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STATE OF NEW YORK
OFFICE OF THE STATE COMPTROLLER

NEW YORK STATE COMMON RETIREMENT FUND

Thomas P. DiNapoli
New York State Comptroller

MONTHLY TRANSACTION REPORT

August 2013

Global Equity

The New York State Common Retirement Fund (CRF) invests with external managers to meet its global equity allocation. CRF also manages a significant share of its domestic public equity holdings internally. This report will include significant purchases or sales of CRF's internally managed index funds (as a result of rebalancing actions), as well as additions and terminations of external managers or addition or removal of assets from an existing manager.

There was no activity in CRF's global equity portfolio in August 2013

Private Equity

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.

A Platinum Equity Capital Partners III, L. P. - \$200 million commitment. Platinum Equity is an existing relationship for the CRF through the Hudson River Fund II. No placement agent fees were involved in this transaction. This investment closed on August 7, 2013.

Apollo Investment Fund VIII, L. P. - \$400 million commitment. Apollo is an existing relationship for the CRF. No placement agent fees were involved in this transaction. This investment closed on August 15, 2013.

Real Estate

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.

There was no activity in CRF's real estate portfolio in August 2013.

Absolute Return Strategies

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

HBK Master Fund was provided with an initial \$250 million allocation. HBK Capital Management is a new relationship for the CRF. No placement agent fees were involved in the investment, which was funded for August 1, 2013.

Opportunistic Alternatives

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 CRF, and new and increased commitments through funds-of-funds.

There was no activity in CRF's opportunistic alternatives portfolio in August 2013.