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STATE OF NEW YORK
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NEW YORK STATE COMMON RETIREMENT FUND
Thomas P. DiNapoli
New York State Comptroller

MONTHLY TRANSACTION REPORT
June 2026

Public Equities

The New York State Common Retirement Fund (CRF) manages assets internally through passive investment strategies and invests with external managers to meet its public equities allocation. This report will include additions and terminations of external managers and the funding of internally managed accounts as approved by the Comptroller.

Global Alpha Capital Management – Termination
Global Alpha Capital Management, an international manager within the CRF public equities portfolio, was terminated. The account value at the time of termination was approximately $445 million. The $445 million was allocated to cash. The termination occurred on June 2, 2026.

Palisade Capital Management – Termination
Palisade Capital Management, a domestic manager within the CRF public equities portfolio, was terminated. The account value at the time of termination was approximately $761 million. The $761 million was allocated to cash. The termination occurred on June 18, 2026.

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 Europe III S.C.Sp. – PSG Equity L.L.C. – €225 million
PSG Europe III will target investments in software, data, and technology-enabled businesses. Investments will primarily be made in Western Europe. The funding of capital calls will come from cash. PSG Equity 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 June 26, 2026.

Bridgepoint Europe VIII B S.C.Sp. – Bridgepoint Group plc – €325 million
Bridgepoint Europe VIII will target investments in the healthcare, advanced industrials, services, and technology sectors. Investments will primarily be made in Western Europe. The funding of capital calls will come from cash. Bridgepoint Group 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 June 29, 2026.

Fixed Income

The CRF fixed income portfolio is primarily managed internally. The CRF also adds 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.

Calvert Core Bond Strategy – Calvert Research and Management – $250 million additional commitment
The Calvert Core Bond Strategy funded an additional $250 million on June 2, 2026, for a total commitment of $500 million. In accordance with the policy of the Office of the State Comptroller, no placement agents were used in connection with the Fund's investment.

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.

Inpatient Rehabilitation Facility Portfolio ("IRF Portfolio") – Heitman Capital Management – $220,753,550
The IRF Portfolio consists of seven rehabilitation facilities totaling 455,861 square feet that are located in Arizona, Pennsylvania, Texas, Nevada, and Oklahoma. The investment was acquired as a joint-venture through the Real Estate Separate Account Program with Heitman Capital Management as the advisor. This is an existing relationship 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. The acquisition closed on June 29, 2026.

Nuveen Real Estate U.S. Strategic Healthcare Fund I, L.P. – Nuveen Real Estate – $400 million
Nuveen Real Estate U.S. Strategic Healthcare Fund I is a fund-of-one focusing on the development of healthcare-related assets within the U.S. Nuveen Real Estate is a new relationship 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. The investment closed on June 30, 2026.

Credit

The CRF invests with general partners directly and through fund-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 fund-of-funds.

There was no activity in the CRF's credit portfolio for June 2026.

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 fund-of-funds.

57 Stars Global Opportunity Fund (NYSCRF) 2026 PR-DR Series – 57 Stars, LLC – $100 million
57 Stars Global Opportunity Fund (NYSCRF) 2026 PR-DR Series will target investments in private equity and opportunistic credit transactions in companies located in the Caribbean, with a focus on Puerto Rico and the Dominican Republic. 57 Stars, LLC 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 June 1, 2026.

General Catalyst Group XIII, L.P. – General Catalyst – $120 million
General Catalyst Group XIII is a multi-stage venture strategy targeting investments in technology companies. General Catalyst 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 June 30, 2026.

GC Creation Fund III, L.P. – General Catalyst – $80 million
GC Creation Fund III multi-stage venture strategy targeting investments in technology companies. General Catalyst 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 June 30, 2026.

General Catalyst Excelsior Fund, L.P. – General Catalyst – $200 million
General Catalyst Excelsior will co-invest additional capital alongside General Catalyst Group funds. General Catalyst 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 June 30, 2026.

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 assets portfolio for June 2026.

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 fund-of-funds.

There was no activity in the CRF's emerging managers portfolio for June 2026.