



Small-Cap Equity Index Fund Profile

Information current as of 6/30/2024



Risk/Reward Indicator



Investment Objective

The investment objective of the Small-Cap Equity Fund is to provide long-term growth of capital by investing primarily in the stocks of smaller companies. Small-cap stocks offer the opportunity for greater long-term capital appreciation. In the short-term, however, these stocks may display substantial volatility (risk as measured by standard deviation).

Investment Guidelines

The Small-Cap Equity Fund will invest primarily in small and medium capitalization domestic companies listed on the U.S. exchanges or traded on the NASDAQ or over the counter.

Fees: NYCD CP Fee versus Institutional Fund Fee

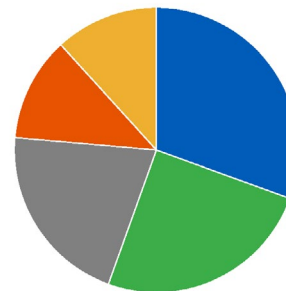
NYCD CP Small-Cap Equity Fund	0.42%
<i>Institutional Median Small-Cap Equity Fund</i>	<i>1.16%</i>

Investment Managers

The Small-Cap Equity Fund is comprised of the following managers: T. Rowe Price (Growth), Westwood (Value), Systematic (Value), Wellington (Core) and Rhumbline (Index/Core).

Current Allocation

June 30, 2024 : \$4,040,376,147.6



	Market Value (\$)	Allocation (%)
■ RhumbLine Small Cap Index	1,233,153,443	30.5
■ Wellington (Core)	1,009,180,730	25.0
■ T. Rowe Price (Growth)	844,181,191	20.9
■ Systematic Small Cap Value	478,086,712	11.8
■ Westwood Small Cap Value	475,774,071	11.8

Comparative Performance

	After Fee Cumulative Returns Ending June 30, 2024										Inception Date
	1 Quarter	1 Year	2 Years	3 Years	4 Years	5 Years	6 Years	7 Years	10 Years	Since Inception	
Small-Cap Equity Fund	-4.5	8.7	11.9	-1.5	11.2	8.2	7.4	9.1	8.7	9.2	01/01/1996
<i>Russell 2000 Index</i>	-3.3	10.1	11.2	-2.6	10.6	6.9	5.2	6.8	7.0	8.2	
Small-Cap Equity Fund Rank	79	64	45	66	61	42	24	23	16	54	

	After Fee Year-to-Date and Annual Returns June 30, 2024									
	YTD	2023	2022	2021	2020	2019	2018	2017	2016	
Small-Cap Equity Fund	0.5	18.7	-20.4	17.1	24.7	29.9	-7.1	18.0	18.3	
<i>Russell 2000 Index</i>	1.7	16.9	-20.4	14.8	20.0	25.5	-11.0	14.6	21.3	
Small-Cap Equity Fund Rank	72	27	64	65	31	18	24	27	61	

Additional Information

The benchmark for the Small-Cap Equity Fund is the Russell 2000 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.

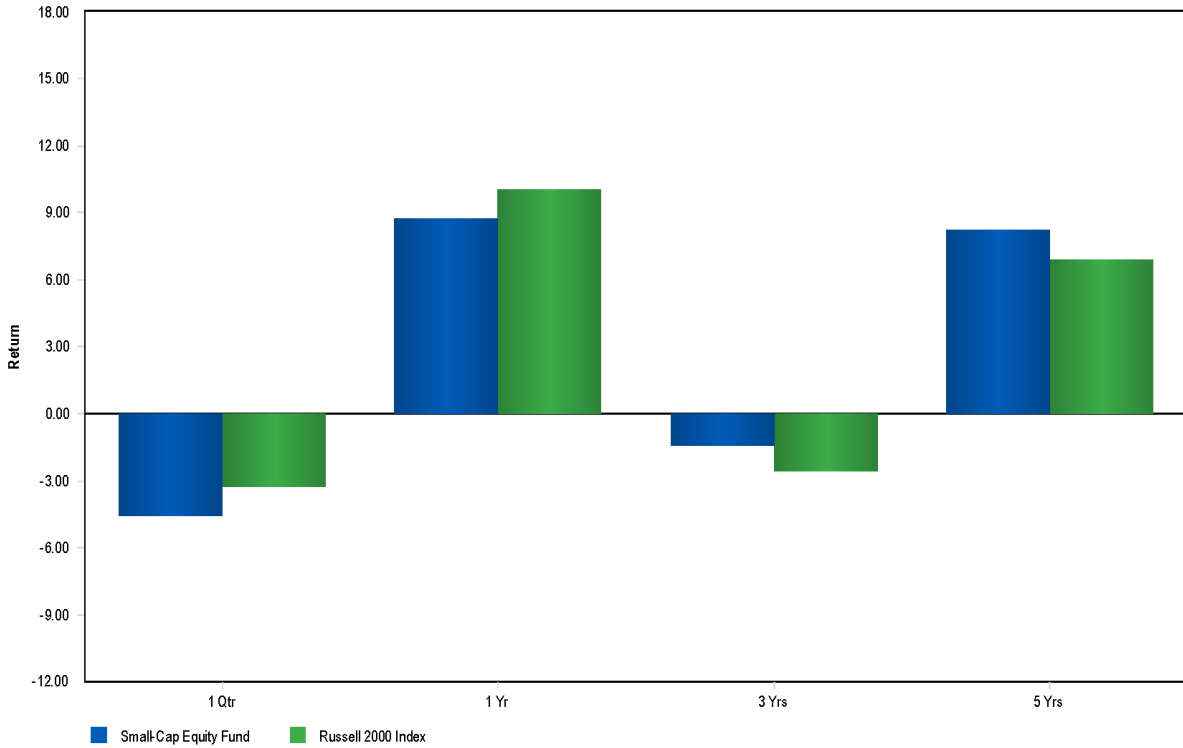


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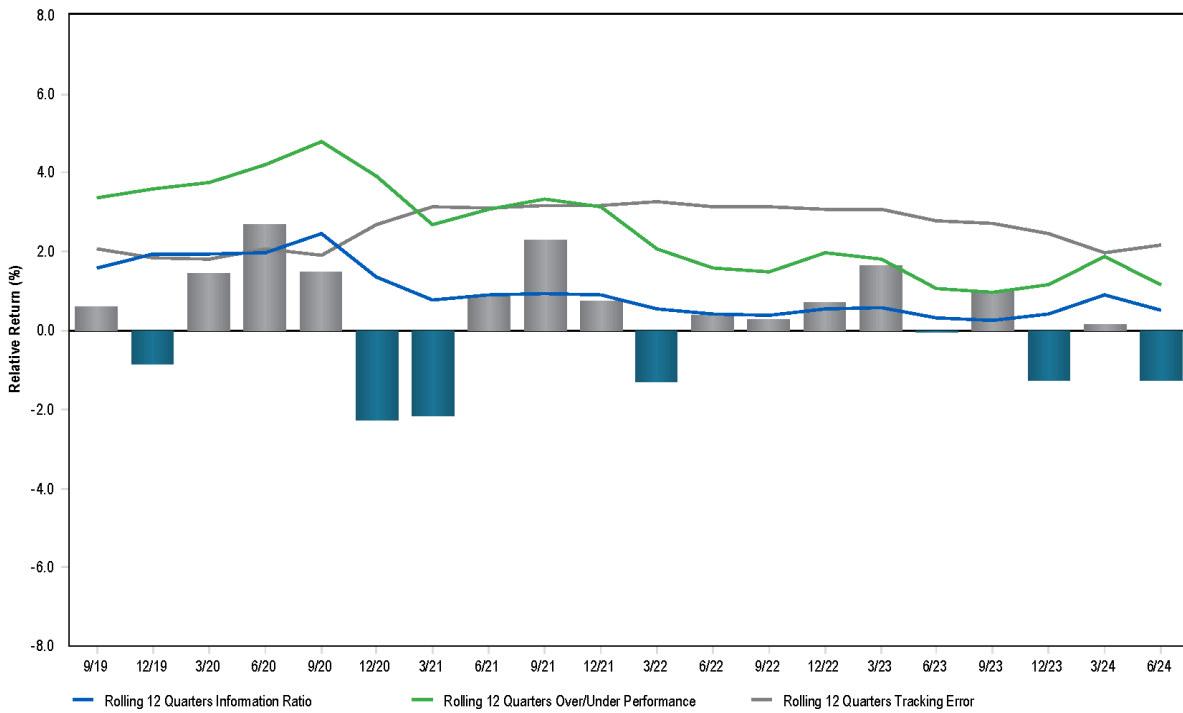


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Calendar Year Returns vs. Benchmark



Rolling Three Year Performance, Information Ratio and Tracking Error



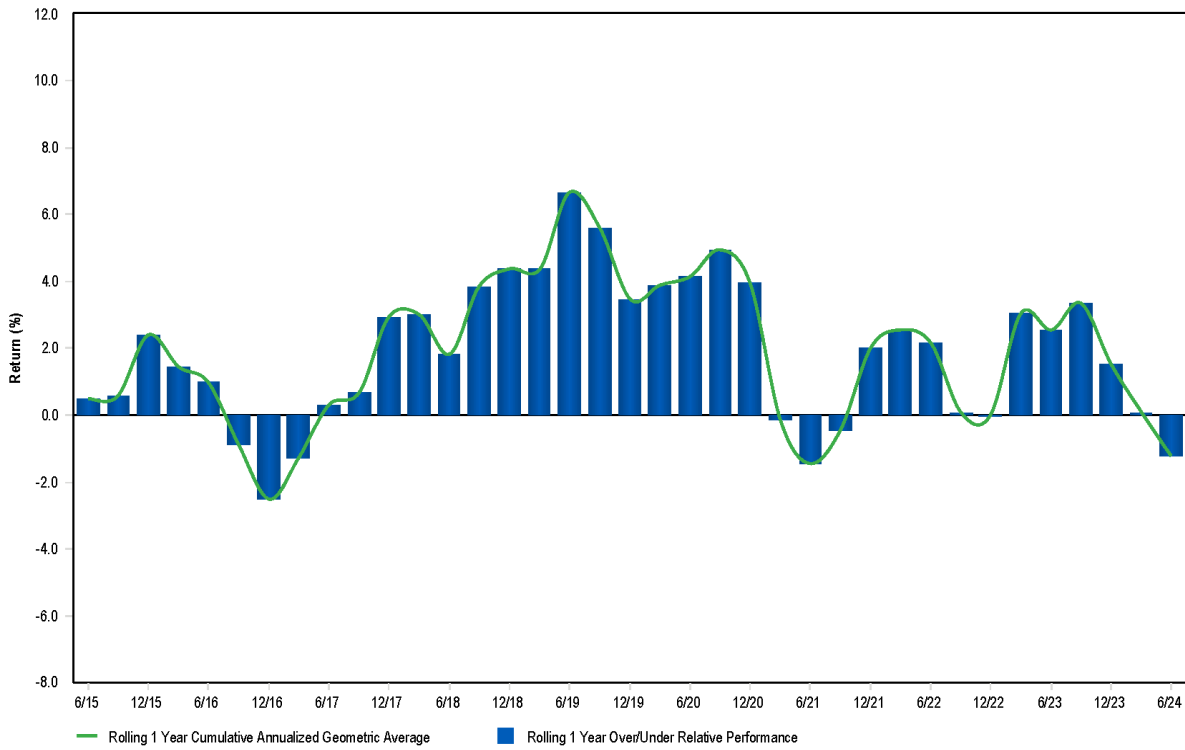


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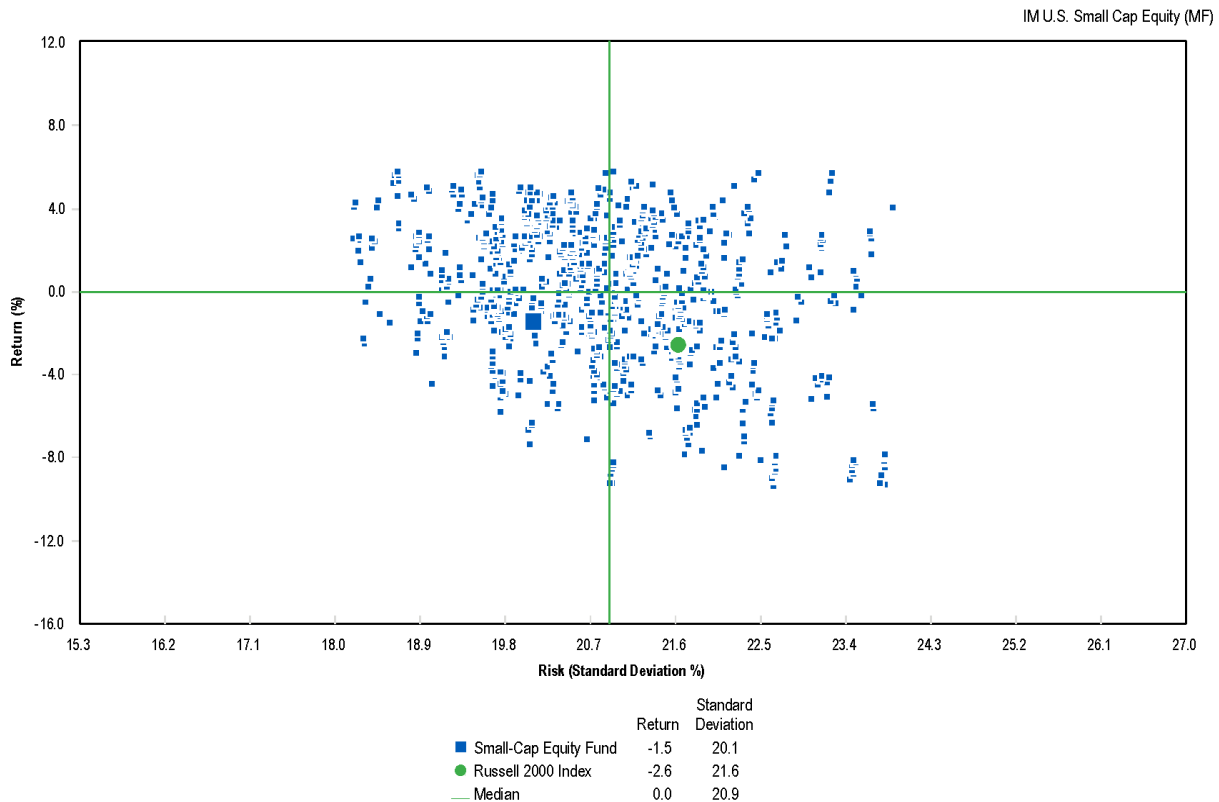


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Annualized Excess Performance



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 (%)
Weatherford International plc	0.67	0.34	0.33	6.09
Magnolia Oil & Gas Corp	0.61	0.18	0.43	-1.86
Saia Inc	0.57	0.00	0.57	-18.93
Boise Cascade Co	0.56	0.19	0.37	-22.15
Toast Inc	0.54	0.00	0.54	3.41
Booz Allen Hamilton Holding Corporation	0.54	0.00	0.54	4.03
Dayforce Inc	0.54	0.00	0.54	-25.09
Teledyne Technologies Inc.	0.53	0.00	0.53	-9.63
Globant SA	0.53	0.00	0.53	-11.71
Seacoast Banking Corp of Florida	0.53	0.08	0.45	-6.14
% of Portfolio	5.62	0.79	4.83	

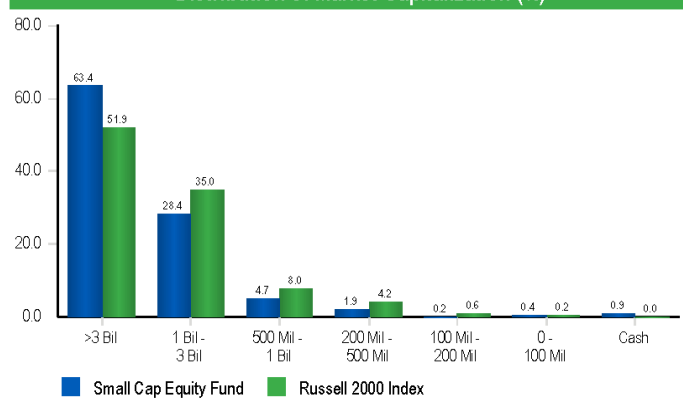
Portfolio Characteristics

	Portfolio	Benchmark
Number of Stocks	2,071	1,921
Wtd. Avg. Mkt. Cap (\$)	6,603,687,869	4,440,803,238
Median Mkt. Cap (\$)	1,047,037,530	889,477,535
Price/Earnings ratio	17.3	16.2
Price/Book ratio	2.5	2.5
Return on Equity (%)	2.0	1.2
Current Yield (%)	1.4	1.5
Beta (5 Years, Monthly)	0.9	1.0
R-Squared (5 Years, Monthly)	1.0	1.0

Sector Allocation

Sector	Portfolio Weight (%)	Benchmark Weight (%)
Communication Services	1.9	2.2
Consumer Discretionary	9.5	10.4
Consumer Staples	2.6	3.5
Energy	7.1	7.5
Financials	14.5	16.0
Health Care	15.7	15.2
Industrials	21.5	17.2
Information Technology	14.3	15.3
Materials	4.0	4.5
Real Estate	5.6	5.6
Utilities	2.0	2.6
Total	98.6	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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