



Global Socially Responsible Index Fund Profile



Information current as of 6/30/24



Investment Managers

The Global Socially Responsible Index Fund is comprised of the following manager: BlackRock

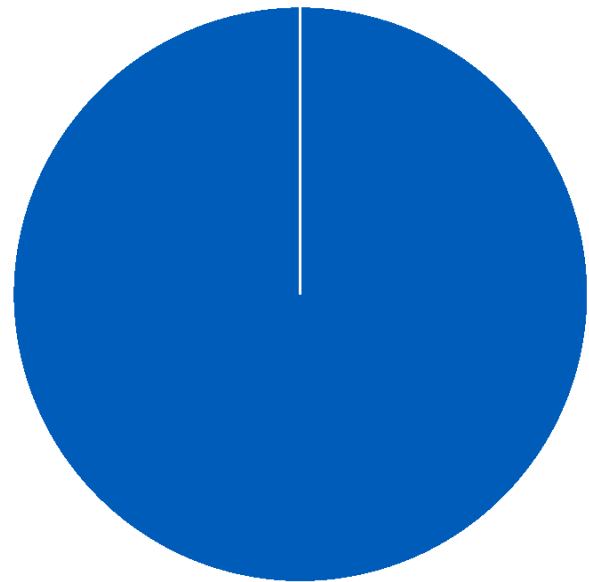
Investment Objective

The Global Socially Responsible Index Fund is designed to give participants the opportunity to invest in a diversified set of companies that are equal opportunity employers, are environmentally responsible, have a strong record regarding occupational health and safety and manufacture goods which contribute to the quality of life. Substantial fluctuations in the unit value of this option are possible, as this option is invested in both the domestic and international stock markets. It is expected that this option will exhibit a level of risk greater than that of the Equity Index Fund. Investment returns are expected to primarily result from capital appreciation, rather than from current income through dividends.

Investment Guidelines

The Global Socially Responsible Index Fund will invest primarily in the equity securities comprising the MSCI ACWI SRI index as established by MSCI.

Current Allocation



Fees: NYCDPC Fee versus Institutional Fund Fee

NYCDPC Socially Responsible Fund	0.10%
<i>Institutional Median Socially Responsible Fund</i>	<i>1.08%</i>

	Market Value (\$)	Allocation (%)
■ BlackRock MSCI ACWI SRI Index	716,354,740	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
Global Socially Responsible Index Fund	2.2	15.5	17.2	5.5	13.1	11.9	11.4	11.5	7.6	5.9	07/01/1996
<i>MSCI ACWI SRI NR USD</i>	<i>2.1</i>	<i>15.4</i>	<i>17.0</i>	<i>5.2</i>	<i>12.9</i>	<i>11.7</i>	<i>11.2</i>	<i>11.3</i>	<i>9.3</i>		
Global Socially Responsible Index Fund Rank	34	62	49	31	26	22	14	13	75		

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

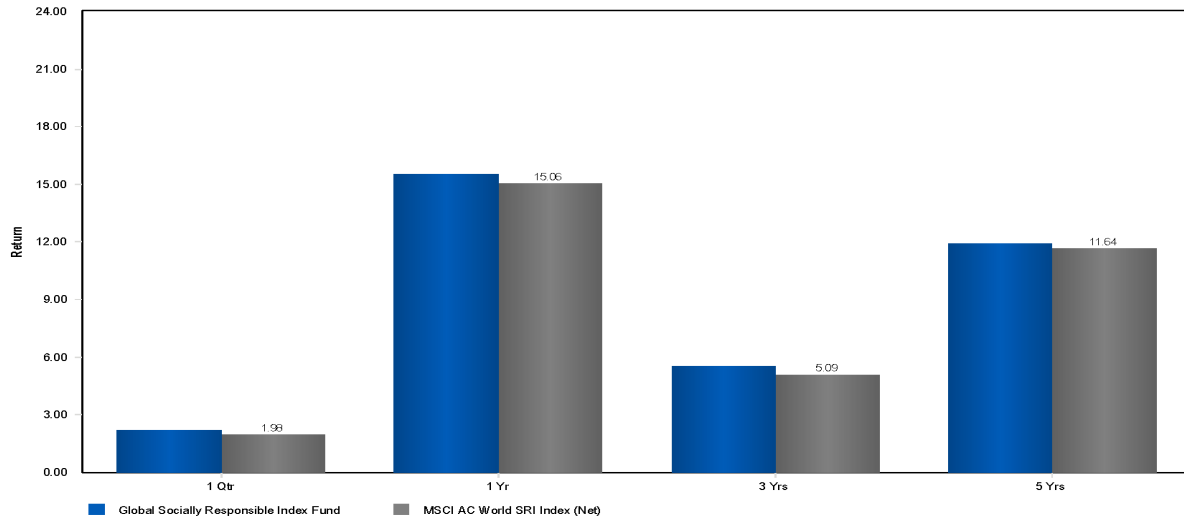
	YTD	2023	2022	2021	2020	2019	2018	2017	2016
Global Socially Responsible Index Fund	8.3	25.9	-22.1	24.1	21.0	28.6	-6.8	24.9	8.1
<i>MSCI ACWI SRI NR USD</i>	<i>8.3</i>	<i>25.6</i>	<i>-22.5</i>	<i>23.9</i>	<i>20.8</i>	<i>28.5</i>	<i>-7.1</i>	<i>24.7</i>	<i>8.2</i>
Global Socially Responsible Index Fund Rank	64	11	90	8	8	29	36	28	7

Additional Information

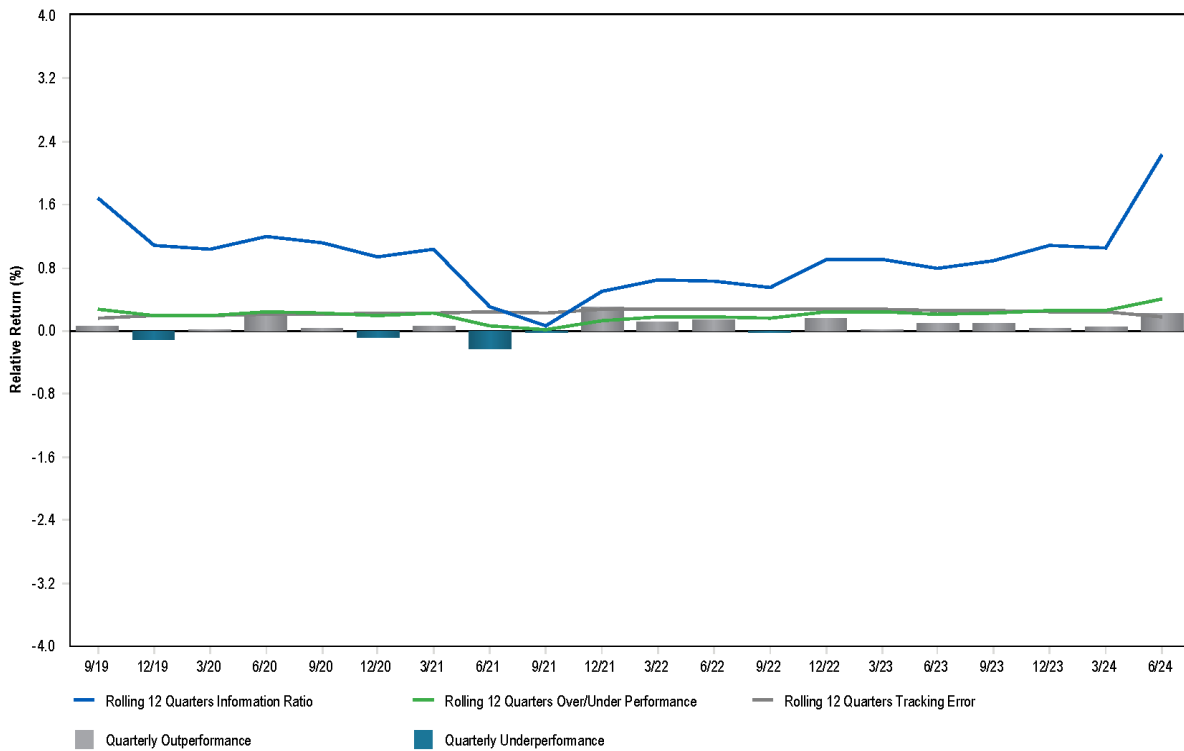
The benchmark for the Global Socially Responsible Index Fund is the MSCI ACWI SRI Index. Prior to December 31, 2015, the Global Socially Responsible Fund was not an index fund and the benchmark had been the MSCI World since 2007. All performance figures provided are net of fees. The fee includes the 4 basis point (0.04%) administrative fee. Institutional Median Fees are derived from Morningstar universes.



Cumulative Returns vs. Benchmark

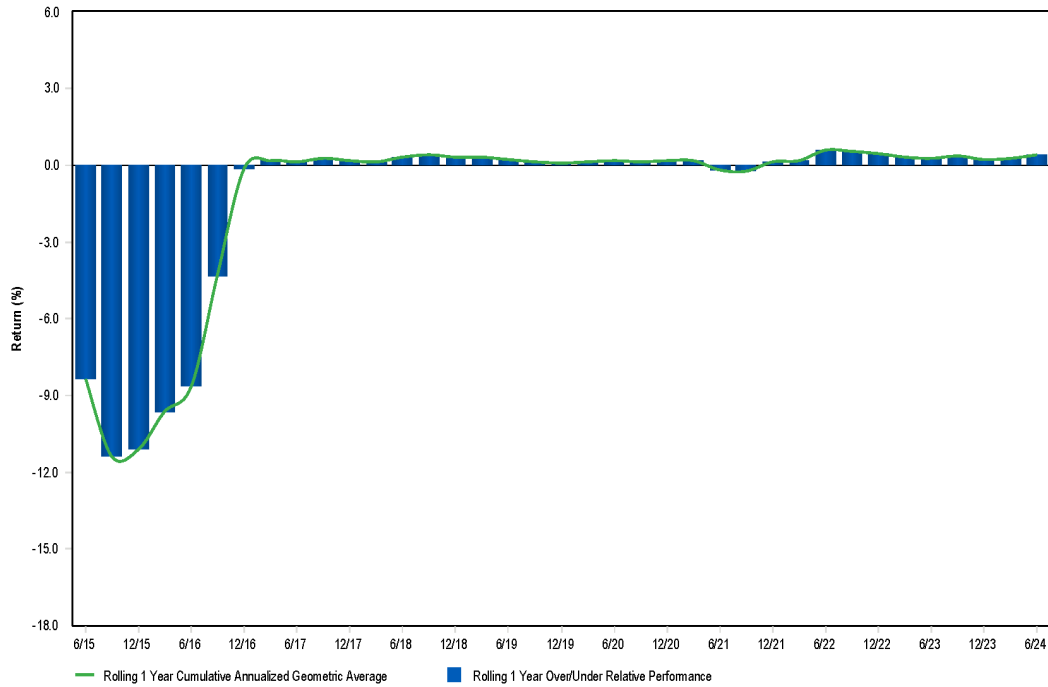


Rolling Three Year Performance, Information Ratio and Tracking Error

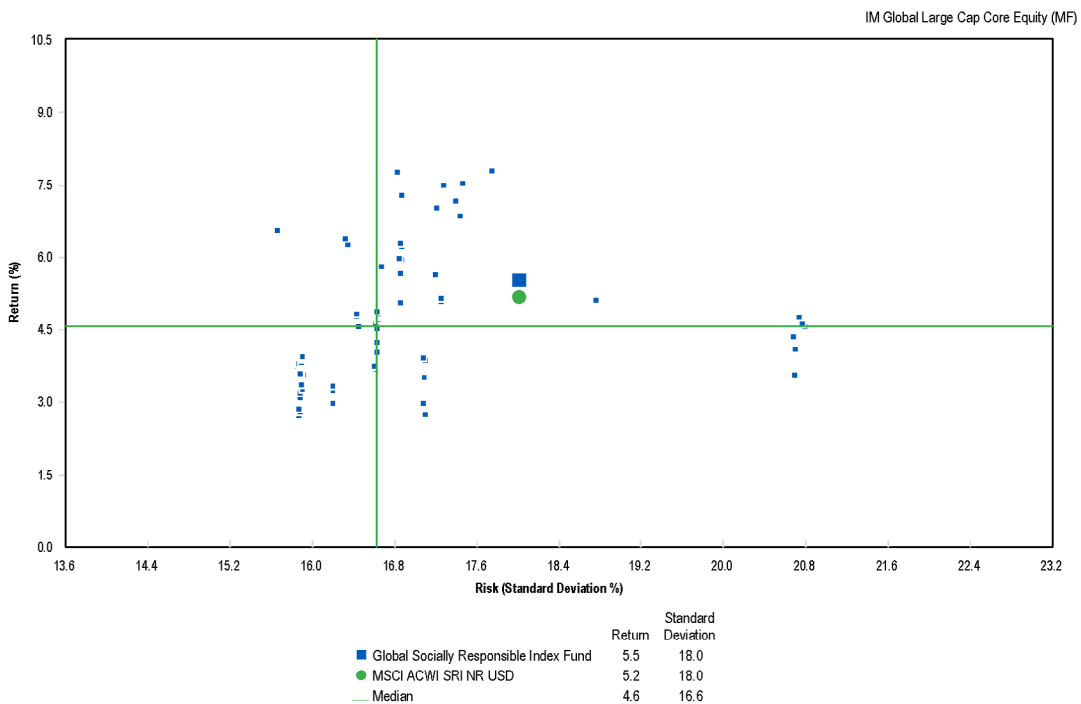




Annualized Excess Performance



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



Calculation based on monthly periodicity.

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 (%)
NVIDIA Corporation	16.33	0.00	16.33	36.74
Taiwan Semiconductor Manuf	3.86	0.00	3.86	22.80
Tesla Inc	2.96	0.00	2.96	12.57
Novo Nordisk A/S	2.50	0.00	2.50	14.91
ASML Holding NV	2.18	0.00	2.18	5.13
Home Depot Inc. (The)	1.81	0.00	1.81	-9.65
Coca-Cola Co (The)	1.41	0.00	1.41	4.84
Adobe Inc	1.33	0.00	1.33	10.10
PepsiCo Inc	1.23	0.00	1.23	-5.01
Applied Materials Inc	1.01	0.00	1.01	14.64
% of Portfolio	34.62	0.00	34.62	

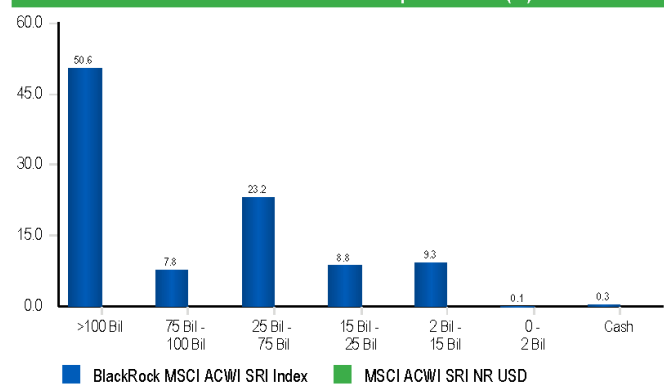
Portfolio Characteristics

	Portfolio	Benchmark
Number of Stocks	602	0
Wtd. Avg. Mkt. Cap (\$)	627,659,867,082	
Median Mkt. Cap (\$)	14,547,215,670	
Price/Earnings ratio	27.2	0.0
Price/Book ratio	4.7	0.0
Return on Equity (%)	14.7	0.0
Current Yield (%)	1.3	0.0
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	4.0	0.0
Consumer Discretionary	12.2	0.0
Consumer Staples	6.0	0.0
Energy	1.9	0.0
Financials	15.7	0.0
Health Care	11.3	0.0
Industrials	10.2	0.0
Information Technology	30.5	0.0
Materials	3.7	0.0
Real Estate	2.1	0.0
Utilities	2.0	0.0
Total	99.7	0.0

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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