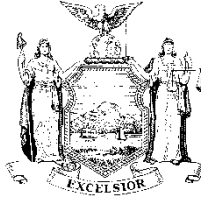


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OFFICE OF THE STATE COMPTROLLER

NEW YORK STATE COMMON RETIREMENT FUND

Thomas P. DiNapoli
New York State Comptroller

MONTHLY TRANSACTION REPORT

August 2023

Public Equity

The New York State Common Retirement Fund (CRF) invests with external managers to meet its public equity allocation. This report will include additions and terminations of external managers or addition or removal of assets from an existing manager.

There was no activity in the CRF's public equity portfolio for August 2023.

Private Equity

The CRF invests in private equity partnerships directly and through separately managed accounts. Significant activity includes new commitments to private equity partnerships, as well as new commitments made through separately managed accounts.

PSG VI, LP (PSG) – PSG Equity LLC – \$250 million

PSG will target software and tech-enabled businesses across the B2B-software, cybersecurity, big data, and artificial intelligence sectors. Investments will primarily be in North America. The funding of capital calls will come from cash. PSG is an existing relationship for the CRF. In accordance with the policy of the Office of the State Comptroller, no placement agents were used in connection with the Fund's investment. This investment closed on August 11, 2023.

57 Stars Global Opportunity Fund (NYSCRF), LP (57 Stars) – 57 Stars – \$175 million

57 Stars will seek emerging market co-investment transactions in companies across Emerging Europe, primarily Northern Ireland, and other emerging markets in sectors benefiting from strong secular growth trends. The funding of capital calls will come from cash. 57 Stars is an existing relationship for the CRF. In accordance with the policy of the Office of the State Comptroller, no placement agents were used in connection with the Fund's investment. This investment closed on August 31, 2023.

Fixed Income

The CRF Fixed Income Portfolio is primarily managed internally. The CRF is also adding fixed income external managers to gain access to markets that are not traded internally. This report will include additions and terminations of external managers or addition or removal of assets from an existing manager.

There was no external manager activity in the CRF's Fixed Income Portfolio for August 2023.

Real Estate

The CRF invests with real estate opportunity funds, affordable housing, mortgages, and joint ventures with a property-specific mandate. Significant activity includes new commitments to general partners, investments made through joint ventures and affordable mortgages.

754 Fifth Avenue, New York, NY – \$400 million

754 Fifth Avenue refinancing of an existing loan secured by the building and land at 754 Fifth Avenue, New York, New York. In accordance with the policy of the Office of the State Comptroller, no placement agents were used in connection with the Fund's investment. This investment closed on August 11, 2023.

Asana Partners Select Fund, L.P. – Asana Partners, LLC - \$300 million

Asana Partners Select Fund, L.P. is a fund-of-one structure focused on core and core-plus retail and mixed-use properties in urban and near urban walkable neighborhood locations in the US. Asana Partners Select Fund, L.P. is sponsored by Asana Partners, LLC, a privately held real estate investment company focused primarily on the retail sector. The strategy of the fund is to acquire retail and mixed-use properties in high barrier-to-entry neighborhoods within targeted MSAs, targeted for their job growth, population growth and income growth. In accordance with the policy of the Office of the State Comptroller, no placement agents were used in connection with the Fund's investment. The investment closed on August 29, 2023.

Lowe's Bulk Distribution Center – MetLife Investment Management, LLC – \$111,410,000

Lowe's Bulk Distribution Center, is a newly developed 1.2 million square foot Class A industrial building located in Savannah, Georgia that is 100% leased to Lowe's Companies, Inc. This Class A industrial facility features a 40' clear height, ESFR sprinkler system, and LED lighting. The Property is part of the 7.0 million SF, Georgia International Trade Center business park, which is home to Serena & Lily, Pacific Cycle, Shaw, Geodis, and other notable tenants. In accordance with the policy of the Office of the State Comptroller, no placement agents were used in connection with the Fund's investment. The investment closed on August 29, 2023.

Credit

CRF invests with general partners directly and through funds-of-funds organized as separate accounts for the CRF. Significant activity includes new and increased commitments to general partners made directly by the CRF, and new and increased commitments through funds-of-funds.

There was no activity in the CRF's credit portfolio for August 2023.

Opportunistic Absolute Return Strategies

The CRF invests with general partners and investment managers who invest across asset classes on an opportunistic basis or in direct transactions. Significant activity includes new and increased commitments to general partners or transactions made directly by the CRF, and new and increased commitments through funds-of-funds.

North Haven Tactical Value Fund II Co-Investment Excelsior L.P. (NHTV) – Morgan Stanley Investment Management (MSIM) – \$100 million

NHTV is a fund-of-one which investments focus on co-investment opportunities. MSIM and North Haven are existing relationships for the CRF. The funding of capital calls will come from cash. In accordance with the policy of the Office of the State Comptroller, no placement agents were used in connection with the Fund's investment. This investment closed on August 23, 2023.

Real Assets

The CRF invests with external managers to meet its real asset allocation. This report will include new and increased allocations to external managers, terminations, and reductions from existing managers.

There was no activity in the CRF's real asset portfolio for August 2023.

Emerging Manager Program

The Emerging Manager Program of the CRF was established to invest in newer, smaller, and diverse investment management firms. Significant activity includes new and increased commitments to emerging managers or transactions made directly by the CRF, and new and increased commitments through emerging manager funds-of-funds.

There was no activity in the CRF's emerging manager portfolio for August 2023.

Multi-Asset – Strategic Partnerships

The CRF invests with strategic partners that invest in both public equity and fixed income. This report will include additions and terminations of external managers or addition or removal of assets from an existing manager.

There was no activity in the CRF's multi-asset strategic partnerships portfolio for August 2023.