

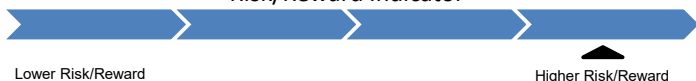


Mid-Cap Equity Index Fund Profile

Information current as of 12/31/2024



Risk/Reward Indicator



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.

Fees: NYCD CP Fee versus Institutional Fund Fee

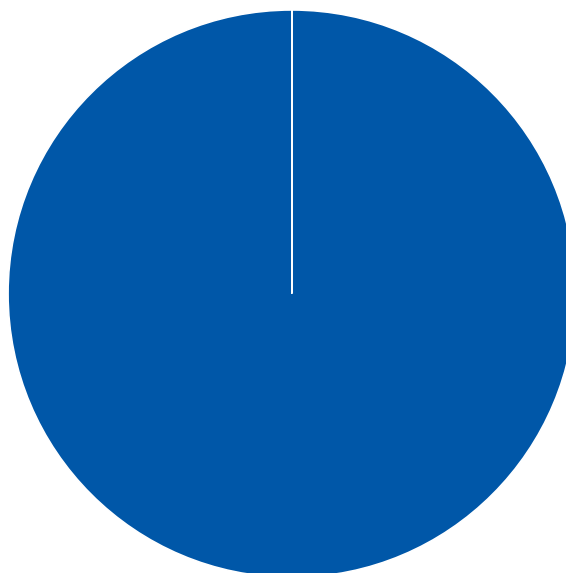
NYCD CP Mid-Cap Equity Index Fund	0.05%
Institutional Median Mid-Cap Fund	1.02%

Investment Managers

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

Current Allocation

December 31, 2024 : \$2,275,074,062.3



Comparative Performance

After Fee Cumulative Returns Ending December 31, 2024

	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	0.3	13.9	15.1	4.8	9.5	10.3	12.8	9.0	9.6	8.4	01/01/1996
S&P MidCap 400	0.3	13.9	15.2	4.9	9.5	10.3	12.8	9.1	9.7	11.2	
Mid-Cap Equity Index Fund Rank	41	41	44	31	37	25	42	47	33	75	

After Fee Year-to-Date and Annual Returns December 31, 2024

	YTD	2023	2022	2021	2020	2019	2018	2017	2016
Mid-Cap Equity Index Fund	13.9	16.4	-13.1	24.7	13.7	26.1	-11.1	16.2	20.7
S&P MidCap 400	13.9	16.4	-13.1	24.8	13.7	26.2	-11.1	16.2	20.7
Mid-Cap Equity Index Fund Rank	41	50	43	47	48	77	52	54	11

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.

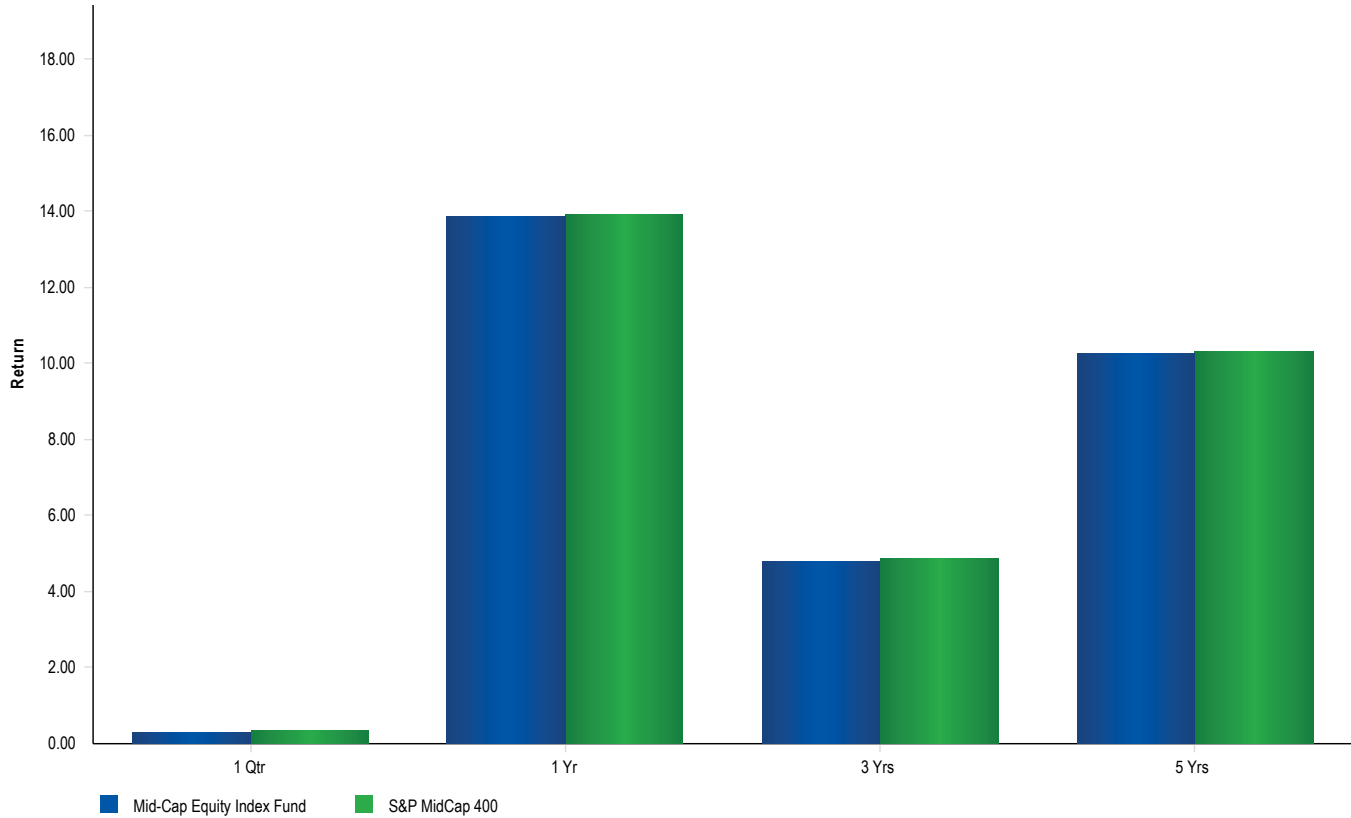


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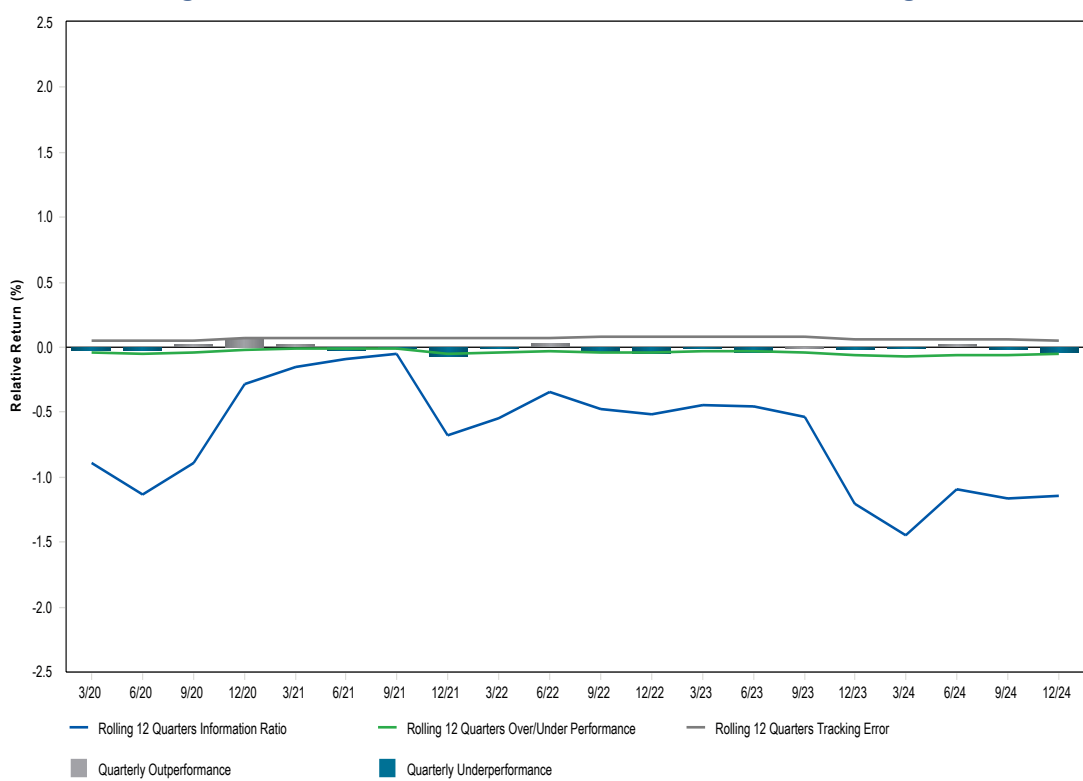
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Calendar Year Returns vs. Benchmark



Rolling Three Year Performance, Information Ratio and Tracking Error



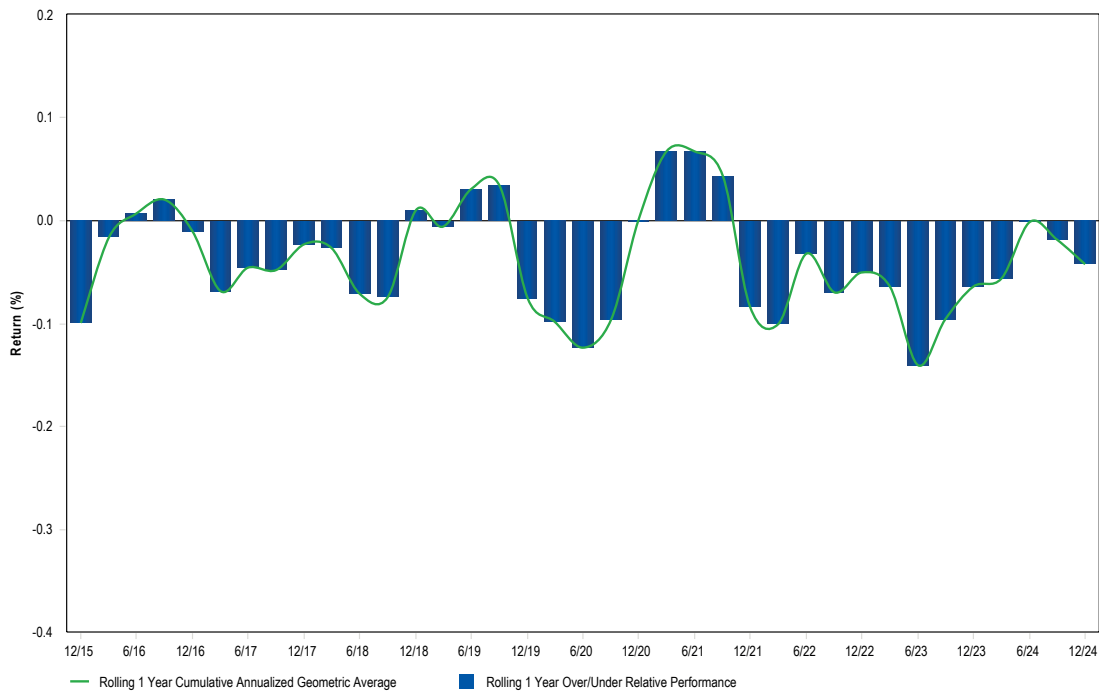


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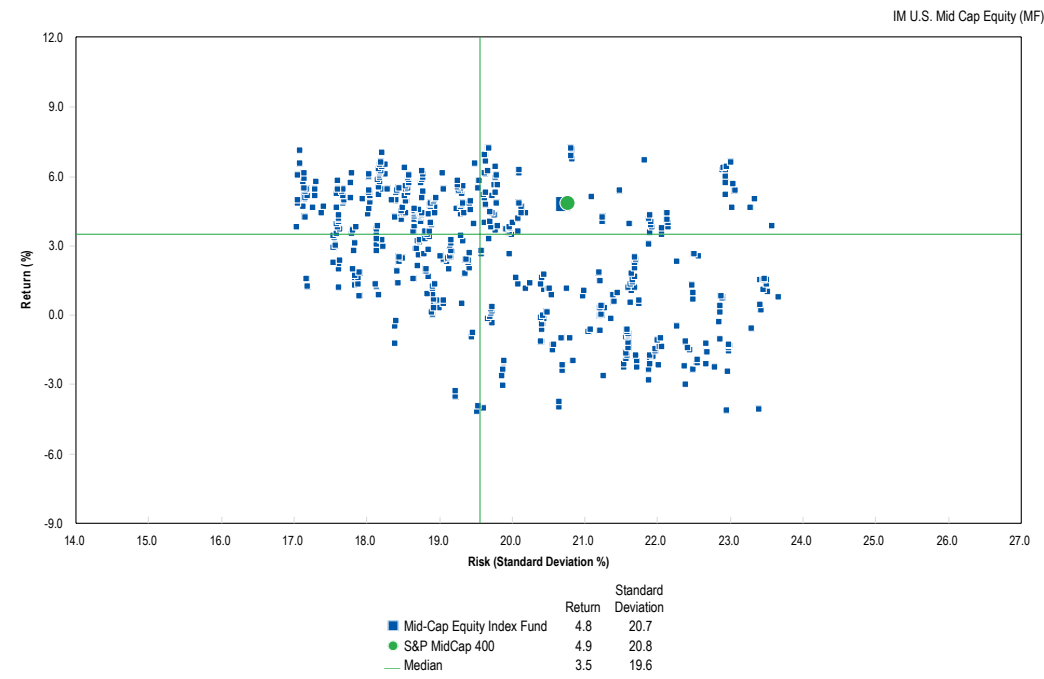


Annualized Excess Performance



Annualized Return vs. Annualized Standard Deviation - 3 Years Ending December 31, 2024

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 12/31/2024



Top Ten Equity Holdings

	Portfolio Weight (%)	Benchmark Weight (%)	Active Weight (%)	Quarterly Return (%)
Williams-Sonoma Inc	0.80	0.80	0.00	20.01
Illumina Inc	0.73	0.73	0.00	2.47
Expand Energy Corporation	0.72	0.72	0.00	21.76
EMCOR Group Inc.	0.72	0.72	0.00	5.49
Interactive Brokers Group Inc	0.66	0.66	0.00	26.94
Pure Storage Inc	0.66	0.66	0.00	22.27
DocuSign Inc.	0.63	0.63	0.00	44.85
Burlington Stores Inc	0.62	0.62	0.00	8.19
Carlisle Cos Inc	0.57	0.57	0.00	-17.81
RB Global Inc	0.57	0.57	0.00	12.41
% of Portfolio	6.68	6.68	0.00	

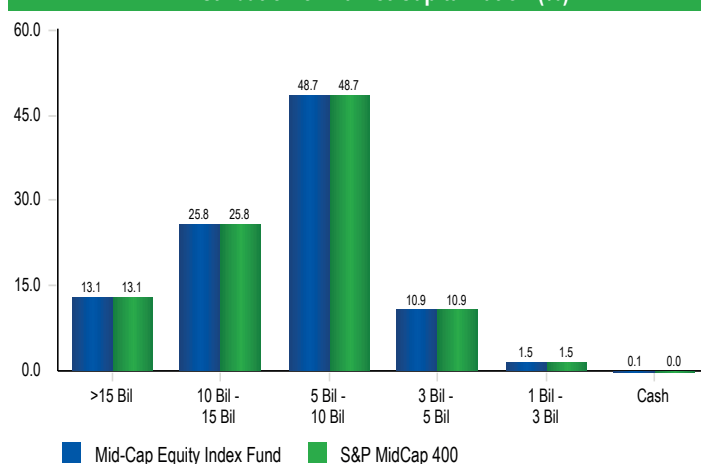
Portfolio Characteristics

	Portfolio	Benchmark
Number of Stocks	403	401
Wtd. Avg. Mkt. Cap (\$)	9,709,301,363	9,713,104,195
Median Mkt. Cap (\$)	6,984,935,360	6,977,814,600
Price/Earnings ratio	19.7	19.7
Price/Book ratio	2.7	2.7
Return on Equity (%)	6.2	6.2
Current Yield (%)	1.5	1.5
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	1.4	1.4
Consumer Discretionary	14.2	14.2
Consumer Staples	4.5	4.5
Energy	4.6	4.6
Financials	18.1	18.1
Health Care	9.4	9.4
Industrials	21.4	21.4
Information Technology	10.6	10.6
Materials	6.3	6.3
Real Estate	6.9	6.9
Utilities	2.6	2.6
Total	99.9	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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