

Portfolio Appraisal
New York State Common Retirement FUND
October 31, 2019
P23959

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Portfolio Summary
New York State Common Retirement FUND
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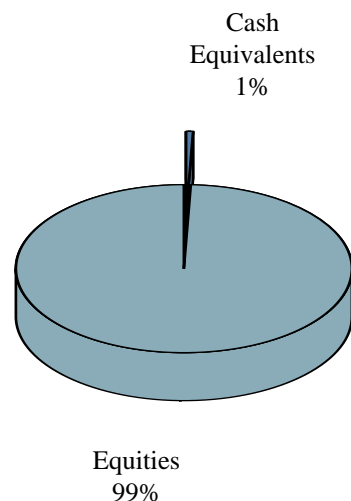
Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	69,213,445	98.6	1.1	Market Value as of 09/30/19	67,339,290
Cash Equivalents	961,643	1.4	0.0	Net Additions / Withdrawals	(37,430)
Total	70,175,088	100.0	1.1	Income Received	41,111
Accrual	24,342			Accrued Income Change	(3,561)
Grand Total	\$70,199,430			Market Appreciation (+/-)	2,860,019
				Market Value as of 10/31/19	\$70,199,430

Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	Since Inception
Total Portfolio	4.30	2.16	25.92	12.14	9.69
Equities	4.33	2.09	26.53	12.17	9.86
Russell 2000 Index-Total Return	2.63	(0.40)	17.18	4.90	6.73

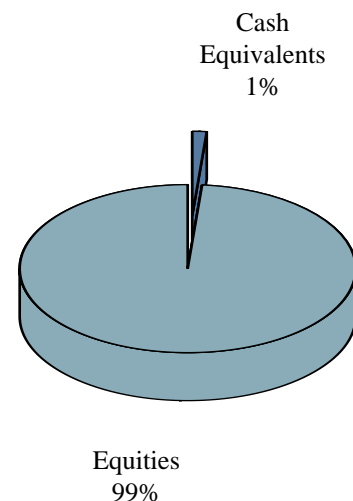
Asset Allocation Summary
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	69,213,445	99.3	98.6	791,144	1.1	
Cash Equivalents	961,643	0.7	1.4			
Grand Total	70,175,088	100.0	100.0	791,144	1.1	
Accrual	24,342					
Grand Total Plus Accrual	\$70,199,430					

**Last Quarter
As of 09/30/19**



**Current Quarter
As of 10/31/19**



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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		961,643		961,643	1.4		
<u>EQUITIES</u>								
<u>ENERGY</u>								
25,226.0000	Core Laboratories N V Com	49.81	1,256,426	44.04	1,110,953	1.6	55,497	5.0
63,168.0000	Oceaneering Intl INC Com	21.73	1,372,710	14.16	894,459	1.3		
	<u>TOTAL</u>		<u>2,629,137</u>		<u>2,005,412</u>	<u>2.9</u>	<u>55,497</u>	
<u>MATERIALS</u>								
28,303.0000	Carpenter Technology CORP	46.86	1,326,222	49.02	1,387,413	2.0	22,642	1.6
36,876.0000	Codexis INC Com	18.86	695,480	13.52	498,564	0.7		
10,466.0000	Materion CORP Com	64.15	671,399	56.84	594,887	0.8	4,605	0.8
15,533.0000	Neenah Paper INC Com	85.59	1,329,411	64.50	1,001,879	1.4	27,959	2.8
17,000.0000	Norbord INC	27.53	468,030	28.87	490,790	0.7	30,600	6.2
8,500.0000	U S Concrete INC Com New	54.42	462,566	52.26	444,210	0.6		
	<u>TOTAL</u>		<u>4,953,108</u>		<u>4,417,743</u>	<u>6.3</u>	<u>85,807</u>	

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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>								
11,796.0000	Albany Intl CORP New Cl A	39.31	463,652	83.98	990,628	1.4	8,493	0.9
56,583.0000	Cbiz INC Com	14.83	838,965	27.37	1,548,677	2.2		
19,955.0000	Chart Inds INC Com Par	43.25	862,992	58.63	1,169,962	1.7		
35,591.0000	Continental Building	25.36	902,599	29.91	1,064,527	1.5		
19,666.0000	Cubic CORP Com	53.92	1,060,327	73.74	1,450,171	2.1	5,310	0.4
17,720.0000	Encore Wire CORP Com	40.06	709,904	56.20	995,864	1.4	1,418	0.1
37,812.0000	H & E Equipment Services	28.77	1,087,990	33.94	1,283,339	1.8	41,593	3.2
20,564.0000	Hub Group INC Cl A	39.58	813,979	45.80	941,831	1.3		
87,713.0000	Knowles CORP Com	16.03	1,406,450	21.58	1,892,847	2.7		
84,414.0000	Kratos Defense & Sec	10.64	897,947	18.88	1,593,736	2.3		
60,266.0000	Marten Trans LTD Com	13.97	842,081	21.66	1,305,362	1.9	7,232	0.6
12,965.0000	Mercury Computer Sys INC	33.90	439,511	73.66	955,002	1.4		
28,449.0000	Siteone Landscape Supply	47.48	1,350,737	88.06	2,505,219	3.6		
	<u>TOTAL</u>		<u>11,677,132</u>		<u>17,697,164</u>	<u>25.2</u>	<u>64,046</u>	
<u>CONSUMER DISCRETIONARY</u>								
45,833.0000	Acushnet Holdings CORP Com	19.34	886,275	28.45	1,303,949	1.9	25,666	2.0
35,883.0000	New York Times Co	14.61	524,308	30.90	1,108,785	1.6	7,177	0.6
30,278.0000	Papa Johns Intl INC Com	50.89	1,540,878	58.55	1,772,777	2.5	27,250	1.5
32,044.0000	Scholastic CORP Com	38.94	1,247,850	38.50	1,233,694	1.8	19,226	1.6

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51,579.0000	Skyline CORP Com	23.49	1,211,626	28.23	1,456,075	2.1		
11,592.0000	Visteon CORP Com New	63.22	732,847	93.02	1,078,288	1.5		
	<u>TOTAL</u>		<u>6,143,783</u>		<u>7,953,567</u>	<u>11.3</u>	<u>79,320</u>	
	<u>CONSUMER STAPLES</u>							
19,100.0000	Inter Parfums INC Com	33.33	636,563	77.43	1,478,913	2.1	21,010	1.4
38,465.0000	Simply Good Foods Co Com	18.83	724,462	24.54	943,931	1.3		
	<u>TOTAL</u>		<u>1,361,025</u>		<u>2,422,844</u>	<u>3.5</u>	<u>21,010</u>	
	<u>HEALTHCARE</u>							
11,381.0000	Glaukos CORP Com	33.45	380,728	63.83	726,449	1.0		
69,806.0000	Halozyme Therapeutics INC	15.32	1,069,591	15.32	1,069,428	1.5		
34,516.0000	Healthstream INC Com	27.44	946,974	28.06	968,519	1.4		
10,521.0000	Heska CORP Com Restr New	90.36	950,628	81.02	852,411	1.2		
7,178.0000	Inspire Medical Systems INC	67.42	483,909	60.98	437,714	0.6		
25,549.0000	Natera INC Com	33.71	861,325	38.52	984,147	1.4		
104,677.0000	Neogenomics INC Com New	8.52	891,935	22.93	2,400,244	3.4		
14,263.0000	Novocure LTD Ord Shs	27.41	391,020	71.64	1,021,801	1.5		
	<u>TOTAL</u>		<u>5,976,111</u>		<u>8,460,714</u>	<u>12.1</u>		

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<u>FINANCIALS</u>								
98,228.0000	Capstead Mtg CORP Com No	8.40	825,555	7.73	759,302	1.1	39,291	5.2
29,613.0000	Central Pac Finl CORP Com	26.06	771,588	28.92	856,408	1.2	27,244	3.2
20,159.0000	Columbia Bkg Sys INC Com	41.08	828,087	39.30	792,249	1.1	22,578	2.8
82,612.0000	Hercules Tech Growth Cap	13.05	1,078,161	14.13	1,167,308	1.7	105,743	9.1
19,328.0000	Horace Mann Educators CORP	44.48	859,737	43.56	841,928	1.2	22,227	2.6
24,557.0000	Marcus & Millichap INC Com	28.36	696,382	35.72	877,176	1.2		
69,259.0000	Monmouth Real Estate Inv	15.40	1,066,608	15.08	1,044,426	1.5	47,096	4.5
19,442.0000	National Bk Hldgs CORP Cl A	35.89	697,735	34.40	668,805	1.0	14,776	2.2
27,188.0000	Proassurance CORP Com	38.62	1,049,975	39.22	1,066,313	1.5	33,713	3.2
40,571.0000	Re Max Hldgs INC Cl A	35.69	1,447,923	33.45	1,357,100	1.9	34,080	2.5
57,313.0000	Retail Opportunity Invt	19.14	1,096,864	18.67	1,069,747	1.5	45,163	4.2
29,453.0000	Seacoast Bkg CORP Fla Com	31.23	919,671	28.00	824,684	1.2		
25,477.0000	Terreno Rlty CORP Com	30.74	783,040	56.41	1,437,158	2.0	27,515	1.9
<u>TOTAL</u>			<u>12,121,325</u>		<u>12,762,603</u>	<u>18.2</u>	<u>419,426</u>	
<u>INFORMATION TECHNOLOGY</u>								
15,846.0000	Appfolio INC Com Cl A	49.36	782,143	97.23	1,540,707	2.2		
24,352.0000	Appian CORP	35.63	867,705	44.64	1,087,073	1.5		
28,094.0000	Brooks Automation INC Com	26.96	757,370	42.47	1,193,152	1.7	11,238	0.9
30,921.0000	Descartes Sys Group INC Com	16.58	512,806	38.91	1,203,136	1.7		

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
25,100.0000	Five9 INC Com	17.91	449,652	55.51	1,393,301	2.0		
50,285.0000	Kemet CORP	18.05	907,705	21.74	1,093,196	1.6	10,057	0.9
54,346.0000	Liveperson INC Com	26.66	1,448,630	41.05	2,230,903	3.2		
	<u>TOTAL</u>		<u>5,726,010</u>		<u>9,741,468</u>	<u>13.9</u>	<u>21,295</u>	
	<u>TELECOMMUNICATION SERVICES</u>							
67,514.0000	Boingo Wireless INC Com	19.36	1,306,823	9.47	639,358	0.9		
	<u>UTILITIES</u>							
19,231.0000	American Sts Wtr Co Com	43.71	840,602	95.13	1,829,445	2.6	23,462	1.3
17,735.0000	Sjw CORP Com	55.76	988,929	72.35	1,283,127	1.8	21,282	1.7
	<u>TOTAL</u>		<u>1,829,531</u>		<u>3,112,572</u>	<u>4.4</u>	<u>44,744</u>	
	<u>TOTAL EQUITIES</u>		<u>53,723,986</u>		<u>69,213,445</u>	<u>98.6</u>	<u>791,144</u>	
	<u>Total Account</u>		<u>54,685,629</u>		<u>70,175,088</u>	<u>100.0</u>	<u>791,144</u>	
	Accrued Income				24,342			
	<u>Total Account Plus Accrual</u>				<u>\$70,199,430</u>			

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Activity Summary
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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Purchases</u>					
5,244.000	Halozyme Therapeutics INC	81,527.94			10/08/19
9,673.000	Halozyme Therapeutics INC	151,156.10			10/09/19
5,100.000	Norbord INC	136,837.59			10/21/19
4,200.000	U S Concrete INC Com New	228,987.36			10/21/19
5,100.000	Norbord INC	141,175.14			10/22/19
4,300.000	U S Concrete INC Com New	233,578.15			10/22/19
6,800.000	Norbord INC	190,017.16			10/23/19
	<u>Total Purchases</u>	<u>\$1,163,279.44</u>			
<u>Sales</u>					
5,761.000	Viewray INC Com	71,759.59	14,666.62	(57,093)	10/08/19
16,934.000	Viewray INC Com	210,931.60	41,174.15	(169,757)	10/09/19
54,150.000	Viewray INC Com	582,928.27	121,315.11	(461,613)	10/10/19
3,062.000	Orbcomm INC Com	28,678.69	14,242.59	(14,436)	10/21/19
6,107.000	Five9 INC Com	108,289.94	330,856.97	222,567	10/21/19
2,560.000	New York Times Co	41,435.91	77,198.78	35,763	10/22/19
5,200.000	Hercules Tech Growth Cap	52,314.16	70,550.06	18,236	10/22/19

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
1,380.000	Terreno Rlty CORP Com	41,151.46	73,602.85	32,451	10/22/19
16,937.000	Orbcomm INC Com	163,090.32	77,756.15	(85,334)	10/22/19
4,330.000	Cbiz INC Com	60,693.34	110,714.08	50,021	10/22/19
2,440.000	Acushnet Holdings CORP Com	48,458.40	68,965.17	20,507	10/22/19
4,235.000	Kratos Defense & Sec	43,235.54	81,270.93	38,035	10/22/19
1,545.000	Hub Group INC Cl A	61,562.88	76,920.72	15,358	10/22/19
1,130.000	Inter Parfums INC Com	37,817.66	81,211.19	43,394	10/22/19
2,935.000	Healthstream INC Com	79,385.00	81,642.09	2,257	10/22/19
36,787.000	Orbcomm INC Com	357,882.36	168,182.99	(189,699)	10/23/19
588.000	Orbcomm INC Com	6,000.07	2,640.82	(3,359)	10/24/19
7,770.000	Orbcomm INC Com	79,286.63	34,774.69	(44,512)	10/25/19
32,777.000	Orbcomm INC Com	301,039.16	149,460.01	(151,579)	10/28/19
<u>Total Sales</u>		<u>\$2,375,940.98</u>	<u>1,677,145.97</u>	<u>(698,795)</u>	

Income

Albany Intl CORP New Cl A	2,123.28	10/07/19
Cash	(2,123.28)	10/07/19
Proassurance CORP Com	8,428.28	10/11/19
Cash	(8,428.28)	10/11/19
Inter Parfums INC Com	5,563.25	10/15/19

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	Cash	(5,563.25)			10/15/19
	New York Times Co	1,922.15			10/17/19
	Cash	(1,922.15)			10/17/19
	Terreno Rlty CORP Com	7,251.39			10/18/19
	Encore Wire CORP Com	354.40			10/18/19
	Capstead Mtg CORP Com No	11,787.36			10/18/19
	Cash	(19,393.15)			10/18/19
	<u>Total Income</u>	<u>\$0.00</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
1,659	Orbcomm INC Com	16,929	7,565	(55.31)	09/28/16	10/28/19		(9,364)
4,236	Orbcomm INC Com	38,196	19,316	(49.43)	03/07/17	10/28/19		(18,881)
7,053	Orbcomm INC Com	63,426	32,161	(49.29)	03/08/17	10/28/19		(31,265)
5,051	Orbcomm INC Com	46,184	23,032	(50.13)	03/09/17	10/28/19		(23,152)
14,778	Orbcomm INC Com	136,303	67,386	(50.56)	03/10/17	10/28/19		(68,917)
7,770	Orbcomm INC Com	79,287	34,775	(56.14)	09/28/16	10/25/19		(44,512)
588	Orbcomm INC Com	6,000	2,641	(55.99)	09/28/16	10/24/19		(3,359)
35,260	Orbcomm INC Com	342,301	161,202	(52.91)	06/22/16	10/23/19		(181,099)
1,527	Orbcomm INC Com	15,582	6,981	(55.20)	09/28/16	10/23/19		(8,601)
2,440	Acushnet Holdings CORP Com	48,458	68,965	42.32	06/29/17	10/22/19		20,507
921	Cbiz INC Com	12,915	23,549	82.34	04/11/17	10/22/19		10,634
3,409	Cbiz INC Com	47,778	87,165	82.44	04/12/17	10/22/19		39,387
2,935	Healthstream INC Com	79,385	81,642	2.84	10/15/18	10/22/19		2,257
1,000	Hercules Tech Growth Cap	0	13,567		01/01/60	10/22/19		13,567
2,361	Hercules Tech Growth Cap	29,342	32,032	9.17	06/18/18	10/22/19		2,691
1,839	Hercules Tech Growth Cap	22,973	24,950	8.61	06/19/18	10/22/19		1,978
1,360	Hub Group INC Cl A	54,210	67,710	24.90	10/20/17	10/22/19		13,500
185	Hub Group INC Cl A	7,353	9,211	25.27	10/23/17	10/22/19		1,858
156	Inter Parfums INC Com	5,152	11,211	117.62	05/19/15	10/22/19		6,060
974	Inter Parfums INC Com	32,666	70,000	114.29	05/21/15	10/22/19		37,334
4,235	Kratos Defense & Sec	43,236	81,271	87.97	11/15/17	10/22/19		38,035
2,560	New York Times Co	41,436	77,199	86.31	02/13/17	10/22/19		35,763
3,897	Orbcomm INC Com	36,499	17,891	(50.98)	06/17/16	10/22/19		(18,609)
13,040	Orbcomm INC Com	126,591	59,865	(52.71)	06/22/16	10/22/19		(66,726)
1,380	Terreno Rlty CORP Com	41,151	73,603	78.86	04/24/17	10/22/19		32,451
6,107	Five9 INC Com	108,290	330,857	205.53	03/17/17	10/21/19		222,567
3,062	Orbcomm INC Com	28,679	14,243	(50.34)	06/17/16	10/21/19		(14,436)
29,735	Viewray INC Com	370,382	66,617	(82.01)	07/25/18	10/10/19		(303,765)

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10,050	Viewray INC Com	84,690	22,516	(73.41)	06/12/19	10/10/19	(62,175)	
2,050	Viewray INC Com	18,165	4,593	(74.72)	06/13/19	10/10/19	(13,572)	
12,315	Viewray INC Com	109,691	27,590	(74.85)	06/14/19	10/10/19	(82,101)	
16,934	Viewray INC Com	210,932	41,174	(80.48)	07/25/18	10/09/19		(169,757)
5,761	Viewray INC Com	71,760	14,667	(79.56)	07/25/18	10/08/19		(57,093)
Total Gain							<u>0</u>	<u>478,589</u>
Total Loss							<u>(157,848)</u>	<u>(1,019,536)</u>
Grand Total		<u>2,375,941</u>	<u>1,677,146</u>				<u>(157,848)</u>	<u>(540,947)</u>
Net Gain/ Loss								<u>(\$698,795)</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 - October 2019

NYSCRF

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
CSMS - Cornerstone	9.00	25,755.00	\$722,075.87	\$772.65	\$0.03000	\$0.03000	\$33.90	\$156.00	\$85.85
DADA - DA Davidson	2.00	8,500.00	\$462,565.51	\$340.00	\$0.04000	\$0.04000	\$168.00	\$172.00	\$170.00
GLBL - Global Hunter	3.00	17,000.00	\$468,029.89	\$680.00	\$0.04000	\$0.04000	\$204.00	\$272.00	\$226.67
PIPR - Piper Jaffray	3.00	76,845.00	\$177,155.88	\$2,305.35	\$0.03000	\$0.03000	\$172.83	\$1,624.50	\$768.45
RCAP - Roth	7.00	104,028.00	\$777,914.22	\$3,181.91	\$0.03143	\$0.03059	\$17.64	\$1,103.61	\$454.56
WELLS - Wells Fargo	2.00	14,917.00	\$232,684.04	\$447.51	\$0.03000	\$0.03000	\$157.32	\$290.19	\$223.76

GRANITE INVESTMENT PARTNERS, LLC															
PERFORMANCE SUMMARY AS OF:															
10/31/2019Prior Qtr End: 9/30/2019															
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:	9/30/2019	8/31/2019	7/31/2019	7/31/2019	4/30/2019	12/31/2018	3/31/2019	6/30/2019	9/30/2019	9/30/2019	12/31/2018
				End Date:	10/31/2019	9/30/2019	8/31/2019	10/31/2019	10/31/2019	3/31/2019	6/30/2019	9/30/2019	12/31/2019	10/31/2019	10/31/2019
Composite	Portfolio AUM	Inception Date			Oct-19	Sep-19	Aug-19	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD	YTD
NEW YORK STATE COMMON RETIREMENT FUND															
NYSCRF	70,199,430	13-Mar-15	Gross of Management Fees		4.30%	-0.83%	-1.24%	2.15%	5.66%	14.58%	4.41%	0.92%		4.30%	25.92%
		13-Mar-15	Net of Management Fee of 0.5%		4.26%	-0.87%	-1.28%	2.02%	5.39%	14.45%	4.28%	0.79%		4.26%	25.41%
		13-Mar-15	Russell 2000 Total		2.63%	2.08%	-4.94%	-0.40%	-1.09%	14.58%	2.10%	-2.40%		2.63%	17.18%
				ANNUALIZED RATES OF RETURN											
				Begin Date:	10/31/2018	10/31/2017	10/31/2016	10/31/2015	10/31/2014	10/31/2004	Inception Date	Inception Date	2018	2017	2016
				End Date:	10/31/2019	10/31/2019	10/31/2019	10/31/2019	10/31/2019	10/31/2019	10/31/2019	10/31/2019	12/31/2017	12/31/2016	12/31/2015
Composite	Portfolio AUM	Inception Date			1 Year	2 Year	3 Year	4 Year	5 Year	15 Year	Annualized Since Inception	Cumulative Since Inception	1 Year	1 Year	1 Year
NEW YORK STATE COMMON RETIREMENT FUND															
NYSCRF	70,199,430	13-Mar-15	Gross of Management Fees		12.14%	10.38%	17.65%	13.55%			9.69%	53.52%	-5.25%	20.82%	16.08%
		13-Mar-15	Net of Management Fee of 0.5%		11.59%	9.83%	17.07%	12.99%			9.14%	50.02%	-5.72%	20.23%	15.50%
		13-Mar-15	Russell 2000 Total		4.90%	3.37%	10.96%	9.20%			6.73%	35.24%	-11.01%	14.65%	21.31%