



# Equity Index Fund Profile

Information current as of 6/30/2024



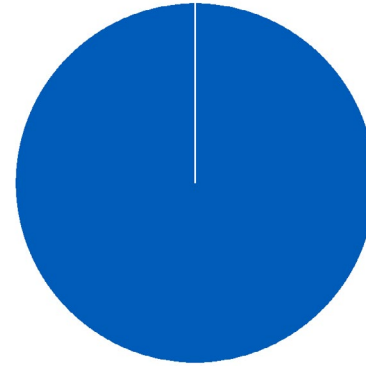
## Risk/Reward Indicator



## Investment Managers

The Equity Index Fund is comprised of the following manager:  
BNY Mellon

## Current Allocation



	Market Value (\$)	Allocation (%)
■ BNY Mellon Equity Index Fund	13,221,025,195	100.0

## Investment Objective

The investment objective of the Equity Index Fund is to replicate the return of the Standard & Poor's (S&P) 500 Index. The Equity Index Fund offers participants exposure to the stocks of large corporations through a passive investment vehicle. Returns on large 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 Equity Index Fund will invest in a portfolio of equity securities of companies listed on the U. S. securities exchanges that replicates the composition and characteristics of the S&P 500 Index.

## Fees: NYCDCP Fee versus Institutional Fund Fee

**NYCDCP Equity Index Fund 0.04%**  
*Institutional Median Equity Index Fund 0.07%*

## 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
Equity Index Fund	4.3	24.5	22.1	10.0	17.0	15.1	14.3	14.3	12.9	10.0	01/01/1996
S&P 500	4.3	24.6	22.0	10.0	17.0	15.0	14.3	14.3	12.9	10.0	
Equity Index Fund Rank	42	55	52	21	21	37	37	43	38	31	

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

	YTD	2023	2022	2021	2020	2019	2018	2017	2016
Equity Index Fund	15.3	26.3	-18.1	28.8	18.5	31.7	-4.4	21.8	12.0
S&P 500	15.3	26.3	-18.1	28.7	18.4	31.5	-4.4	21.8	12.0
Equity Index Fund Rank	49	52	41	17	57	42	51	57	26

## Additional Information

The benchmark for the Equity Index Fund is the S&P 500. 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.

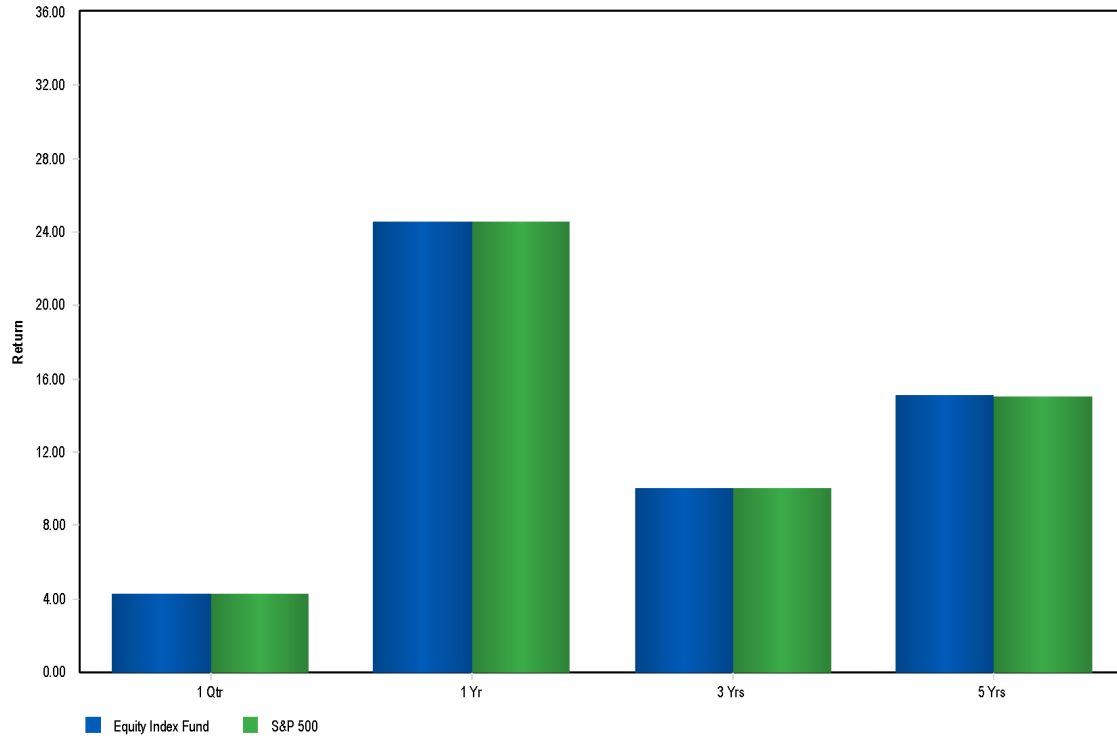


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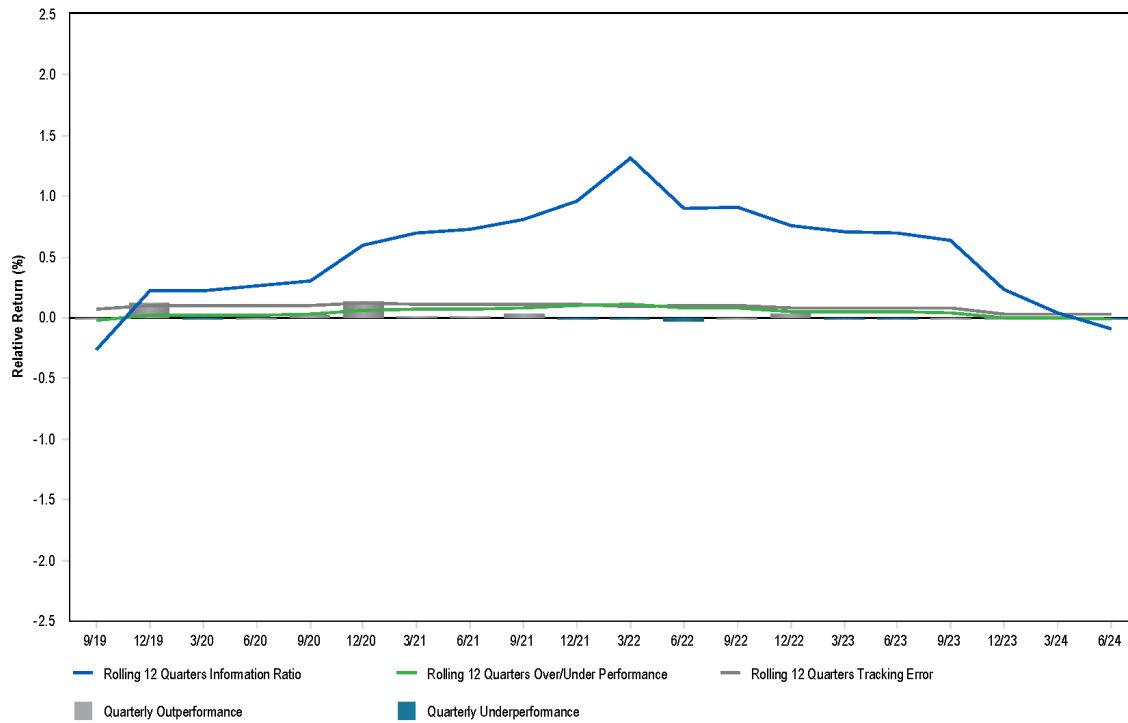
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## Calendar Year Returns vs. Benchmark



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



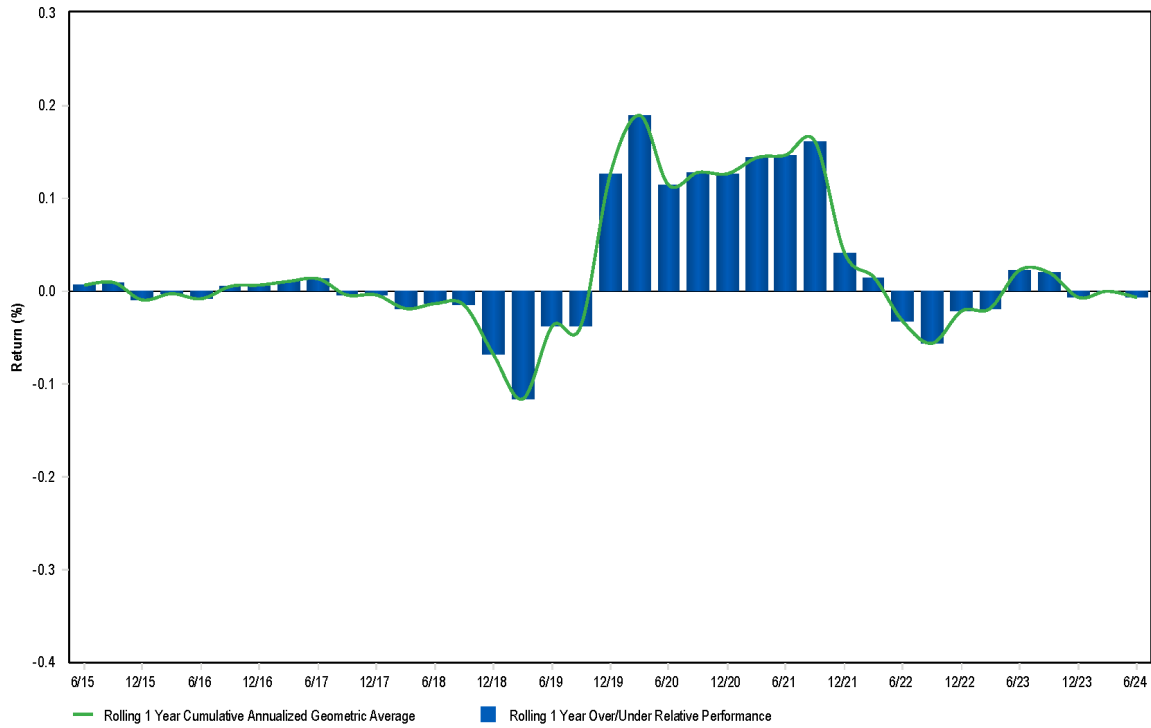


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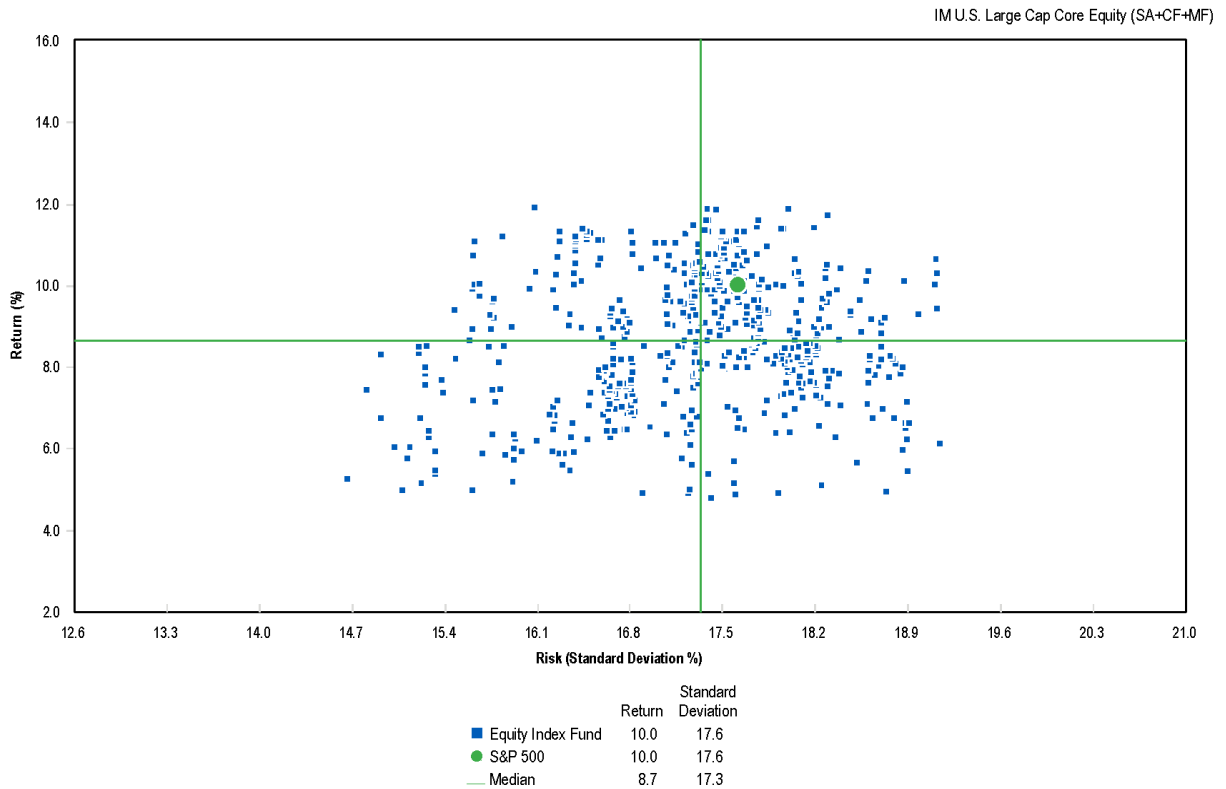
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## Annualized Excess Performance



## 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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## Top Ten Equity Holdings

	Portfolio Weight (%)	Benchmark Weight (%)	Active Weight (%)	Quarterly Return (%)
Microsoft Corp	7.14	7.25	-0.11	6.42
NVIDIA Corporation	6.53	6.63	-0.10	36.74
Apple Inc	6.53	6.62	-0.09	22.99
Amazon.com Inc	3.81	3.86	-0.05	7.13
Meta Platforms Inc	2.38	2.41	-0.03	3.94
Google Inc [A]	2.30	2.33	-0.03	20.82
Alphabet Inc	1.93	1.96	-0.03	20.60
Berkshire Hathaway Inc	1.58	1.61	-0.03	-3.26
Eli Lilly and Co	1.55	1.58	-0.03	16.57
Broadcom Inc	1.50	1.53	-0.03	21.53
% of Portfolio	35.25	35.78	-0.53	

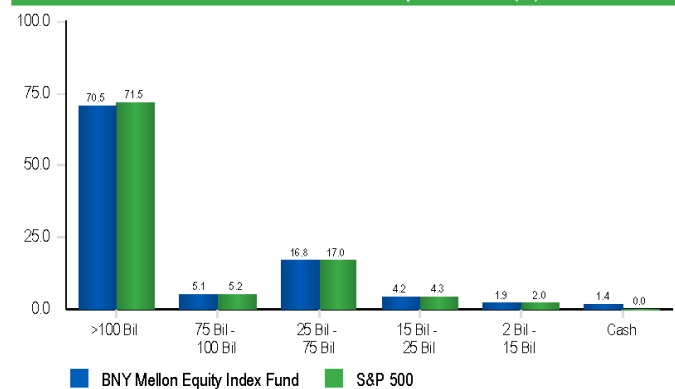
## Portfolio Characteristics

	Portfolio	Benchmark
Number of Stocks	506	503
Wtd. Avg. Mkt. Cap (\$)	984,818,607,842	999,084,750,488
Median Mkt. Cap (\$)	34,676,371,915	34,741,878,580
Price/Earnings ratio	27.1	27.1
Price/Book ratio	5.0	5.0
Return on Equity (%)	9.4	9.4
Current Yield (%)	1.4	1.4
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	9.2	9.3
Consumer Discretionary	9.8	10.0
Consumer Staples	5.7	5.8
Energy	3.6	3.6
Financials	12.2	12.4
Health Care	11.6	11.7
Industrials	8.0	8.1
Information Technology	32.0	32.4
Materials	2.1	2.2
Real Estate	2.1	2.2
Utilities	2.2	2.3
<b>Total</b>	<b>98.6</b>	<b>100.0</b>

## 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.

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