



Global Socially Responsible Index Fund Profile



Information current as of 09/30/16



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.

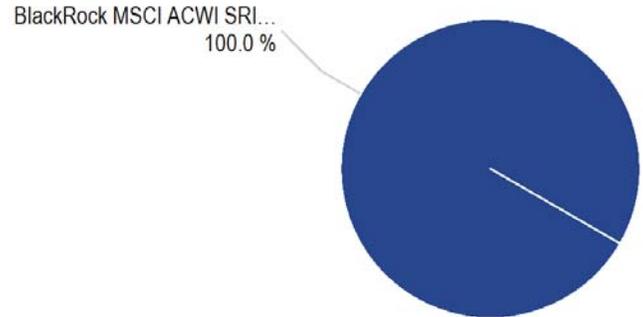
Fees: NYCDP Fee versus Institutional Fund Fee

NYCDP Socially Responsible Fund	0.27%
<i>Institutional Median Socially Responsible Fund</i>	<i>1.15%</i>

Investment Managers

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

Current Allocation



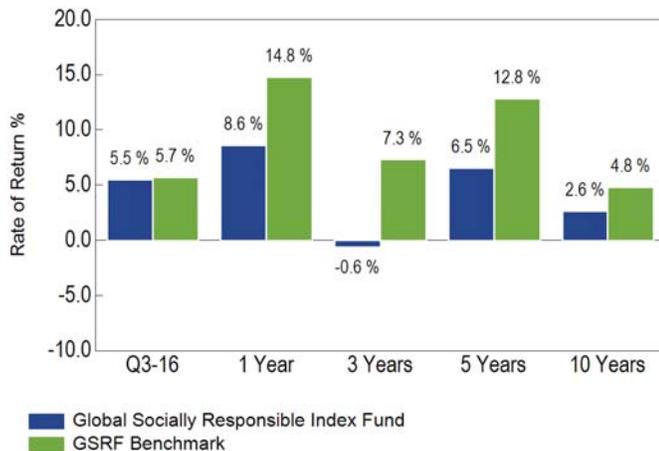
Performance History

	After Fee Cumulative Returns Ending September 30, 2016														Inception			
	3 Mo Rank	1 Yr Rank	2 Yrs Rank	3 Yrs Rank	4 Yrs Rank	5 Yrs Rank	7 Yrs Rank	10 Yrs Rank	Return	Since								
Global Socially Responsible Index Fund	5.5%	30	8.6%	70	-5.2%	99	-0.6%	99	3.3%	99	6.5%	99	5.1%	98	2.6%	94	3.8%	Jul-96
<i>GSRF Benchmark</i>	5.7%	24	14.8%	12	4.7%	36	7.3%	30	10.6%	26	12.8%	20	9.5%	42	4.8%	54	7.0%	Jul-96

After Fee Year-to-Date and Annual Returns Ending September 30, 2016

	YTD	2015	2014	2013	2012	2011	2010	2009	2008	2007	2006	2005
Global Socially Responsible Index Fund	7.9%	-13.5%	2.3%	15.3%	15.3%	-4.8%	11.1%	37.5%	-40.0%	10.1%	12.9%	2.7%
<i>GSRF Benchmark</i>	8.7%	-0.3%	5.5%	27.4%	16.5%	-5.0%	12.3%	30.8%	-40.3%	6.6%	13.2%	3.0%

Cumulative Returns vs. Benchmark



Top Holdings

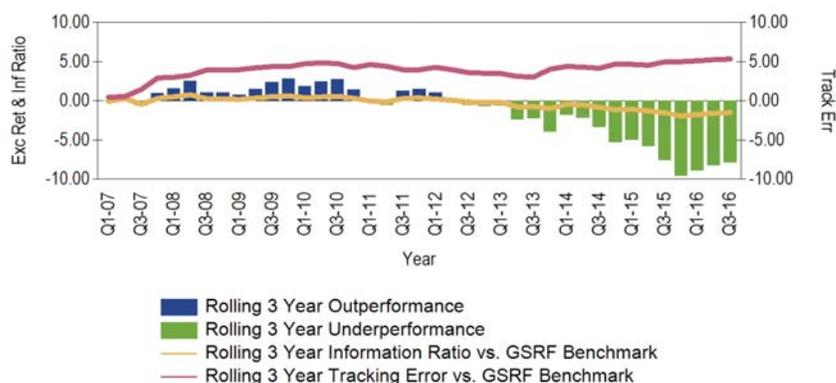
MICROSOFT	4.75%
PROCTER & GAMBLE	2.54%
INTEL	1.96%
ROCHE HOLDING	1.93%
CISCO SYSTEMS	1.77%
WALT DISNEY	1.59%
TAIWAN SEMICON.MNFG.	1.59%
GILEAD SCIENCES	1.16%
MCDONALDS	1.12%
SAP	0.99%

Disclaimer

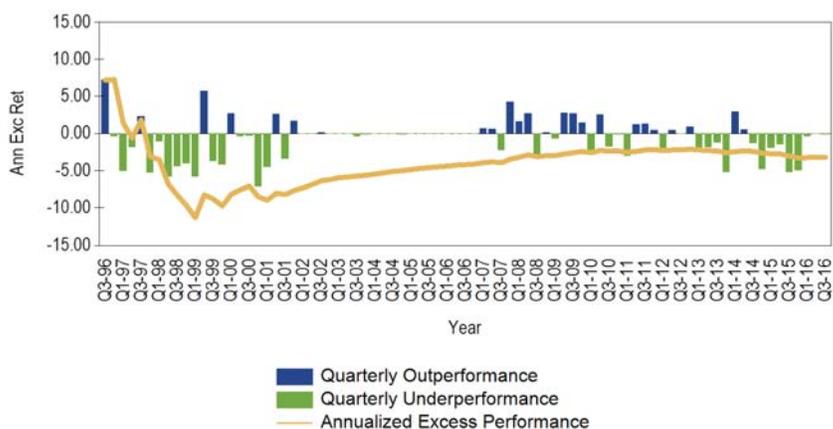
Note: The past performance of this Fund does not guarantee future results. Historical returns may reflect the performance of previous managers and allocations of the fund. The Fund described in this Investment Profile is not FDIC insured; is not a deposit or obligation of, nor guaranteed by, any financial 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 World		Portfolio	MSCI World
Number of Holdings	543	1,637	INDUSTRY SECTOR DISTRIBUTION (% Equity)		
Weighted Avg. Market Cap. (\$B)	72.34	96.74	Energy	5.13	6.77
Median Market Cap. (\$B)	11.07	10.94	Materials	5.07	5.00
Price To Earnings	21.71	21.86	Industrials	11.36	10.93
Price To Book	4.12	3.37	Consumer Discretionary	12.51	12.49
Price To Sales	2.97	2.70	Consumer Staples	10.77	10.70
Return on Equity (%)	18.65	15.39	Health Care	11.06	12.83
Yield (%)	2.60	2.54	Financials	16.02	16.07
Beta	1.04	1.00	Information Technology	16.54	14.85
R-Squared	0.88	1.00	Telecommunication Services	3.36	3.50
			Utilities	2.31	3.40
			Real Estate	4.82	3.45

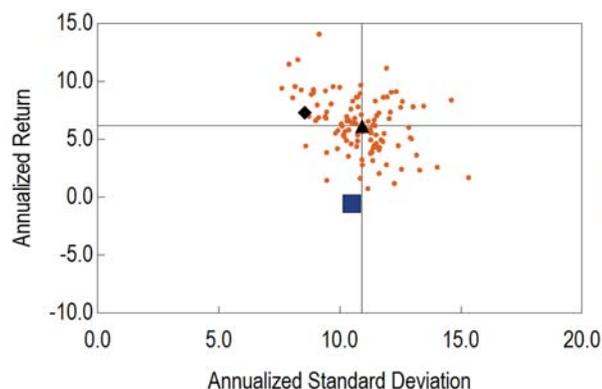
	Sharpe Ratio	Information Ratio
Global Socially Responsible Index Fund	-0.06	-1.48
GSRF Benchmark	0.84	-

Country Allocation

Versus MSCI World - Quarter Ending September 30, 2016

	Manager Ending Allocation (USD)	Index Ending Allocation (USD)
Totals		
Developed	89.2%	100.0%
Emerging*	9.7%	0.0%
Other	0.0%	
Cash	1.0%	
Top 10 Largest Countries		
United States	48.9%	58.9%
Japan	8.1%	9.0%
United Kingdom	6.3%	7.1%
Canada	4.0%	3.6%
Australia	3.9%	2.8%
Germany	3.5%	3.3%
France	3.3%	3.6%
Switzerland	3.0%	3.4%
Taiwan*	2.3%	0.0%
Netherlands	2.2%	1.2%
Total-Top 10 Largest Countries	85.4%	92.9%

Annualized Return vs. Annualized Standard Deviation 3 Years Ending September 30, 2016



- Global Socially Responsible Index Fund
- ◆ GSRF Benchmark
- ▲ Universe Median
- eA Global Core Equity Net

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 September 30, 2016

Rank within eA Global Core Equity Net	Annualized Return	Percentile Rank	Standard Deviation
Global Socially Responsible Index Fund	-0.6%	99	10.5%
GSRF Benchmark	7.3%	30	8.6%
Median for this Universe	6.2%		10.9%

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.

Underlying Fund Manager - BlackRock