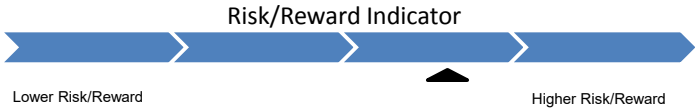
Global Socially Responsible Index Fund Profile

Information current as of 03/31/26



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.

Fees: NYCDCP Fee versus Institutional Fund Fee

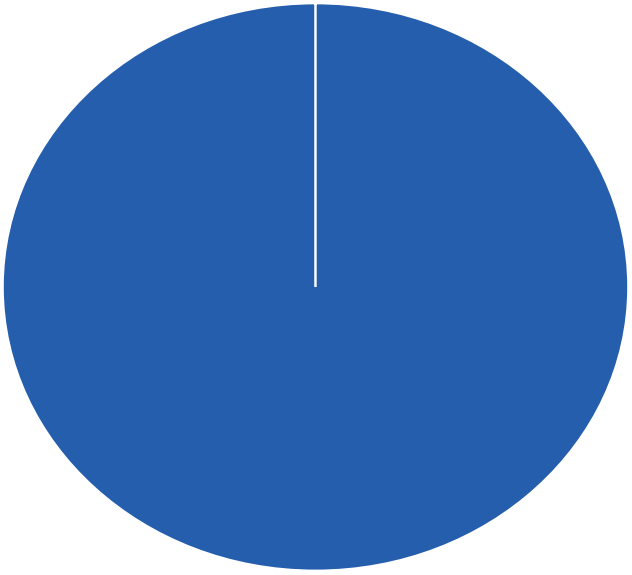
NYCDCP Socially Responsible Fund	**0.09%**
Institutional Median Socially Responsible Fund	*1.01%*

Investment Managers

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

Current Allocation

March 31, 2026 : $787,013,007.9



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
Global Socially Responsible Index Fund	-4.1	17.5	10.0	13.6	7.8	8.5	15.0	11.8	11.7	6.1	07/01/1996
MSCI ACWI SRI NR USD	*-4.2*	*17.1*	*9.7*	*13.3*	*7.5*	*8.2*	*14.7*	*11.5*	*11.4*		
Global Socially Responsible Index Fund Rank	79	59	65	57	71	51	49	25	16	96	

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

	YTD	2025	2024	2023	2022	2021	2020	2019	2018
Global Socially Responsible Index Fund	-4.1	16.3	15.0	25.9	-22.1	24.1	21.0	28.6	-6.8
MSCI ACWI SRI NR USD	*-4.2*	*15.9*	*14.7*	*25.6*	*-22.5*	*23.9*	*20.8*	*28.5*	*-7.1*
Global Socially Responsible Index Fund Rank	79	78	41	8	86	7	14	27	18

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 3.75 basis point (0.0375%) administrative fee. Institutional Median Fees are derived from Morningstar universes.

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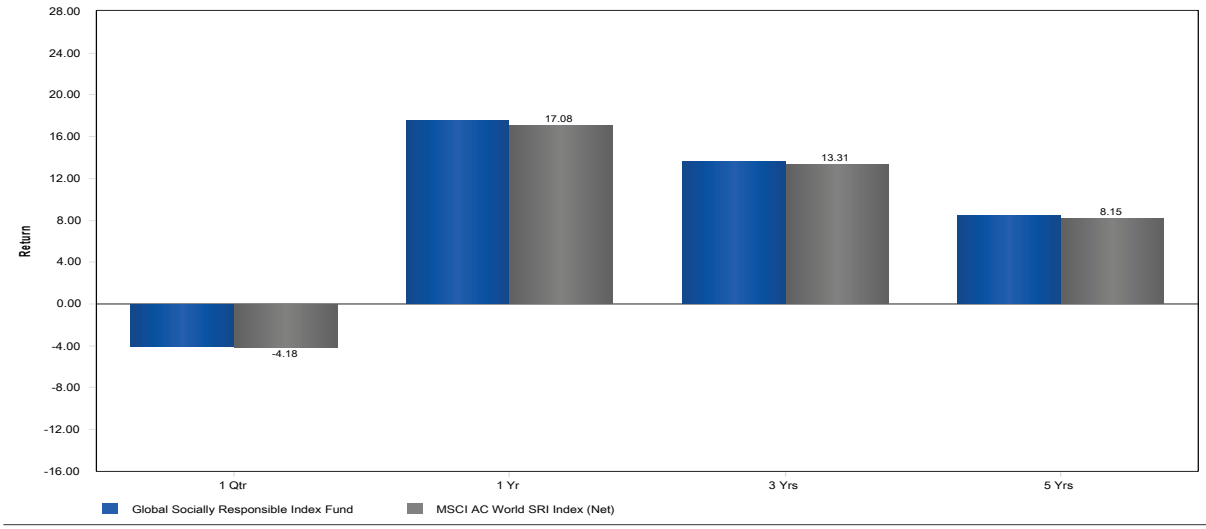
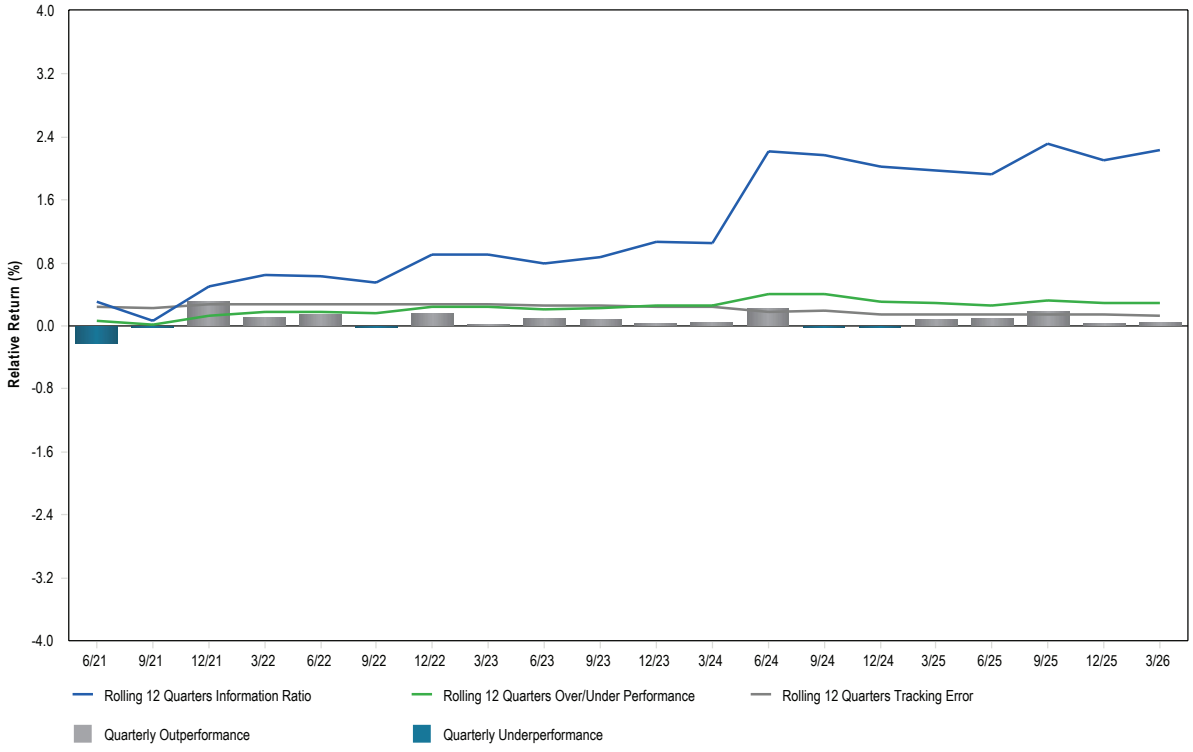
Cumulative Returns vs. Benchmark



Rolling Three Year Performance, Information Ratio and Tracking Error



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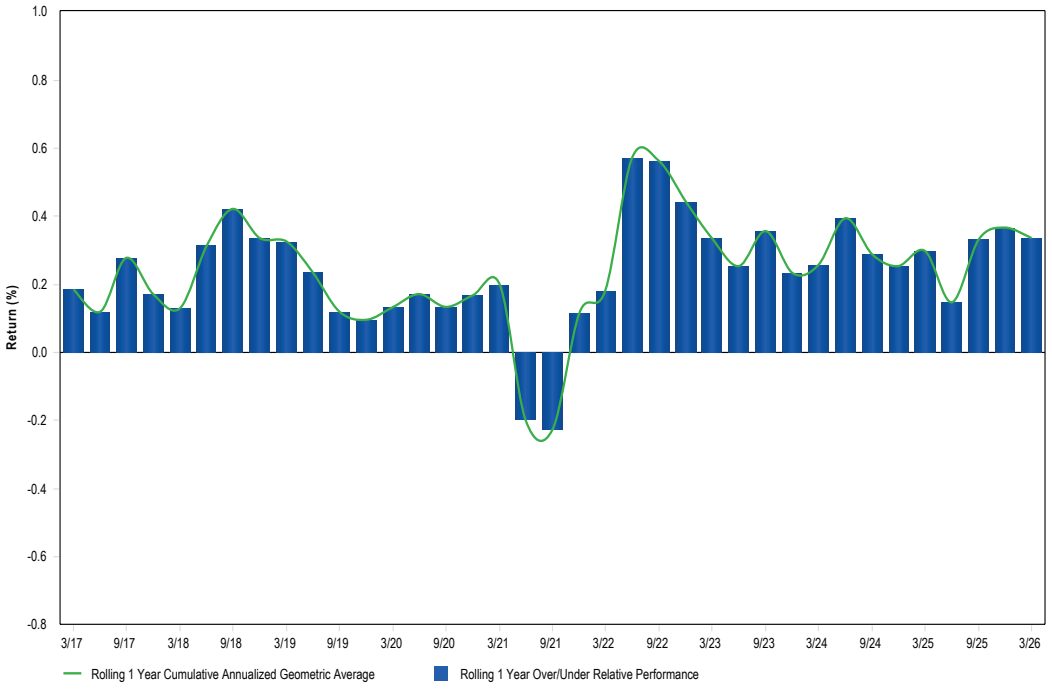
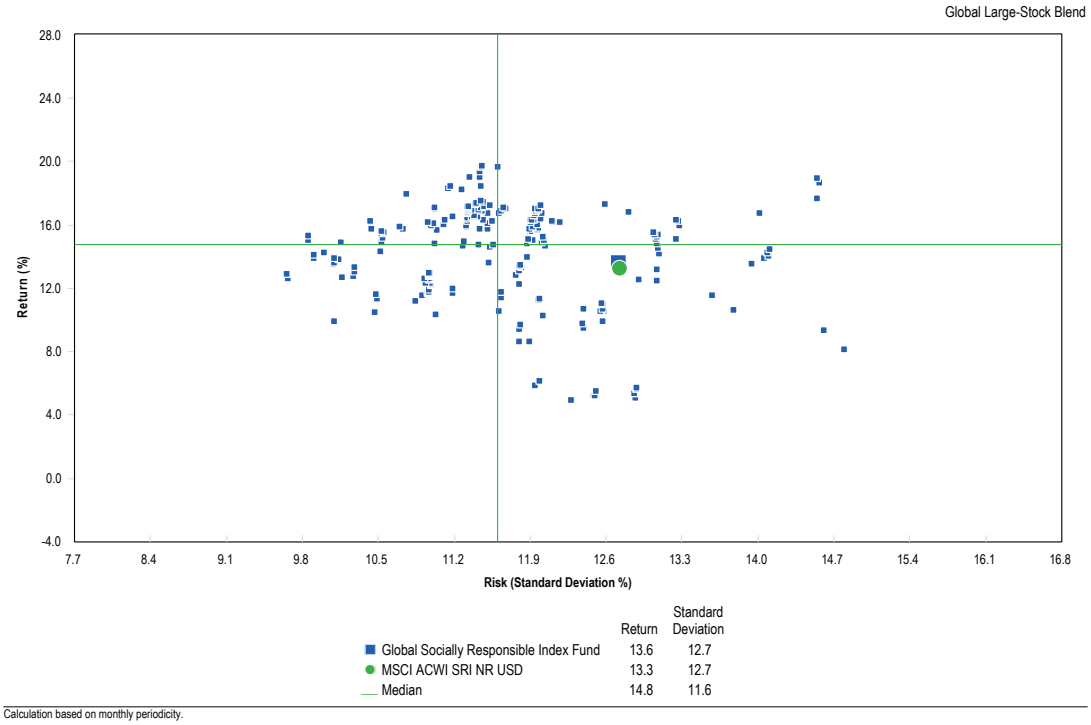
Annualized Excess Performance



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



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	8.65	0.00	8.65	-6.48
Tesla Inc	4.56	0.00	4.56	-17.34
Taiwan Semiconductor Manuf	2.21	0.00	2.21	11.95
Advanced Micro Devices Inc	1.64	0.00	1.64	-5.01
Home Depot Inc. (The)	1.63	0.00	1.63	-3.76
Coca-Cola Co (The)	1.54	0.00	1.54	9.53
ASML Holding NV	1.49	0.00	1.49	24.52
Applied Materials Inc	1.34	0.00	1.34	33.16
Lam Research Corp	1.33	0.00	1.33	24.96
PepsiCo Inc	1.05	0.00	1.05	9.17
% of Portfolio	25.44	0.00	25.44	

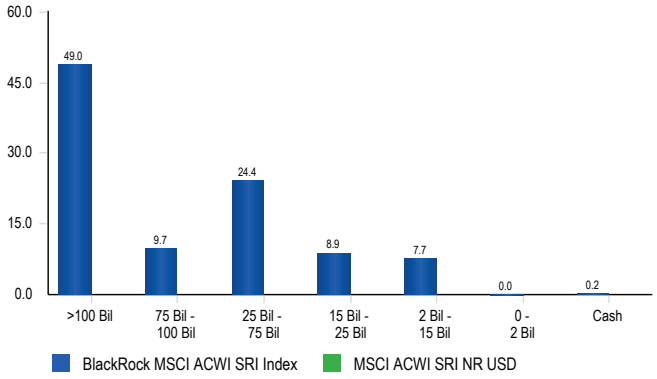
Portfolio Characteristics

	Portfolio	Benchmark
Number of Stocks	594	0
Wtd. Avg. Mkt. Cap ($)	551,259,909,054	
Median Mkt. Cap ($)	19,781,498,145	
Price/Earnings ratio	22.7	0.0
Price/Book ratio	4.3	0.0
Return on Equity (%)	6.1	0.0
Current Yield (%)	1.8	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	4.5	0.0
Consumer Discretionary	12.8	0.0
Consumer Staples	5.8	0.0
Financials	18.5	0.0
Health Care	9.6	0.0
Industrials	12.1	0.0
Information Technology	28.3	0.0
Materials	4.1	0.0
Real Estate	2.1	0.0
Utilities	2.0	0.0
Total	**99.8**	**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.

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