



# Mid-Cap Equity Index Fund Profile

Information current as of 6/30/2024



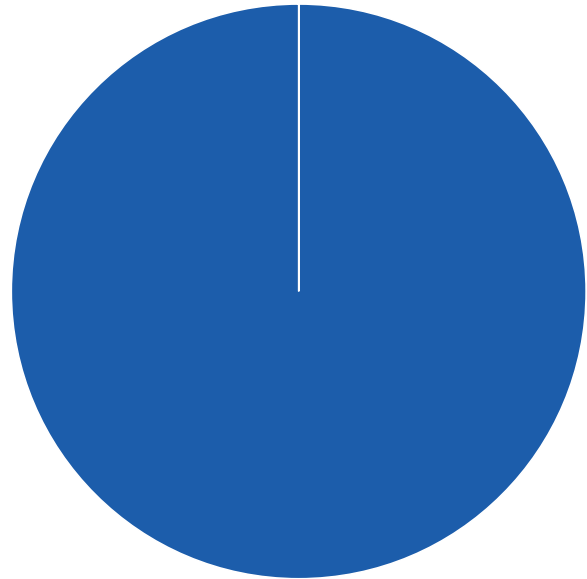
## Investment Managers

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

## 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)

## Current Allocation



## 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%

	Market Value (\$)	Allocation (%)
■ Rhumblin Mid Cap Index	2,132,009,282	100.0

## 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
Mid-Cap Equity Index Fund	-3.4	13.6	15.5	4.4	14.9	10.2	8.7	9.4	9.1	8.3	01/01/1996
S&P MidCap 400	-3.4	13.6	15.6	4.5	15.0	10.3	8.7	9.4	9.1	11.1	
Mid-Cap Equity Index Fund Rank	35	27	20	35	28	22	49	46	34	74	

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

	YTD	2023	2022	2021	2020	2019	2018	2017	2016
Mid-Cap Equity Index Fund	6.2	16.4	-13.1	24.7	13.7	26.1	-11.1	16.2	20.7
S&P MidCap 400	6.2	16.4	-13.1	24.8	13.7	26.2	-11.1	16.2	20.7
Mid-Cap Equity Index Fund Rank	26	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.

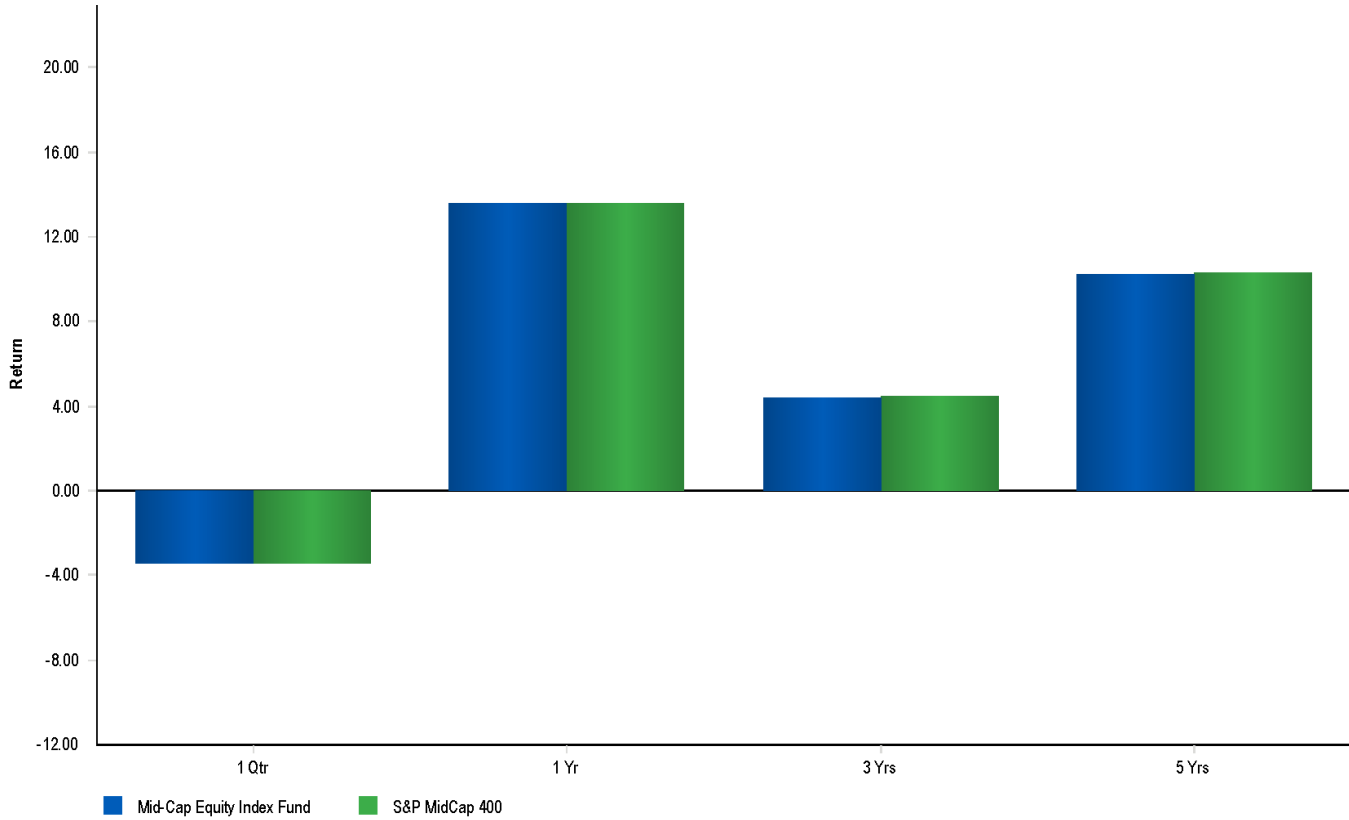


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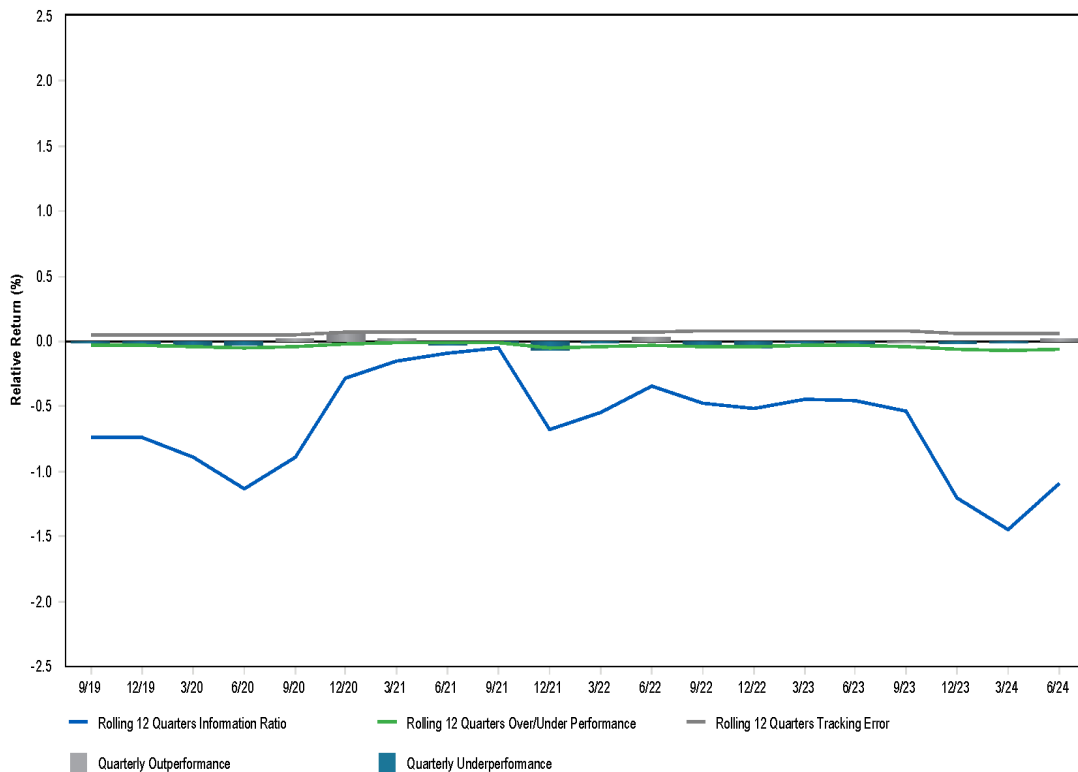
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### Calendar Year Returns vs. Benchmark



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



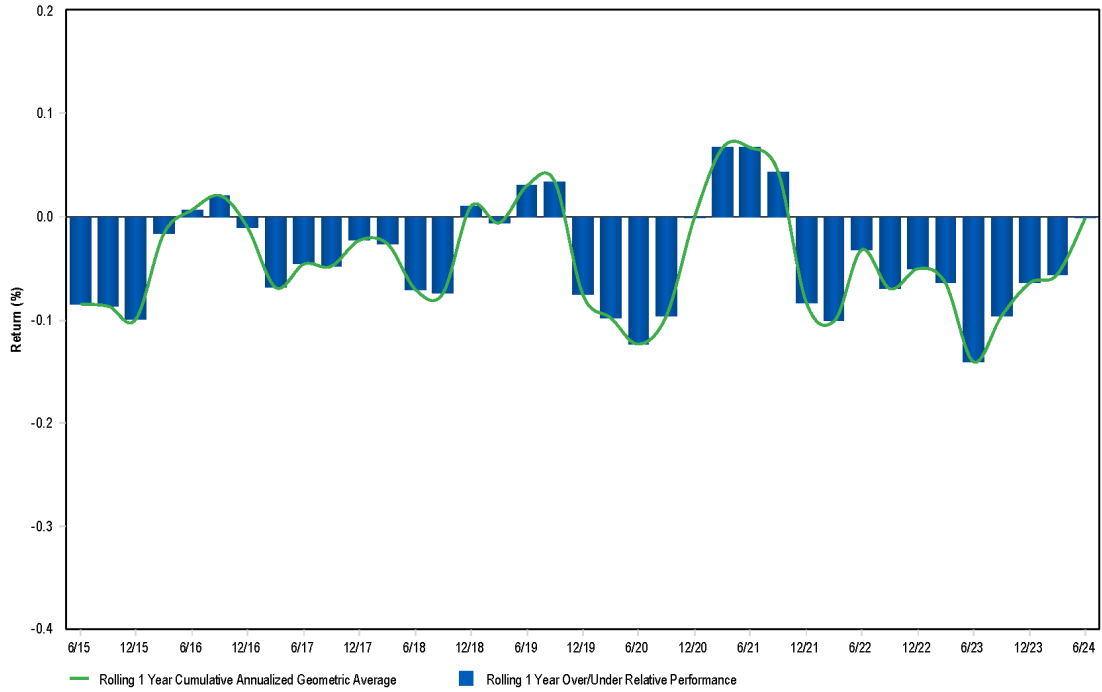


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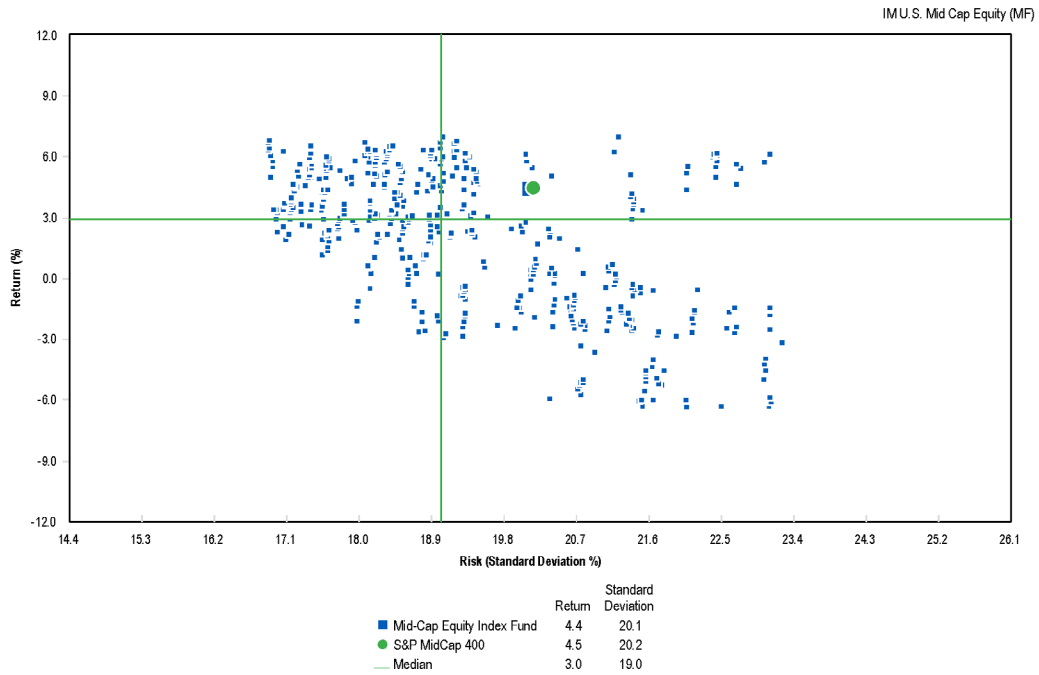


## Annualized Excess Performance



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

The below 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 (%)
Pure Storage Inc	0.74	0.74	0.00	23.50
Carlisle Cos Inc	0.72	0.72	0.00	3.62
Williams-Sonoma Inc	0.68	0.68	0.00	-10.71
EMCOR Group Inc.	0.64	0.64	0.00	4.32
Lennox International Inc.	0.64	0.64	0.00	9.69
Illumina Inc	0.62	0.62	0.00	-21.81
Reliance Inc	0.61	0.62	-0.01	-14.23
BioMarin Pharmaceutical Inc	0.59	0.59	0.00	-5.74
Burlington Stores Inc	0.57	0.58	-0.01	3.36
Manhattan Associates Inc	0.57	0.57	0.00	-1.42
% of Portfolio	6.38	6.40	-0.02	

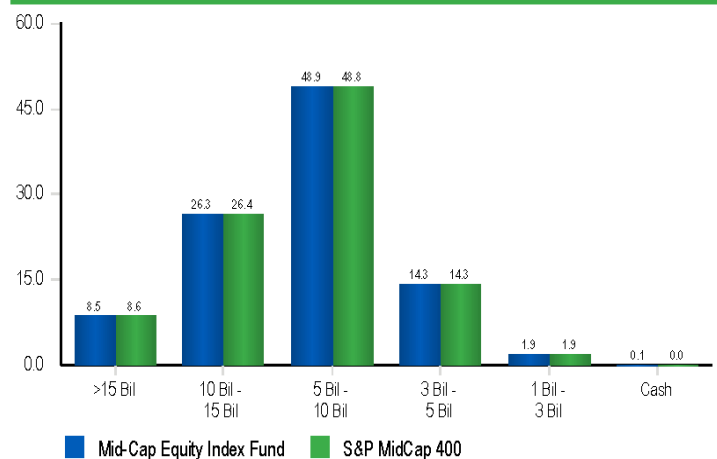
## Portfolio Characteristics

	Portfolio	Benchmark
Number of Stocks	405	401
Wtd. Avg. Mkt. Cap (\$)	8,868,835,899	8,883,352,272
Median Mkt. Cap (\$)	6,429,497,350	6,430,939,900
Price/Earnings ratio	18.5	18.5
Price/Book ratio	2.7	2.7
Return on Equity (%)	3.5	3.5
Current Yield (%)	1.6	1.6
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	1.6	1.6
Consumer Discretionary	14.7	14.7
Consumer Staples	4.6	4.7
Energy	6.0	6.0
Financials	16.0	16.0
Health Care	9.2	9.3
Industrials	22.1	22.1
Information Technology	9.5	9.5
Materials	6.5	6.5
Real Estate	7.3	7.1
Utilities	2.6	2.6
<b>Total</b>	<b>99.9</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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