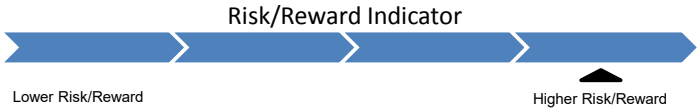
Mid-Cap Equity Index Fund Profile

Information current as of 03/31/2026



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: NYCDCP Fee versus Institutional Fund Fee

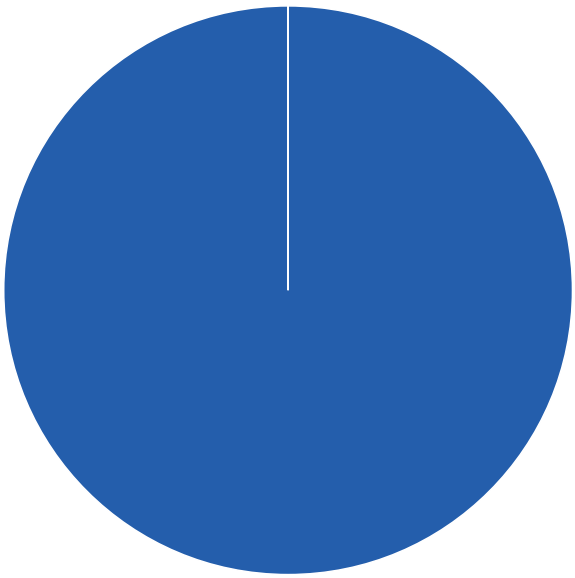
NYCDCP Mid-Cap Equity Index Fund	0.05%
Institutional Median Mid-Cap Fund	*1.06%*

Investment Managers

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

Current Allocation

March 31, 2026 : $2,424,324,662.6



Comparative Performance

After Fee Cumulative Returns Ending March 31, 2026

	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	2.5	17.4	6.8	12.1	7.5	6.9	17.0	10.3	10.5	8.4	01/01/1996
S&P MidCap 400	*2.5*	*17.3*	*6.9*	*12.1*	*7.5*	*6.9*	*17.0*	*10.3*	*10.6*	*11.1*	
Mid-Cap Equity Index Fund Rank	28	30	41	39	28	38	23	30	35	79	

After Fee Year-to-Date and Annual Returns March 31, 2026

	YTD	2025	2024	2023	2022	2021	2020	2019	2018
Mid-Cap Equity Index Fund	2.5	7.5	13.9	16.4	-13.1	24.7	13.7	26.1	-11.1
S&P MidCap 400	*2.5*	*7.5*	*13.9*	*16.4*	*-13.1*	*24.8*	*13.7*	*26.2*	*-11.1*
Mid-Cap Equity Index Fund Rank	28	51	44	53	37	41	52	72	56

Additional Information

The benchmark for the Mid-Cap Equity Index Fund is the S&P 400 MidCap Index. All performance figures provided are net of fees. The fee includes the 3.75 basis point (0.0375%) administrative fee. Institutional Median Fees are derived from Morningstar universes.

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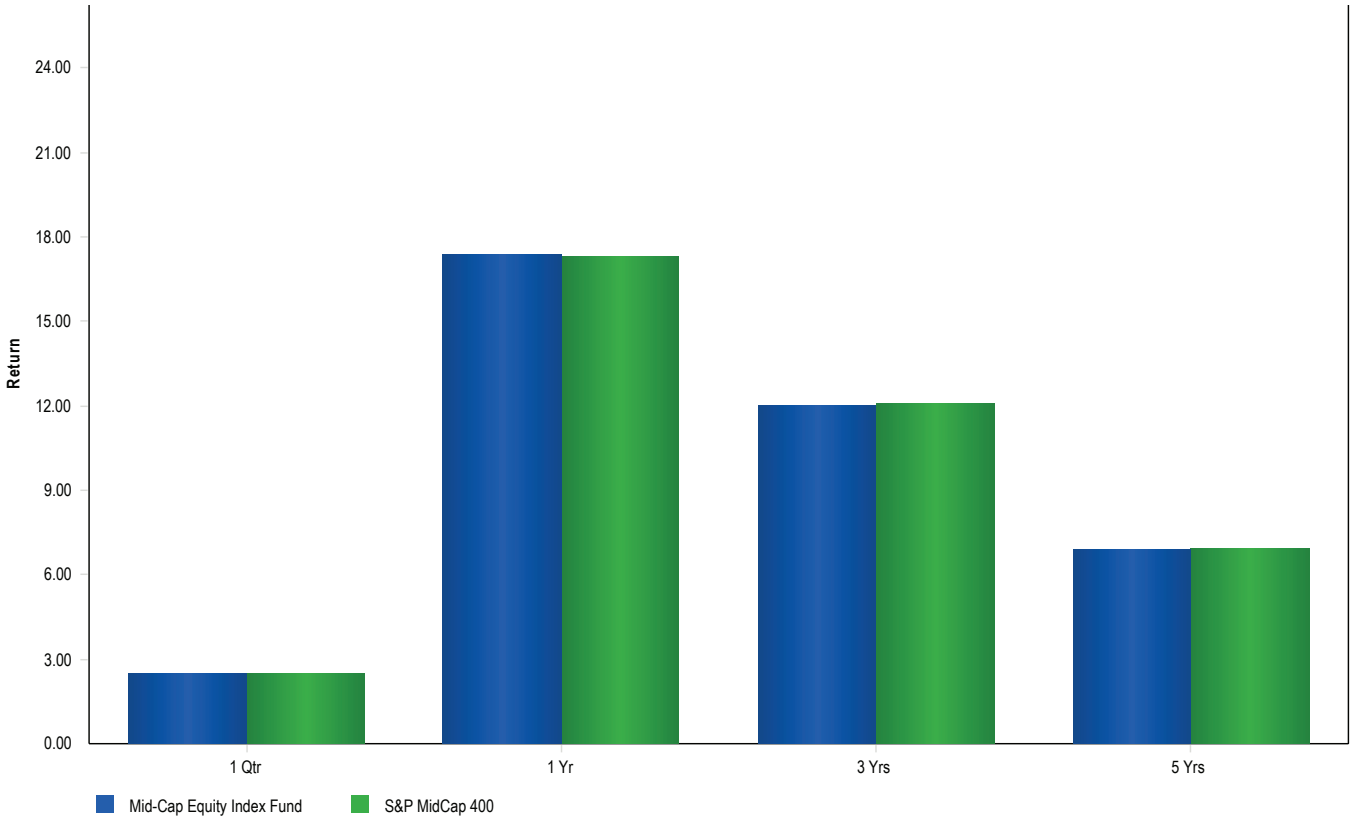
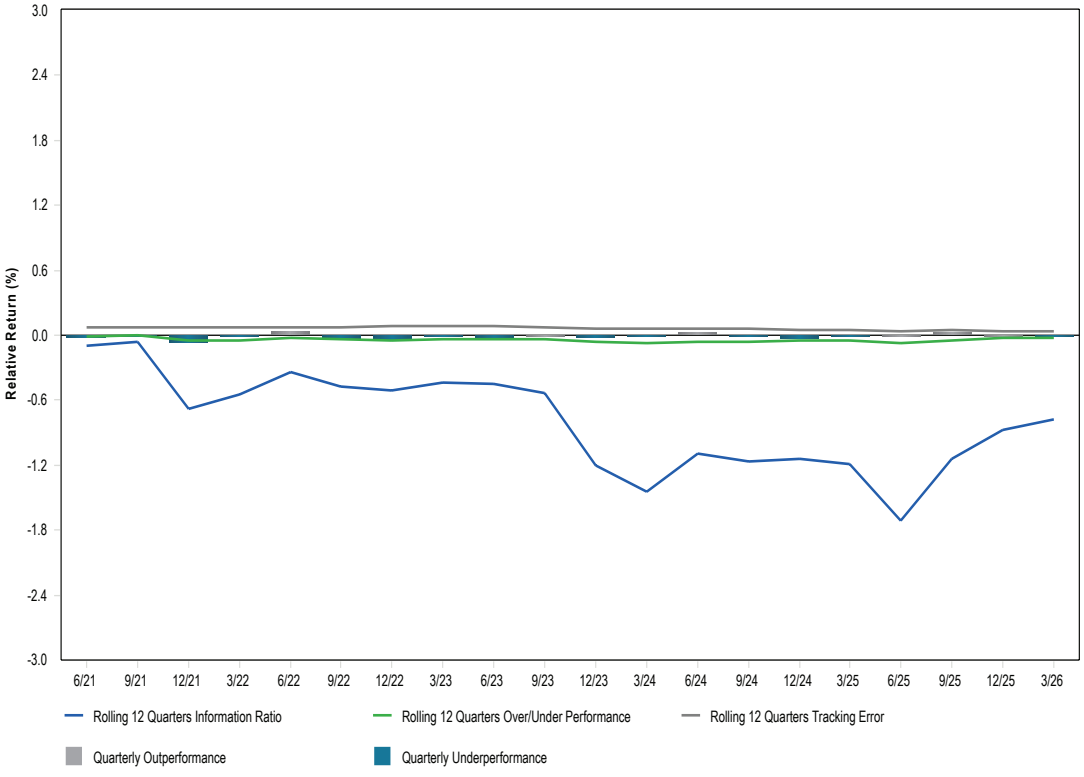
Calendar Year Returns vs. Benchmark



Rolling Three Year Performance, Information Ratio and Tracking Error



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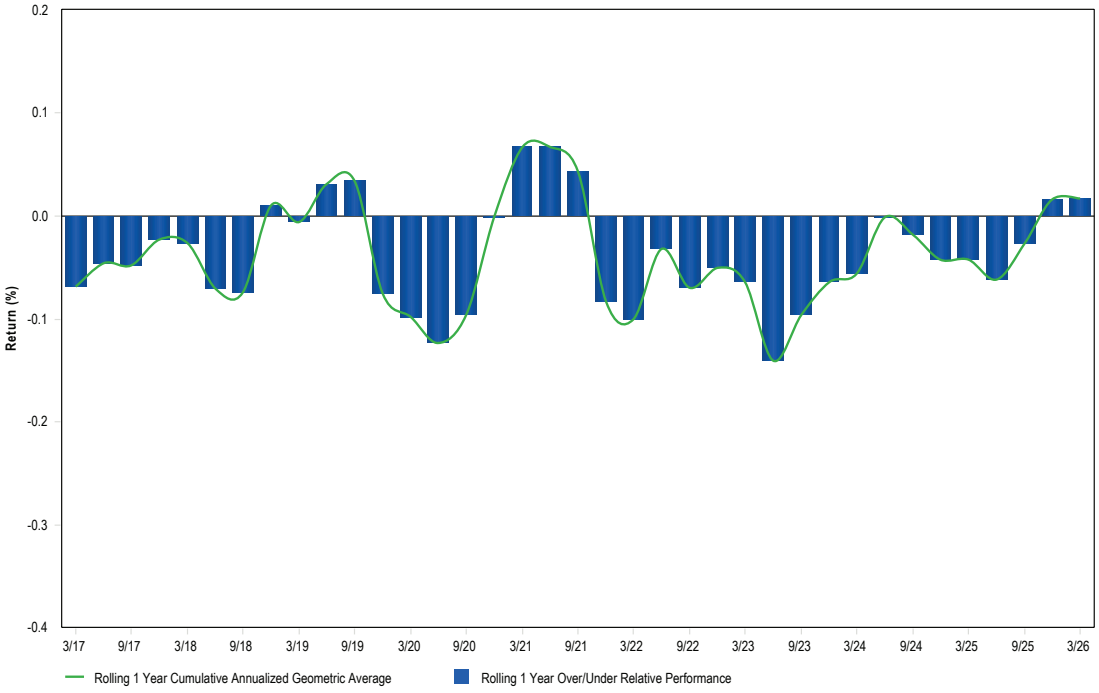
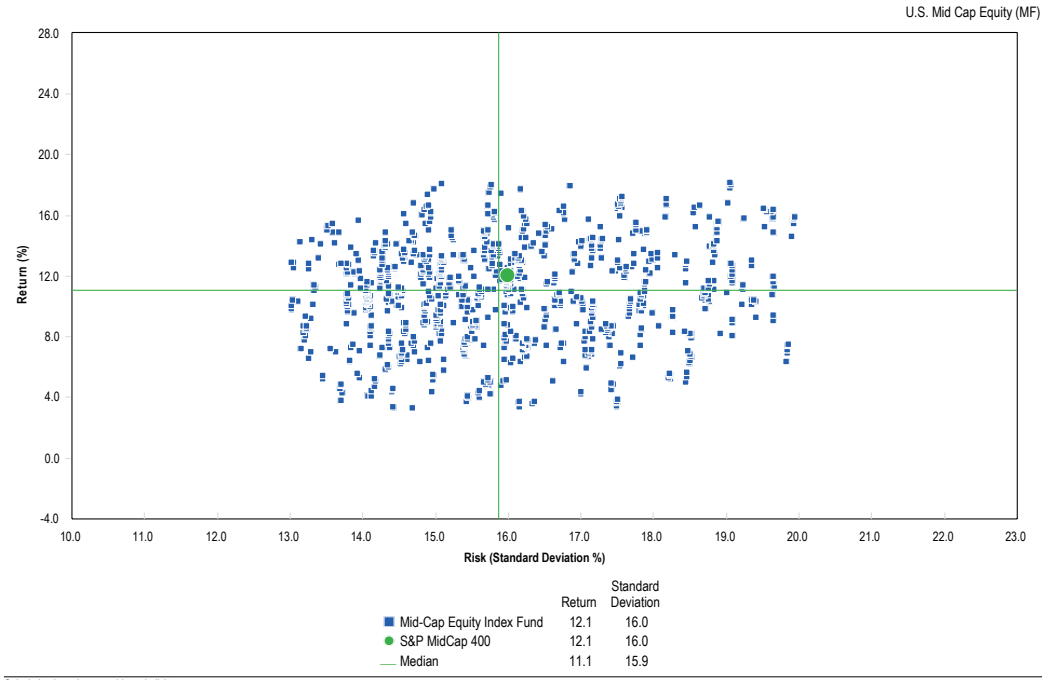
Annualized Excess Performance



Annualized Return vs. Annualized Standard Deviation - 3 Years Ending March 31, 2026

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



Mid-Cap Equity Index Fund Profile

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Top Ten Equity Holdings

	Portfolio Weight (%)	Benchmark Weight (%)	Active Weight (%)	Quarterly Return (%)
TechnipFMC plc	0.87	0.88	-0.01	55.26
Casey's General Stores Inc.	0.84	0.85	-0.01	31.81
United Therapeutics Corp	0.80	0.80	0.00	21.70
Curtiss-Wright Corp	0.79	0.79	0.00	23.60
Flex Ltd	0.75	0.75	0.00	8.34
XPO Inc	0.71	0.71	0.00	43.15
Woodward Inc	0.67	0.67	0.00	18.49
Royal Gold Inc	0.65	0.65	0.00	14.73
US Foods Holding Corp	0.64	0.64	0.00	22.43
Burlington Stores Inc	0.63	0.63	0.00	12.65
% of Portfolio	7.35	7.37	-0.02	

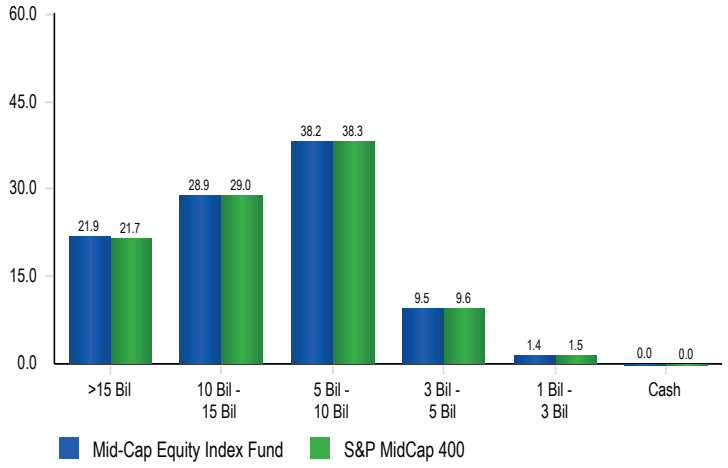
Portfolio Characteristics

	Portfolio	Benchmark
Number of Stocks	402	400
Wtd. Avg. Mkt. Cap ($)	11,550,414,567	11,258,874,088
Median Mkt. Cap ($)	7,376,632,340	7,351,437,800
Price/Earnings ratio	21.2	21.1
Price/Book ratio	2.9	2.9
Return on Equity (%)	2.9	2.9
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	1.0	1.0
Consumer Discretionary	11.0	11.1
Consumer Staples	4.6	4.6
Energy	5.4	5.4
Financials	14.9	14.9
Health Care	8.9	8.9
Industrials	25.5	25.6
Information Technology	12.3	12.3
Materials	5.9	5.9
Real Estate	6.8	6.8
Utilities	3.4	3.4
Total	**99.7**	**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.

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