technology INC Com	148,127.47	203,000.56	54,873	10/13/17
2,588.000	Mercury Computer Sys INC	40,594.33	133,922.28	93,328	10/13/17
1,688.000	Topbuild CORP Com	59,949.83	106,742.26	46,792	10/16/17
4,830.000	Quotient Technology INC Com	61,359.84	81,523.68	20,164	10/16/17
5,613.000	Adtran INC Com	105,612.52	122,950.48	17,338	10/19/17

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
4,360.000	Adtran INC Com	82,036.45	94,822.57	12,786	10/20/17
4,184.000	Adtran INC Com	78,724.89	91,507.40	12,783	10/23/17
4,418.000	Adtran INC Com	83,127.77	93,876.34	10,749	10/25/17
918.000	Adtran INC Com	17,272.81	19,402.12	2,129	10/26/17
9,606.000	Adtran INC Com	180,914.53	201,725.17	20,811	10/27/17
	<u>Total Sales</u>	<u>\$1,713,802.56</u>	<u>2,499,519.20</u>	<u>785,717</u>	
<u>Income</u>					
	Cash	1,513.78			10/02/17
	Albany Intl CORP New Cl A	4,319.53			10/06/17
	Cash	(4,319.53)			10/06/17
	Bancfirst CORP Com	2,648.10			10/13/17
	Inter Parfums INC Com	4,188.97			10/13/17
	Cash	(6,837.07)			10/13/17
	New York Times Co	3,345.40			10/19/17
	Cash	(3,345.40)			10/19/17
	Terreno Rlty CORP Com	6,857.84			10/20/17

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	Encore Wire CORP Com	464.38			10/20/17
	Cash	(7,322.22)			10/20/17
	<u>Total Income</u>	<u>\$1,513.78</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
1,010	Adtran INC Com	19,004	21,210	11.61	01/25/16	10/27/17		2,206
3,800	Adtran INC Com	72,086	79,800	10.70	01/26/16	10/27/17		7,713
4,796	Adtran INC Com	89,824	100,716	12.13	02/23/16	10/27/17		10,891
918	Adtran INC Com	17,273	19,402	12.33	01/25/16	10/26/17		2,129
4,418	Adtran INC Com	83,128	93,876	12.93	01/25/16	10/25/17		10,749
4,184	Adtran INC Com	78,725	91,507	16.24	01/25/16	10/23/17		12,783
4,360	Adtran INC Com	82,036	94,823	15.59	01/25/16	10/20/17		12,786
5,613	Adtran INC Com	105,613	122,950	16.42	01/25/16	10/19/17		17,338
4,830	Quotient Technology INC Com	61,360	81,524	32.86	06/17/16	10/16/17		20,164
1,688	Topbuild CORP Com	59,950	106,742	78.05	06/15/16	10/16/17		46,792
2,588	Mercury Computer Sys INC	40,594	133,922	229.90	08/20/15	10/13/17		93,328
11,660	Quotient Technology INC Com	148,127	203,001	37.04	06/17/16	10/13/17		54,873
2,004	Topbuild CORP Com	71,173	126,471	77.70	06/15/16	10/13/17		55,298
7,390	Mercury Computer Sys INC	115,917	385,540	232.60	08/20/15	10/12/17		269,623
2,402	Quotient Technology INC Com	29,945	42,310	41.29	06/15/16	10/12/17		12,364
5,392	Quotient Technology INC Com	67,323	94,976	41.07	06/16/16	10/12/17		27,653
2,303	Quotient Technology INC Com	29,257	40,566	38.65	06/17/16	10/12/17		11,309
842	Topbuild CORP Com	29,904	53,559	79.11	06/15/16	10/12/17		23,656
928	Mercury Computer Sys INC	14,556	48,332	232.03	08/20/15	10/11/17		33,776
3,752	Quotient Technology INC Com	46,776	66,402	41.96	06/15/16	10/11/17		19,626
1,304	Standard Mtr Prods INC Com	57,540	62,094	7.92	11/02/15	10/11/17		4,554
2,156	Standard Mtr Prods INC Com	97,166	102,665	5.66	11/03/15	10/11/17		5,500
330	Standard Mtr Prods INC Com	14,562	15,820	8.64	11/02/15	10/10/17		1,259
870	Standard Mtr Prods INC Com	38,389	41,907	9.16	11/02/15	10/09/17		3,517
310	Standard Mtr Prods INC Com	13,679	15,137	10.66	11/02/15	10/06/17		1,458
1,060	Standard Mtr Prods INC Com	46,773	51,888	10.93	11/02/15	10/05/17		5,114
700	Standard Mtr Prods INC Com	30,888	34,346	11.19	11/02/15	10/04/17		3,457
1,540	Standard Mtr Prods INC Com	67,954	75,415	10.98	11/02/15	10/03/17		7,461

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Schedule Of Realized Gains & Losses
New York State Common Retirement FUND
October 31, 2017
P23959

Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
1,910	Standard Mtr Prods INC Com	84,280	92,619	9.89	11/02/15	10/02/17		8,338
	<u>Total Gain</u>						<u>0</u>	<u>785,717</u>
	<u>Total Loss</u>						<u>0</u>	<u>0</u>
	<u>Grand Total</u>	<u>1,713,803</u>	<u>2,499,519</u>					<u>785,717</u>
	<u>Net Gain/ Loss</u>							<u>\$785,717</u>

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Granite Investment Partners, LLC

Granite Investment Partners, LLC

Commission Summary Report - October 2017

NYSCRF

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
CANA - Canaccord Genuity	2	13,066.00	366,484.83	426.58	0.03500	0.03265	138.40	288.18	213.29
CSMS - Cornerstone Macro	4	30,339.00	528,777.48	910.17	0.03000	0.03000	112.56	349.80	227.54
DADA - D. A. Davidson	6	31,202.00	642,324.99	1,025.80	0.03667	0.03288	48.00	443.19	170.97
GLBL - Seaport Global	5	9,215.00	490,271.07	368.60	0.04000	0.04000	33.68	148.08	73.72
JPMS - JP Morgan	5	19,493.00	422,558.91	584.79	0.03000	0.03000	27.54	168.39	116.96
LBOW - Longbow	3	13,437.00	676,780.22	537.48	0.04000	0.04000	82.08	260.44	179.16
RCAP - Roth Capital	3	10,906.00	567,794.04	436.24	0.04000	0.04000	37.12	295.60	145.41
RILY - B. Riley	7	6,720.00	327,131.09	268.80	0.04000	0.04000	12.40	76.40	38.40
WELLS - Wells Fargo	4	26,084.00	1,033,987.14	1,043.36	0.04000	0.04000	150.40	493.32	260.84

PERFORMANCE SUMMARY AS OF:

10/31/2017

Prior Qtr End: 9/30/2017

Note: All returns in this spreadsheet are calculated based on the input of monthly returns with an accuracy of four decimal places.

				ANNUALIZED RATES OF RETURN								
				Begin Date:	10/31/2016	10/31/2015	10/31/2014	10/31/2004	10/31/2003	10/31/2002	Inception Date	Inception Date
				End Date:	10/31/2017	10/31/2017	10/31/2017	10/31/2017	10/31/2017	10/31/2017	10/31/2017	10/31/2017
Composite	Portfolio AUM	Inception Date		1 Year	2 Year	3 Year	13 Year	14 Year	15 Year	Annualized Since Inception	Cumulative Since Inception	
NEW YORK STATE COMMON RETIREMENT FUND												
NYSRCF	68,914,517	13-Mar-15	Gross of Management Fees	33.67%	16.81%					9.16%	26.00%	
		13-Mar-15	Net of Management Fee of 0.5%	33.02%	16.23%					8.62%	24.36%	
		13-Mar-15	Russell 2000 Total	27.85%	15.37%					9.35%	26.57%	