



Global Socially Responsible Index Fund Profile



Information current as of 06/30/21



Investment Objective

The Global Socially Responsible Index Fund is designed to give participants the opportunity to invest in a diversified set of companies that are equal opportunity employers, are environmentally responsible, have a strong record regarding occupational health and safety and manufacture goods which contribute to the quality of life. Substantial fluctuations in the unit value of this option are possible, as this option is invested in both the domestic and international stock markets. It is expected that this option will exhibit a level of risk greater than that of the Equity Index Fund. Investment returns are expected to primarily result from capital appreciation, rather than from current income through dividends.

Investment Guidelines

The Global Socially Responsible Index Fund will invest primarily in the equity securities comprising the MSCI ACWI SRI index as established by MSCI.

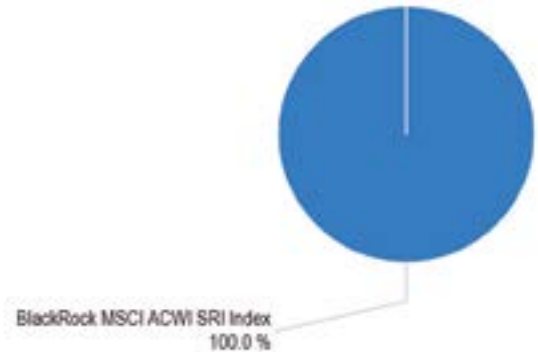
Fees: NYCDP Fee versus Institutional Fund Fee

NYCDP Socially Responsible Fund	0.13%
<i>Institutional Median Socially Responsible Fund</i>	<i>1.69%</i>

Investment Managers

The Global Socially Responsible Index Fund is comprised of the following manager: BlackRock

Current Allocation



Performance History

Performance Summary June 30, 2021

	3 Mo Rank	1 Yr Rank	2 Yrs Rank	3 Yrs Rank	4 Yrs Rank	5 Yrs Rank	7 Yrs Rank	10 Yrs Rank	Inception	Inception Date								
Global Socially Responsible Index Fund	7.9%	31	39.4%	47	22.2%	27	17.5%	21	16.2%	19	16.5%	20	8.5%	68	9.0%	78	6.0%	Jul-96
<i>MSCI ACWI SRI GR USD</i>	8.4%	23	40.4%	39	22.9%	23	18.1%	18	16.7%	19	17.0%	17	11.8%	15	11.5%	21	--	Jul-96

After Fee Year-to-Date and Annual Returns Ending June 30, 2021

	YTD	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Global Socially Responsible Index Fund	12.1%	21.0%	28.6%	-6.8%	24.9%	8.1%	-13.5%	2.3%	15.3%	15.3%	-4.8%	11.1%
<i>MSCI ACWI SRI GR USD</i>	12.7%	21.4%	29.2%	-6.5%	25.4%	8.9%	-2.2%	4.5%	24.6%	14.7%	--	--

Cumulative Returns vs. Benchmark



Top Holdings

MICROSOFT CORP	11.60%
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	3.15%
TESLA INC	3.11%
NVIDIA CORPORATION	2.96%
HOME DEPOT INC. (THE)	2.05%
WALT DISNEY CO (THE)	1.91%
ASML HOLDING NV	1.72%
ROCHE HOLDING AG	1.60%
CISCO SYSTEMS INC	1.33%
COCA-COLA CO (THE)	1.33%

Disclaimer

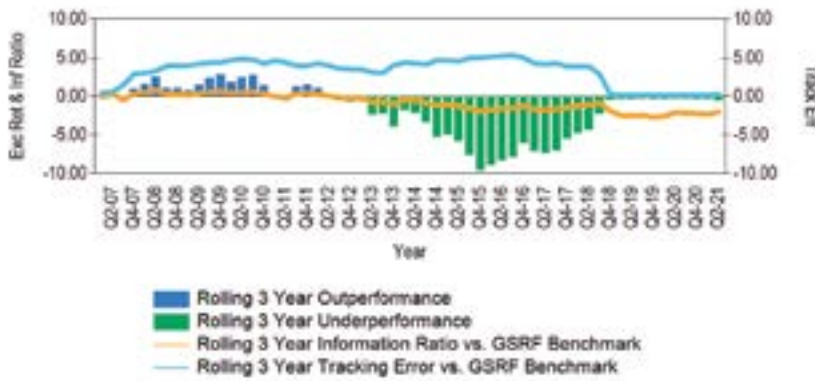
Note: The past performance of this Fund does not guarantee future results. Historical returns may reflect the performance of previous managers and allocations of the fund.

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.

The Plan cannot offer investment, financial, tax or legal advice or make investment recommendations. The Plan regularly evaluates the performance of its investment managers and may change managers at any time. Please consider the investment objectives, risks, fees and expenses carefully before investing. The Plan's investments are in separate account vehicles, not in mutual funds. The Plan's funds are not listed in the newspaper; rather the daily net asset values are available on the Plan's website.

Additional Performance Analysis

Three Year Rolling Performance, Information Ratio and Tracking Error



Annualized Excess Performance



Portfolio Characteristics

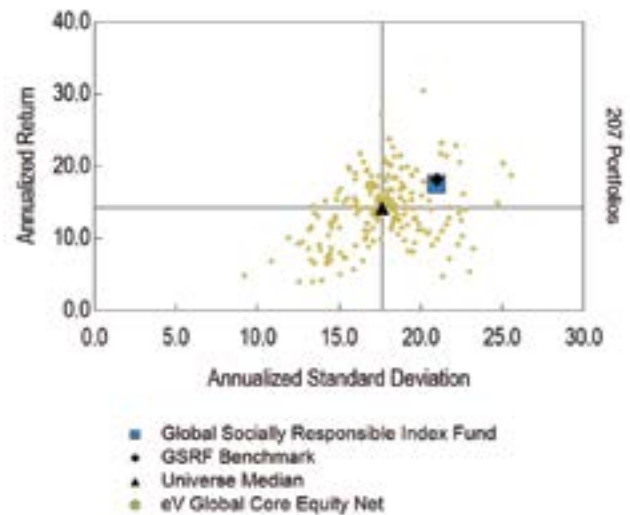
	Portfolio	MSCI ACWI SRI GR USD		Portfolio	MSCI ACWI SRI GR USD
Number of Holdings	542	575	INDUSTRY SECTOR DISTRIBUTION (% Equity)		
Weighted Avg. Market Cap. (\$B)	183.56	183.52	Energy	5.18	5.23
Median Market Cap. (\$B)	9.14	9.90	Materials	4.17	4.21
Price To Earnings	20.41	20.47	Industrials	12.08	12.02
Price To Book	2.87	2.88	Consumer Discretionary	14.79	15.14
Price To Sales	2.04	2.04	Consumer Staples	8.72	8.79
Return on Equity (%)	12.81	12.39	Health Care	11.57	11.69
Yield (%)	2.15	2.14	Financials	19.08	19.44
Beta	1.00	--	Information Technology	18.77	18.76
R-Squared	1.00	--	Communication Services	2.02	1.99
			Utilities	2.64	2.73
			Cash and Derivatives	0.98	0.98

	Sharpe Ratio	Information Ratio
Global Socially Responsible Index Fund	0.78	-2.03
MSCI ACWI SRI GR USD	0.81	--

Country Allocation
Versus MSCI ACWI SRI GE USD - Quarter Ending June 30, 2021

	Manager Ending Allocation (USD)	Index Ending Allocation (USD)
Totals		
Developed	87.9%	100.0%
Emerging*	10.8%	--
Other	0.2%	
Cash	1.2%	
Top 10 Largest Countries		
United States	53.1%	100.0%
Japan	5.8%	0.0%
Taiwan*	4.3%	0.0%
United Kingdom	3.9%	0.0%
Canada	3.8%	0.0%
Germany	3.2%	0.0%
Netherlands	3.2%	0.0%
Switzerland	3.1%	0.0%
France	2.6%	0.0%
China*	2.4%	0.0%
Total-Top 10 Largest Countries	85.5%	100.0%

Annualized Return vs. Annualized Standard Deviation
3 Years Ending June 30, 2021



The above analysis shows the portfolio risk (measured by standard deviation) vs. the portfolio return. The Global Socially Responsible fund has a lower standard deviation and return than the universe median, and is very similar to the benchmark. On a risk adjusted basis, the global socially responsible fund has beat the benchmark over the past three years.

Risk vs. Return for 3 Years Ending June 30, 2021

Rank within eV Global Core Equity Net	Annualized Return	Percentile Rank	Standard Deviation	Percentile Rank
Global Socially Responsible Index Fund	17.5%	21	21.0%	90
GSRF Benchmark	18.1%	18	21.0%	90
Median for this Universe	14.2%		17.6%	

Additional Information

Note: The benchmark for the Global Socially Responsible Index Fund is the MSCI ACWI SRI Index. Prior to December 31, 2015, the Global Socially Responsible Fund was not an index fund and the benchmark had been the MSCI World since 2007. It was the Domini 400 for all prior periods prior to 2007. All performance figures provided are net of fees. Institutional Median Fees are derived from Morningstar universes.