

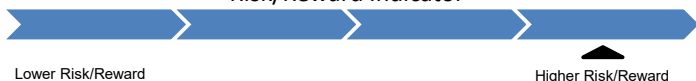


Mid-Cap Equity Index Fund Profile

Information current as of 12/31/2023



Risk/Reward Indicator



Investment Managers

The Mid-Cap Equity Index Fund is comprised of the following manager: Rhumblin.

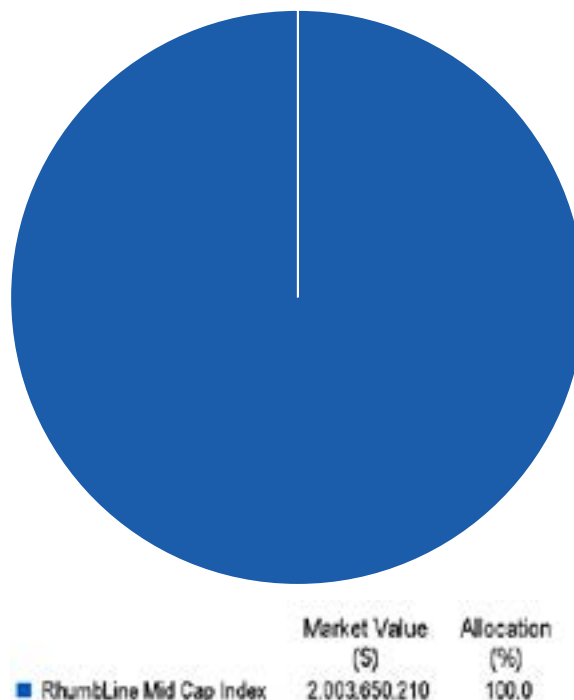
Investment Objective

The investment objective of the Mid-Cap Equity Index Fund is to provide exposure to stocks of medium-sized companies and to allow participants to diversify their stock holdings by market capitalization. The Fund will be diversified by sector, industry and issuer. Over longer investment periods, returns on mid-cap equities have historically exceeded inflation, but with substantial volatility over short and even intermediate holding periods (risk as measured by standard deviation)

Investment Guidelines

The Mid-Cap Equity Index Fund will invest primarily in medium-sized domestic companies listed on U.S. stock exchanges. Due to the allowance of some latitude in stock valuations, up to 25% of the Mid-Cap Equity Fund may be invested in small capitalization or large capitalization securities.

Current Allocation



Fees: NYCDP Fee versus Institutional Fund Fee

NYCDP Mid-Cap Equity Index Fund	0.05%
Institutional Median Mid-Cap Fund	1.02%

Comparative Performance

After Fee Cumulative Returns Ending December 31, 2023

	1 Quarter	1 Year	2 Years	3 Years	4 Years	5 Years	6 Years	7 Years	10 Years	Since Inception	Inception Date
Mid-Cap Equity Index Fund	11.6	16.4	0.6	8.0	9.4	12.6	8.2	9.3	9.2	8.2	01/01/1996
S&P MidCap 400	11.7	16.4	0.6	8.1	9.5	12.6	8.3	9.4	9.3	11.1	
Mid-Cap Equity Index Fund Rank	52	50	34	40	24	45	50	49	35	73	

After Fee Year-to-Date and Annual Returns December 31, 2023

	YTD	2022	2021	2020	2019	2018	2017	2016	2015
Mid-Cap Equity Index Fund	16.4	-13.1	24.7	13.7	26.1	-11.1	16.2	20.7	-2.3
S&P MidCap 400	16.4	-13.1	24.8	13.7	26.2	-11.1	16.2	20.7	-2.2
Mid-Cap Equity Index Fund Rank	50	43	47	48	77	52	54	11	46

Additional Information

The benchmark for the Mid-Cap Equity Fund is the S&P 400 MidCap Index. All performance figures provided are net of fees. The fee includes the 4 basis point (0.04%) administrative fee. Institutional Median Fees are derived from Morningstar universes.

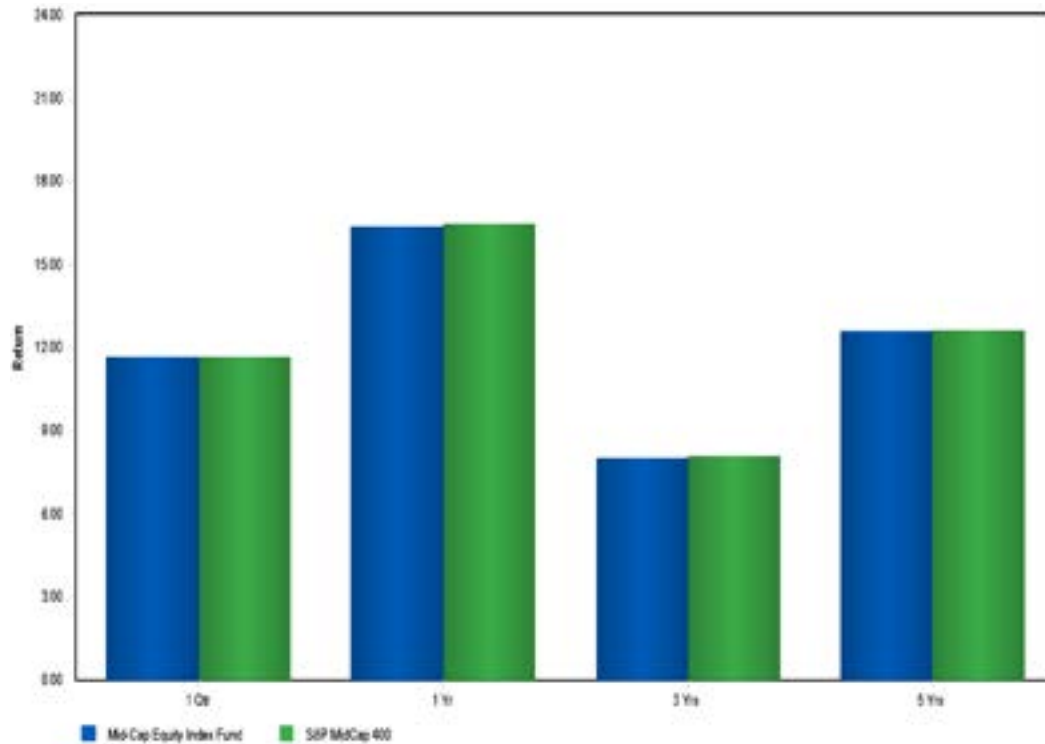


Mid-Cap Equity Index Fund Profile

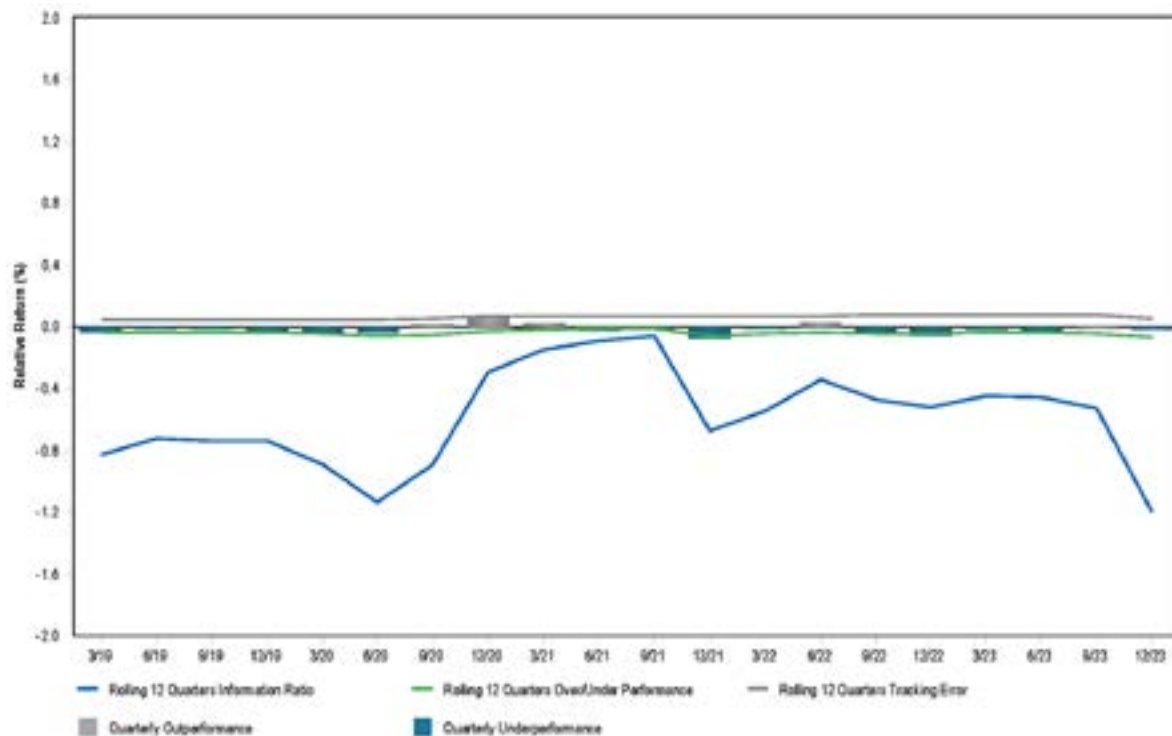
Information current as of 12/31/2023



Calendar Year Returns vs. Benchmark



Rolling Three Year Performance, Information Ratio and Tracking Error



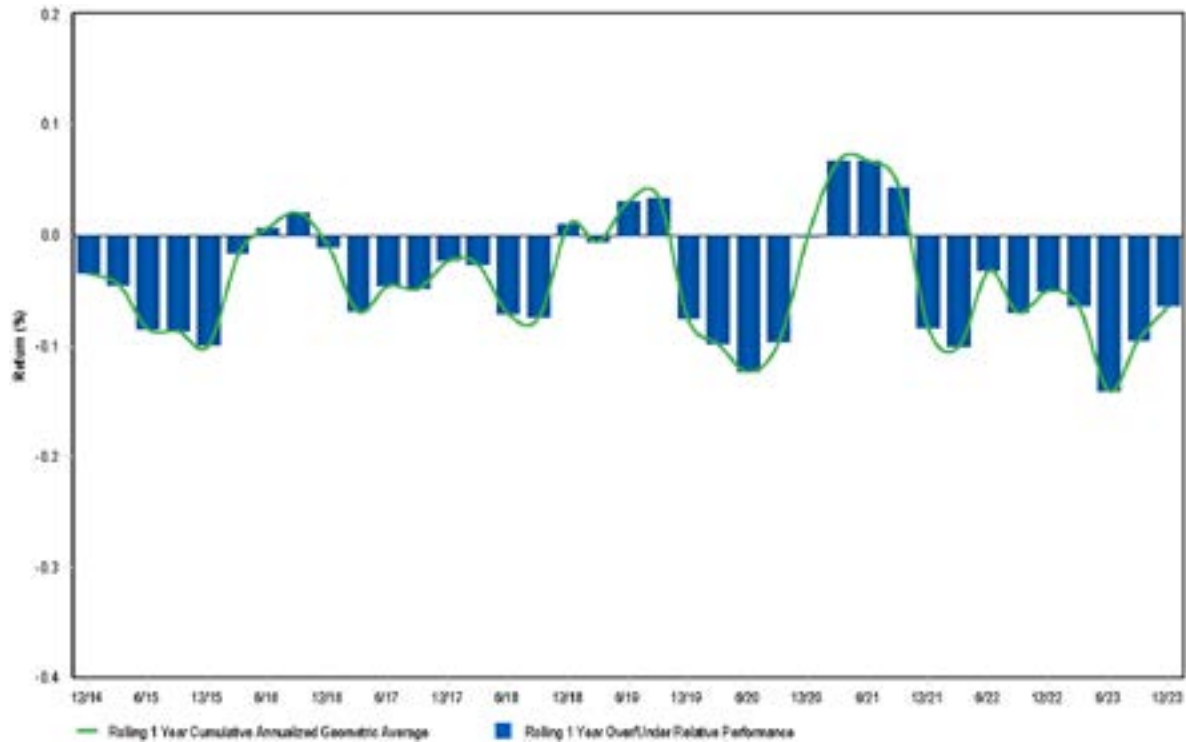


Mid-Cap Equity Index Fund Profile

Information current as of 12/31/2023

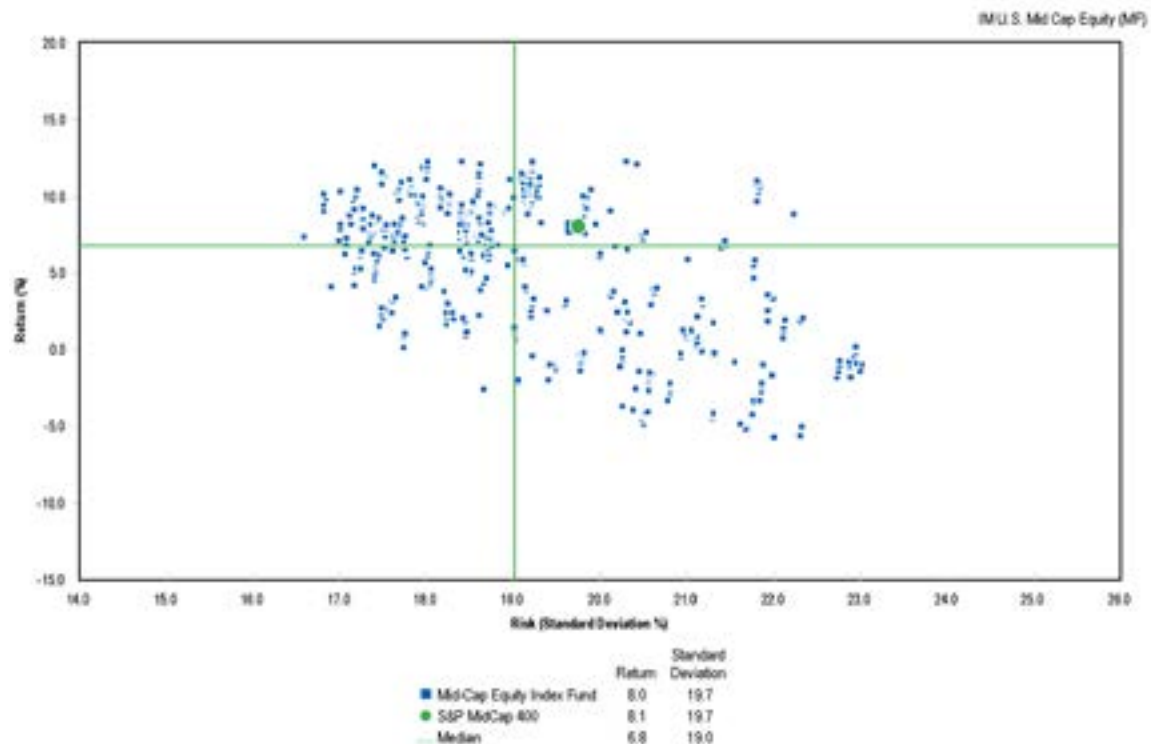


Annualized Excess Performance



Annualized Return vs. Annualized Standard Deviation - 3 Years Ending December 31, 2023

The below analysis shows the portfolio risk (measured by standard deviation) vs. the portfolio return.





Mid-Cap Equity Index Fund Profile

Information current as of 12/31/2023



Top Ten Equity Holdings

	Portfolio Weight (%)	Benchmark Weight (%)	Active Weight (%)	Quarterly Return (%)
Deckers Outdoor Corp	0.68	0.68	0.00	30.02
Reliance Steel & Aluminum Co	0.64	0.64	0.00	7.05
Carlisle Cos Inc	0.60	0.60	0.00	20.87
GoDaddy Inc	0.59	0.59	0.00	42.53
Graco Inc.	0.58	0.58	0.00	19.43
Watsco Inc	0.57	0.58	-0.01	14.18
RPM International Inc	0.57	0.57	0.00	18.30
Lennox International Inc.	0.57	0.57	0.00	19.81
W. P. Carey Inc	0.56	0.56	0.00	23.24
Manhattan Associates Inc	0.52	0.53	-0.01	8.93
% of Portfolio	5.88	5.90	-0.02	

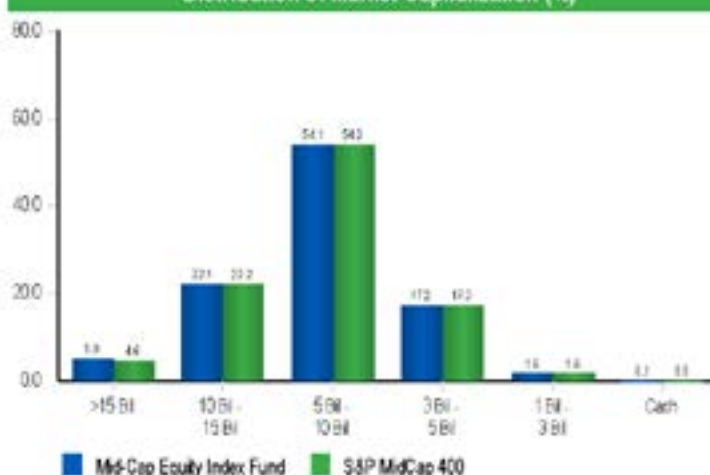
Portfolio Characteristics

	Portfolio	Benchmark
Number of Stocks	404	401
Wtd. Avg. Mkt. Cap (\$)	8,344,043,040	8,107,582,495
Median Mkt. Cap (\$)	6,305,444,750	6,305,444,750
Price/Earnings ratio	16.0	16.0
Price/Book ratio	2.6	2.6
Return on Equity (%)	8.1	8.1
Current Yield (%)	1.7	1.7
Beta (5 Years, Monthly)	1.0	1.0
R-Squared (5 Years, Monthly)	1.0	1.0

Sector Allocation

Sector	Portfolio Weight (%)	Benchmark Weight (%)
Communication Services	1.7	1.7
Consumer Discretionary	15.8	15.8
Consumer Staples	4.1	4.1
Energy	5.0	5.1
Financials	16.1	16.2
Health Care	7.8	7.8
Industrials	21.2	21.2
Information Technology	9.7	9.7
Materials	7.0	7.1
Real Estate	8.0	8.0
Utilities	3.2	3.2
Total	99.6	100.0

Distribution of Market Capitalization (%)



Disclaimer

The past performance of this Fund does not guarantee future results. Historical returns may reflect the performance of previous managers and allocations of the fund.

The Fund described in this Investment Profile is not FDIC insured; is not a deposit or obligation of, nor guaranteed by, any financial institution; and is not guaranteed by the New York City Deferred Compensation Plan ("Plan") or any federal, state or local government agency.

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