



Mid-Cap Equity Index Fund Profile

Information current as of 9/30/2024



Risk/Reward Indicator



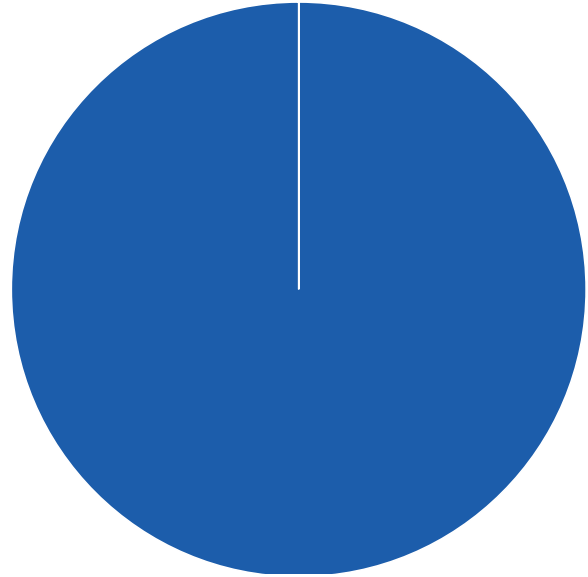
Investment Managers

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

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



	Market Value (\$)	Allocation (%)
■ Rhumbline Mid Cap Index	2,271,055,782	100.0

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%

Comparative Performance

After Fee Cumulative Returns Ending September 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	6.9	26.8	20.9	7.4	15.5	11.7	9.2	9.9	10.3	8.5	01/01/1996
S&P MidCap 400	6.9	26.8	21.0	7.5	15.6	11.8	9.3	10.0	10.3	11.3	
Mid-Cap Equity Index Fund Rank	69	45	29	37	31	24	44	47	30	72	

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

	YTD	2023	2022	2021	2020	2019	2018	2017	2016
Mid-Cap Equity Index Fund	13.5	16.4	-13.1	24.7	13.7	26.1	-11.1	16.2	20.7
S&P MidCap 400	13.5	16.4	-13.1	24.8	13.7	26.2	-11.1	16.2	20.7
Mid-Cap Equity Index Fund Rank	42	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.

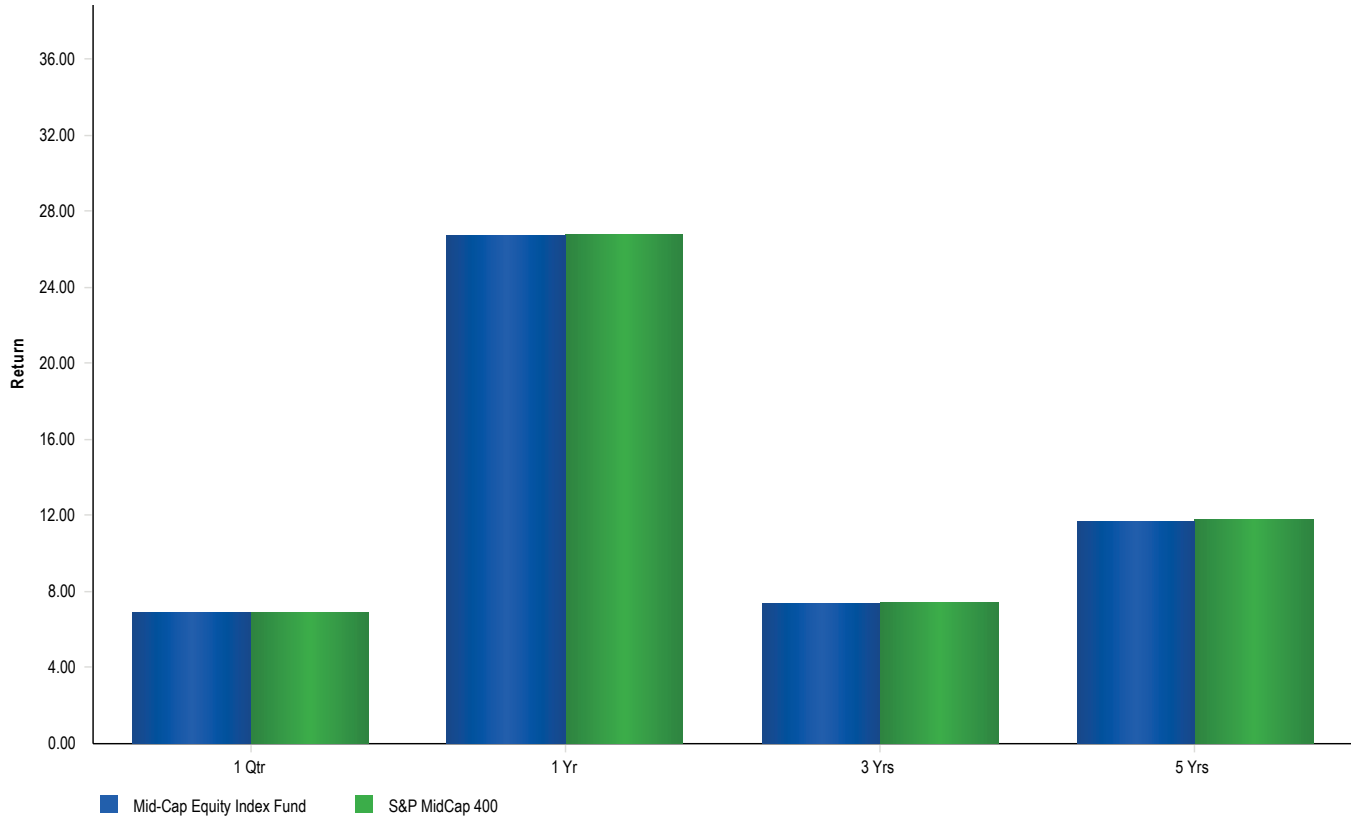


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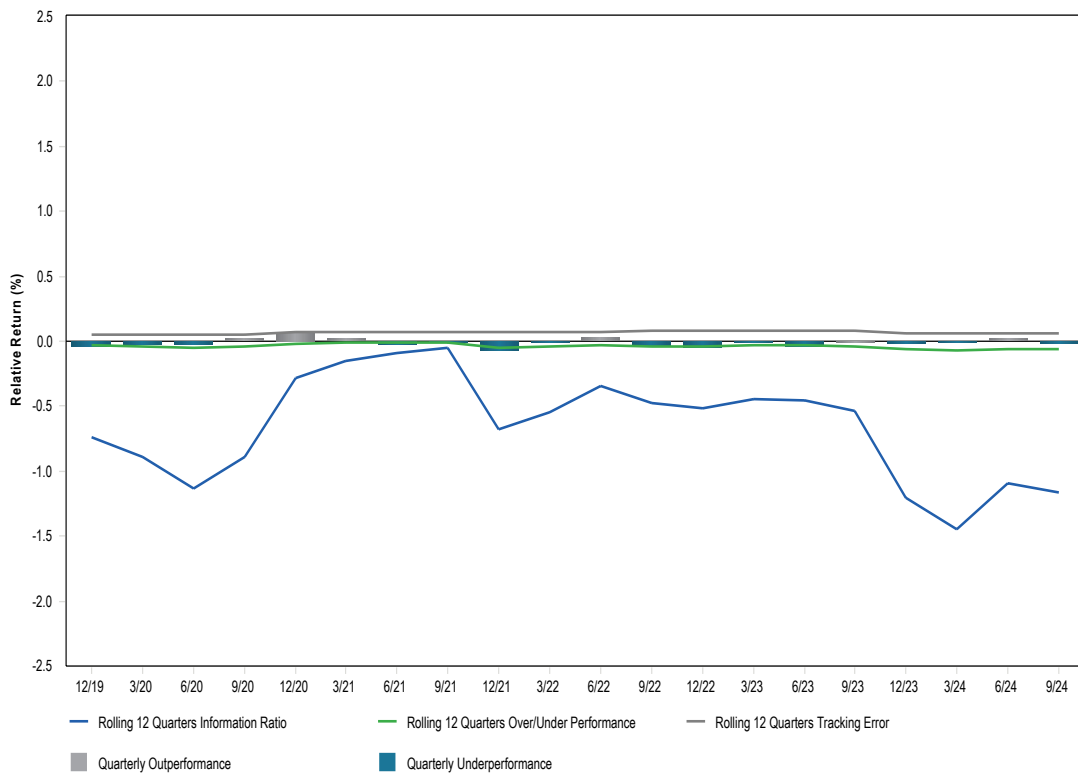
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Calendar Year Returns vs. Benchmark



Rolling Three Year Performance, Information Ratio and Tracking Error



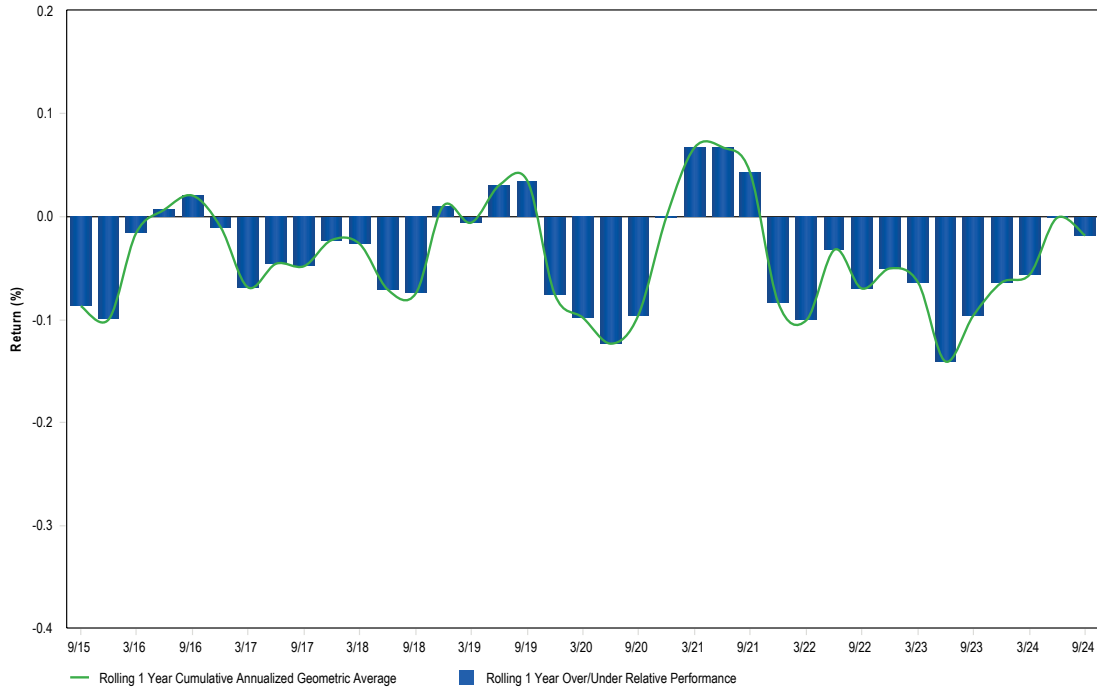


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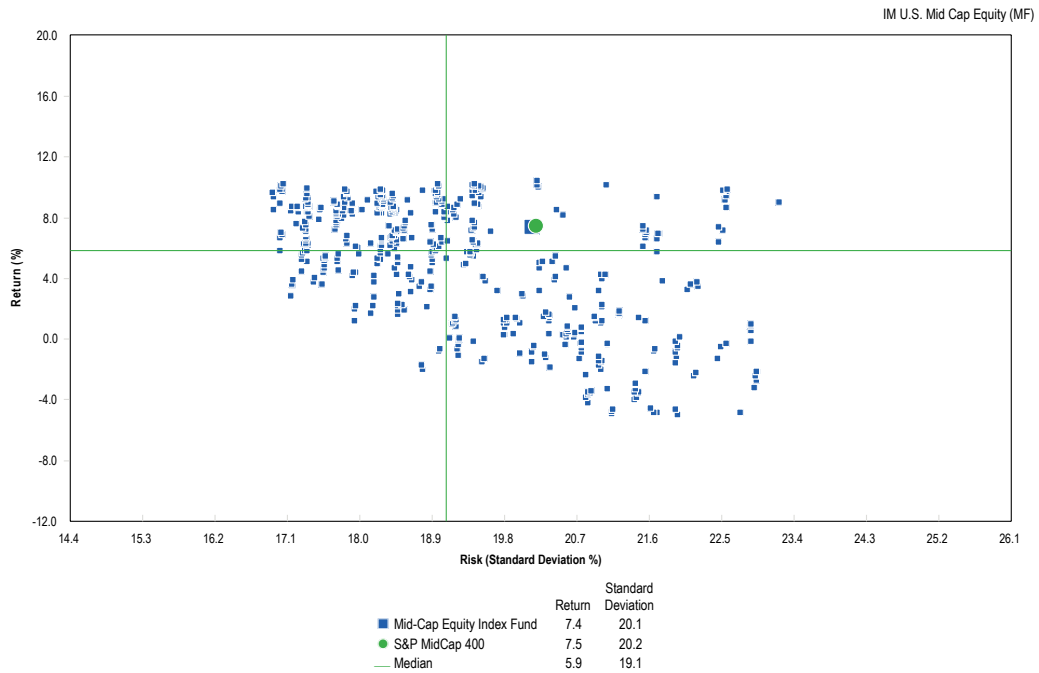


Annualized Excess Performance



Annualized Return vs. Annualized Standard Deviation - 3 Years Ending September 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 (%)
Illumina Inc	0.71	0.72	-0.01	24.94
Carlisle Cos Inc	0.71	0.71	0.00	11.27
EMCOR Group Inc.	0.69	0.69	0.00	18.00
Williams-Sonoma Inc	0.68	0.69	-0.01	10.15
Lennox International Inc.	0.67	0.67	0.00	13.17
Avantor Inc	0.60	0.61	-0.01	22.03
Manhattan Associates Inc	0.59	0.59	0.00	14.07
Watsco Inc	0.59	0.59	0.00	6.73
Texas Pacific Land Corp	0.57	0.57	0.00	22.33
Burlington Stores Inc	0.57	0.57	0.00	9.78
% of Portfolio	6.38	6.41	-0.03	

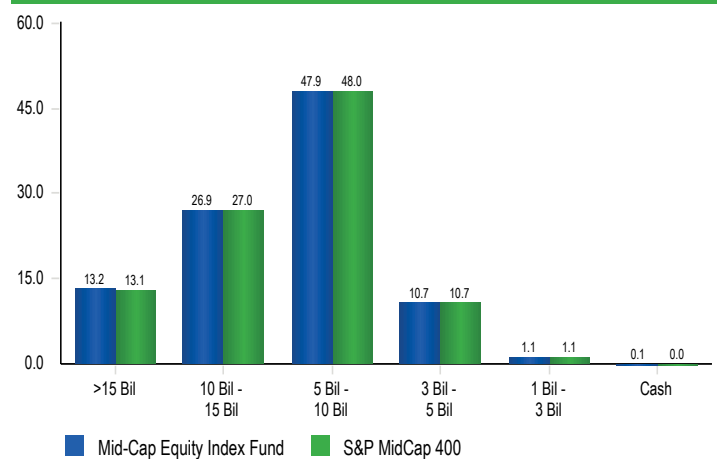
Portfolio Characteristics

	Portfolio	Benchmark
Number of Stocks	404	401
Wtd. Avg. Mkt. Cap (\$)	9,733,346,326	9,597,507,185
Median Mkt. Cap (\$)	6,971,614,840	6,971,614,840
Price/Earnings ratio	19.9	19.9
Price/Book ratio	2.9	2.9
Return on Equity (%)	5.9	5.9
Current Yield (%)	1.5	1.5
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	1.4	1.4
Consumer Discretionary	14.4	14.4
Consumer Staples	4.3	4.3
Energy	5.0	5.0
Financials	16.6	16.7
Health Care	9.6	9.6
Industrials	22.6	22.7
Information Technology	9.2	9.2
Materials	6.5	6.5
Real Estate	7.5	7.5
Utilities	2.6	2.6
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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The Plan's investments are in separate account vehicles, not in mutual funds. The Plan's funds are not listed in the newspaper; rather the daily net asset values are available on the Plan's website.