



# Bond Index Fund Profile

Information current as of 6/30/2024



## Risk/Reward Indicator



### Investment Objective

The Bond Index Fund is a passively managed fund that seeks to replicate the investment results, before fees and expenses of the Bloomberg Barclays Aggregate Bond Index. The Fund shall be invested and reinvested primarily in a portfolio of debt securities with the objective of approximating as closely as practicable the total rate of return of the market for debt securities as defined by the Bloomberg Barclays U.S. Aggregate Bond Index. BlackRock uses a "passive" or indexing approach to seek to achieve the Fund's investment objective. Unlike many actively managed funds, the Fund does not try to outperform the index it seeks to track and does not seek temporary defensive positions when markets decline or appear overvalued.

### Investment Guidelines

The Bond Index Fund portfolio is designed to be a well-diversified portfolio of government, agency, corporate, and mortgage backed securities. The Bond Fund will invest in a portfolio of individual debt securities that have a quality rating, at minimum, (as designated by a recognized rating service) of "B/B2" or higher. The average quality rating of the portfolio should be, at minimum, "A/A2." The fund may also hold up to 10% of its combined assets in bonds issued by foreign issuers

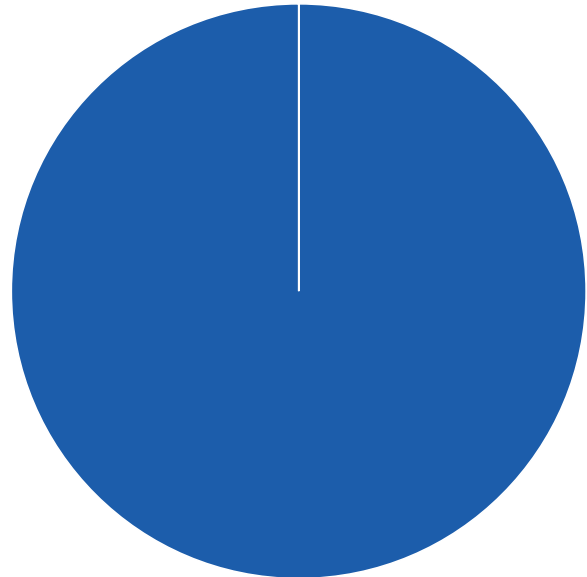
### Investment Risks

The Bond Index Fund assumes investment risk which includes the possible loss of principal. On average, the Bond Index Fund is expected to have less risk than equity options in the Plan, but more risk than a capital preservation strategy like the Stable Income Fund. The primary risk to the Bond Index Fund is interest rate risk. For example, with the Bond Index Fund's current duration of 6, if interest rates increase by 1%, the Bond Index Fund would be expected to approximately decline by 6%. Conversely, if interest rates go down by 1%, the Bond Index would be expected to experience a gain of approximately 6%. The Bond Index Fund will also exhibit, credit risk, prepayment risk and inflation risk.

### Investment Manager

The Bond Index Fund is comprised of the following manager:  
BlackRock

### Current Allocation



	Market Value (\$)	Allocation (%)
BlackRock Passive	1,258,364,555	100.0

### Fees: NYCDPC Fee versus Institutional Fund Fee

NYCDPC Bond Index Fund	0.06%
Institutional Median Bond Fund	0.62%

### Comparative Performance

#### After Fee Cumulative Returns Ending June 30, 2024

	1 Quarter	1 Year	2 Years	3 Years	4 Years	5 Years	6 Years	7 Years	10 Years	Since Inception	Inception Date
Bond Index Fund	0.1	2.6	0.8	-3.0	-2.4	-0.3	1.0	0.8	1.3	4.1	01/01/1996
Bimbg. U.S. Aggregate	0.1	2.6	0.8	-3.0	-2.4	-0.2	1.1	0.9	1.3	4.1	
Bond Index Fund Rank	72	74	70	42	72	67	61	57	57	41	

#### After Fee Year-to-Date and Annual Returns June 30, 2024

	YTD	2023	2022	2021	2020	2019	2018	2017	2016
Bond Index Fund	-0.6	5.6	-13.1	-1.7	7.5	8.7	0.0	3.7	2.3
Bimbg. U.S. Aggregate	-0.7	5.5	-13.0	-1.5	7.5	8.7	0.0	3.5	2.6
Bond Index Fund Rank	77	60	24	64	76	55	18	47	78

### Additional Information

Note: The benchmark for the Bond Fund is the Bloomberg US Aggregate Bond 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.

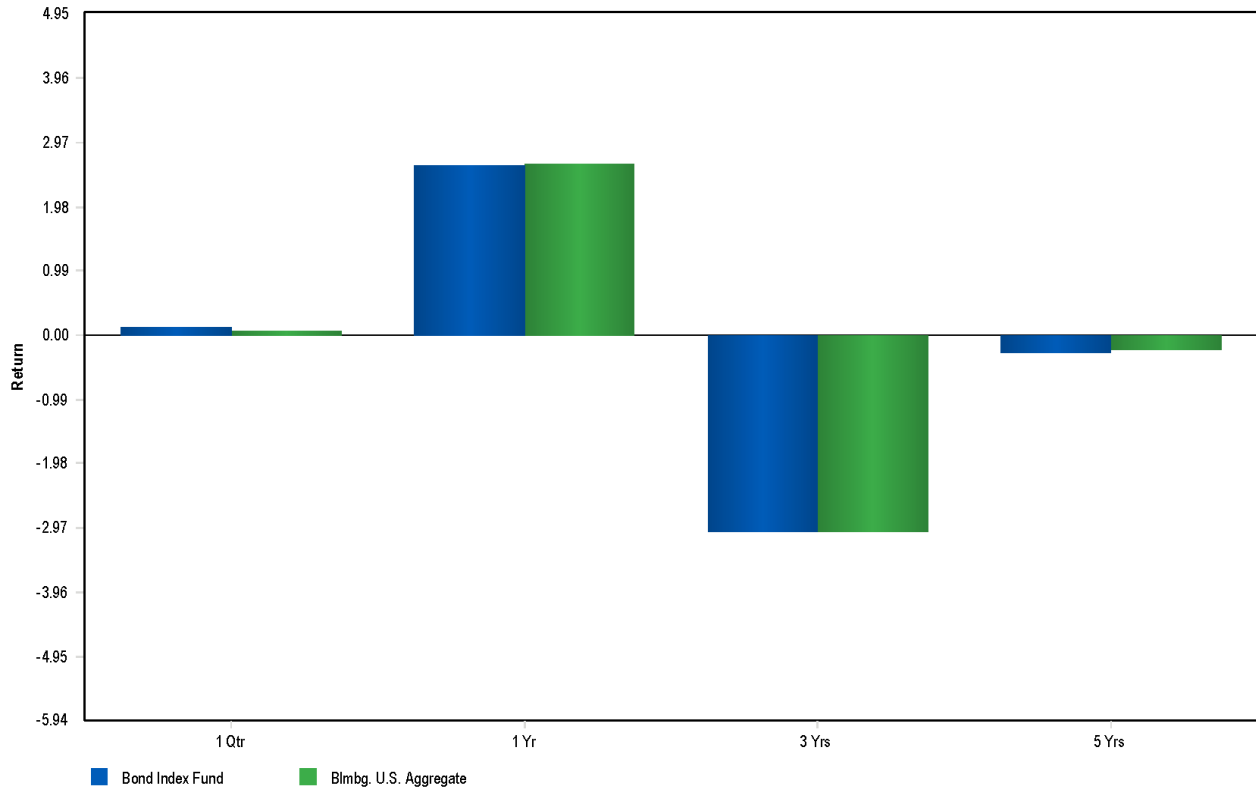


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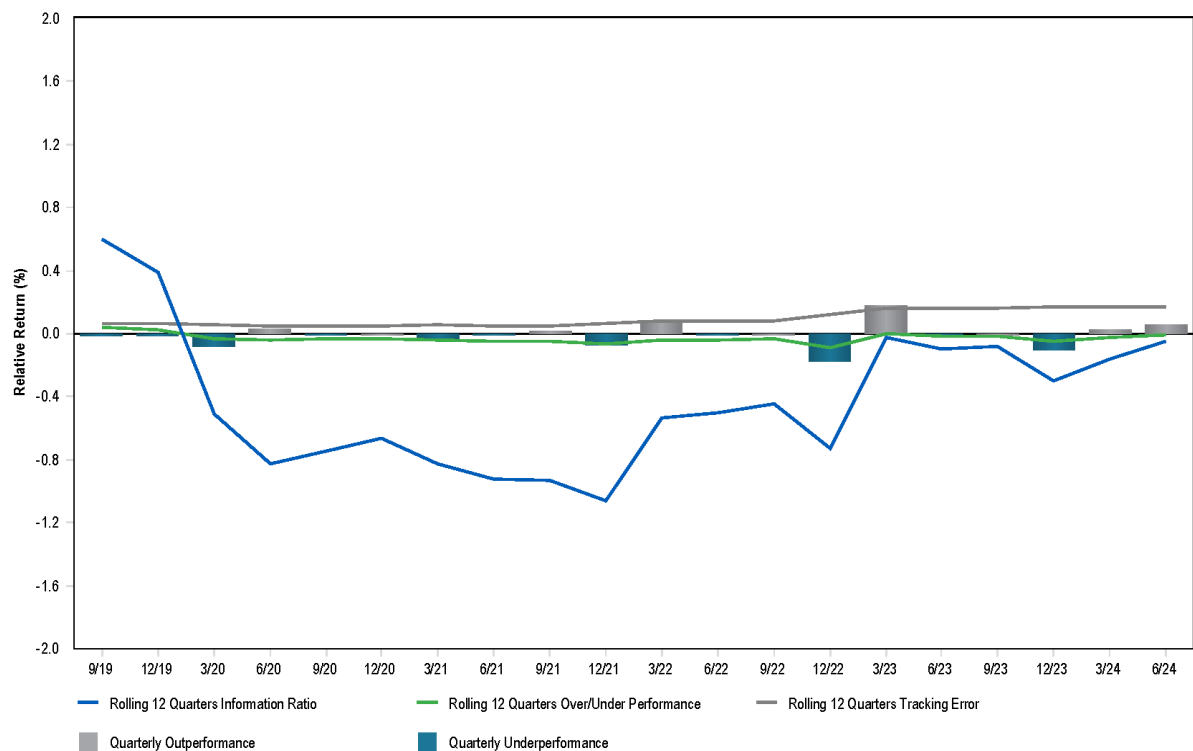
Information current as of 6/30/2024



## Calendar Year Returns vs. Benchmark



## Rolling Three Year Performance, Information Ratio and Tracking Error



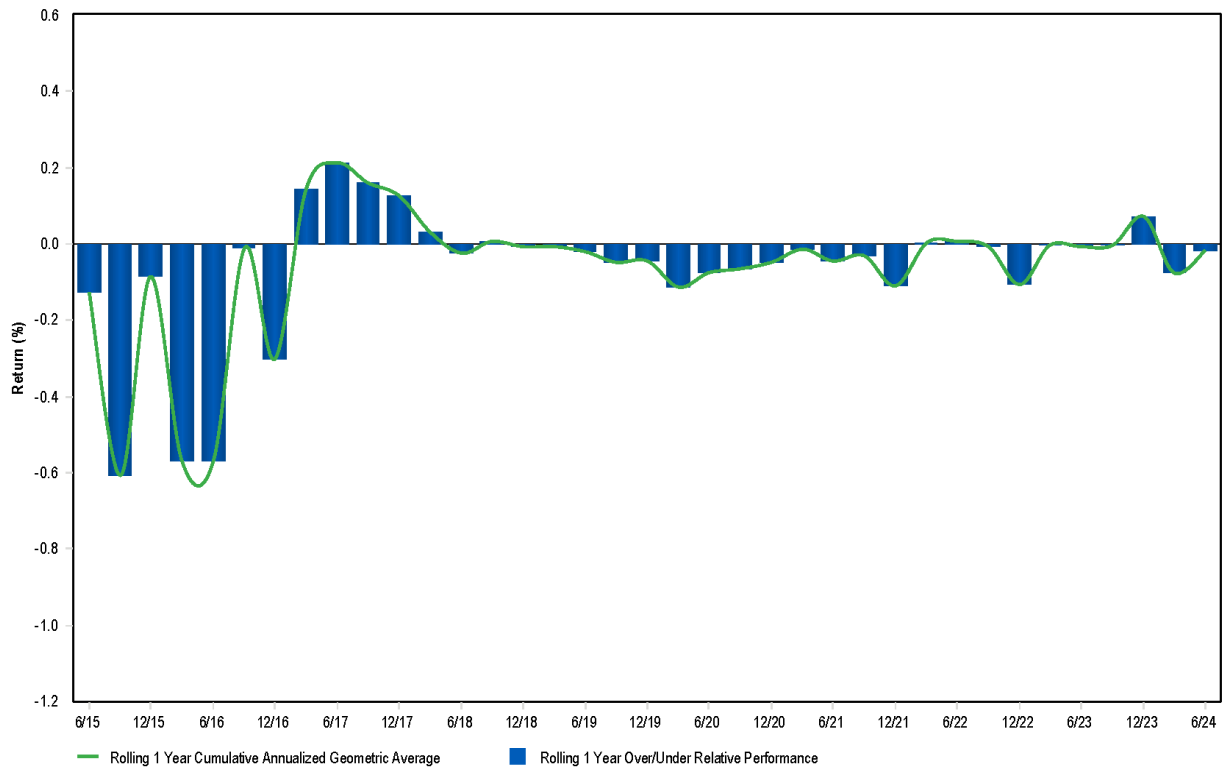


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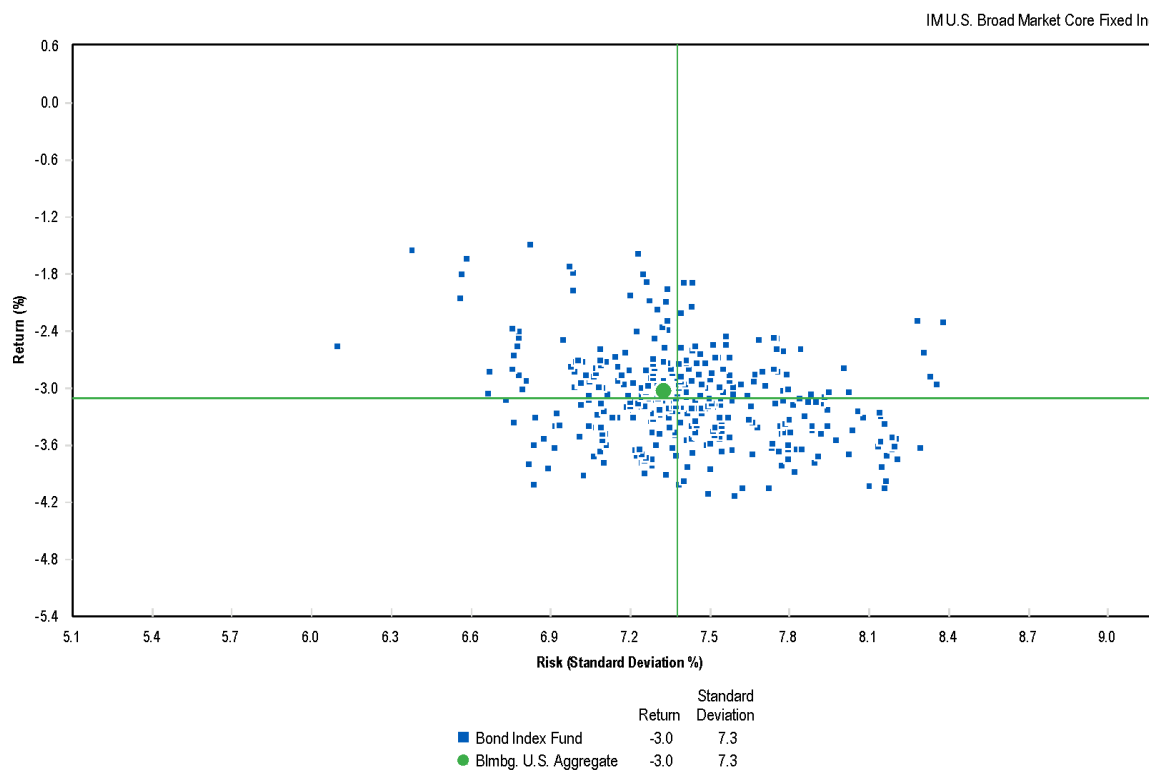
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## Annualized Excess Performance



## Annualized Return vs. Annualized Standard Deviation - 3 Years Ending June 30, 2024



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



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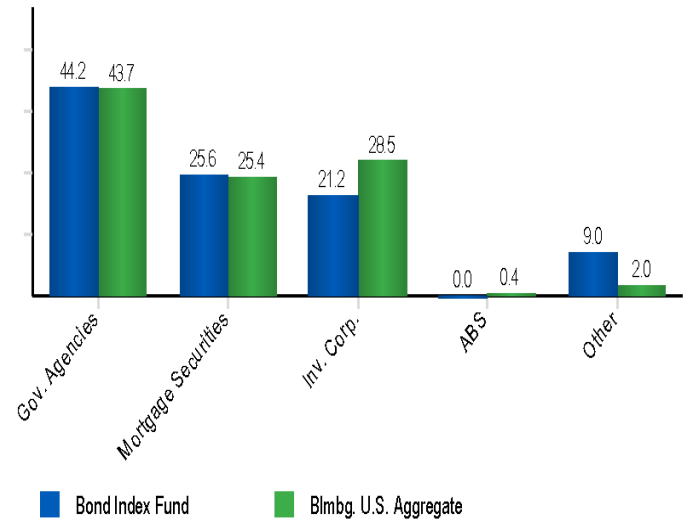
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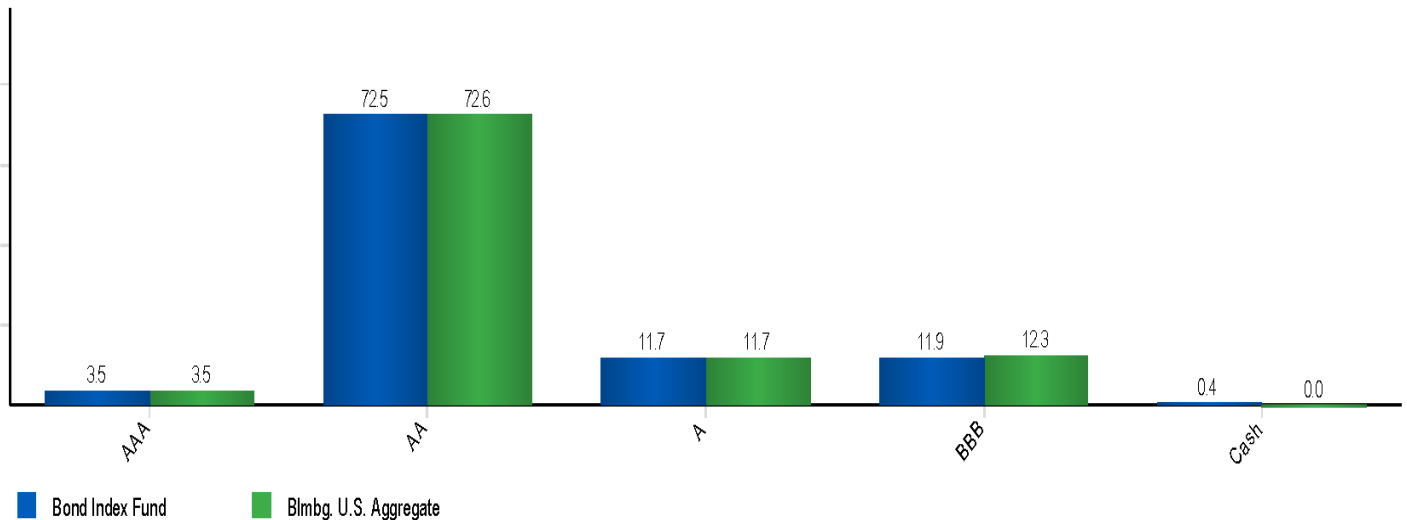
## Portfolio Characteristics

	Portfolio	Benchmark
Yield To Maturity (%)	5.0	5.0
Avg. Maturity	8.5	8.4
Avg. Duration	6.0	6.1

## Sector Distribution (%)



## Credit Quality Distribution (%)



### 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.

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