

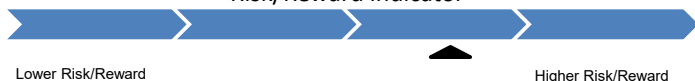


# Global Socially Responsible Index Fund Profile

Information current as of 06/30/25



## Risk/Reward Indicator



## 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

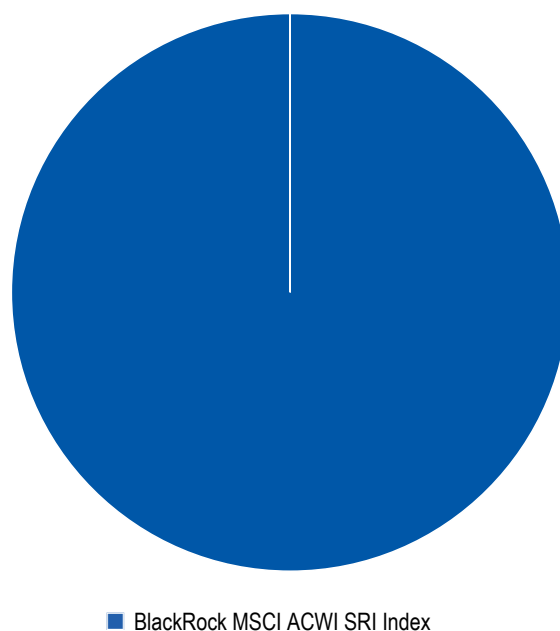
<b>NYCDCP Socially Responsible Fund</b>	<b>0.10%</b>
<i>Institutional Median Socially Responsible Fund</i>	<i>0.86%</i>

## Investment Managers

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

## Current Allocation

June 30, 2025 : \$781,286,761.3



## Comparative Performance

### After Fee Cumulative Returns Ending June 30, 2025

	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	13.4	14.3	14.9	16.2	7.6	13.4	12.3	11.8	9.9	6.1	07/01/1996
MSCI ACWI SRI NR USD	13.3	14.1	14.6	15.9	7.3	13.1	12.0	11.5	10.6		
Global Socially Responsible Index Fund Rank	8	59	66	55	38	26	16	15	39		

### After Fee Year-to-Date and Annual Returns June 30, 2025

	YTD	2024	2023	2022	2021	2020	2019	2018	2017
Global Socially Responsible Index Fund	7.7	15.0	25.9	-22.1	24.1	21.0	28.6	-6.8	24.9
MSCI ACWI SRI NR USD	7.5	14.7	25.6	-22.5	23.9	20.8	28.5	-7.1	24.7
Global Socially Responsible Index Fund Rank	80	40	11	90	8	8	29	36	28

## 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.

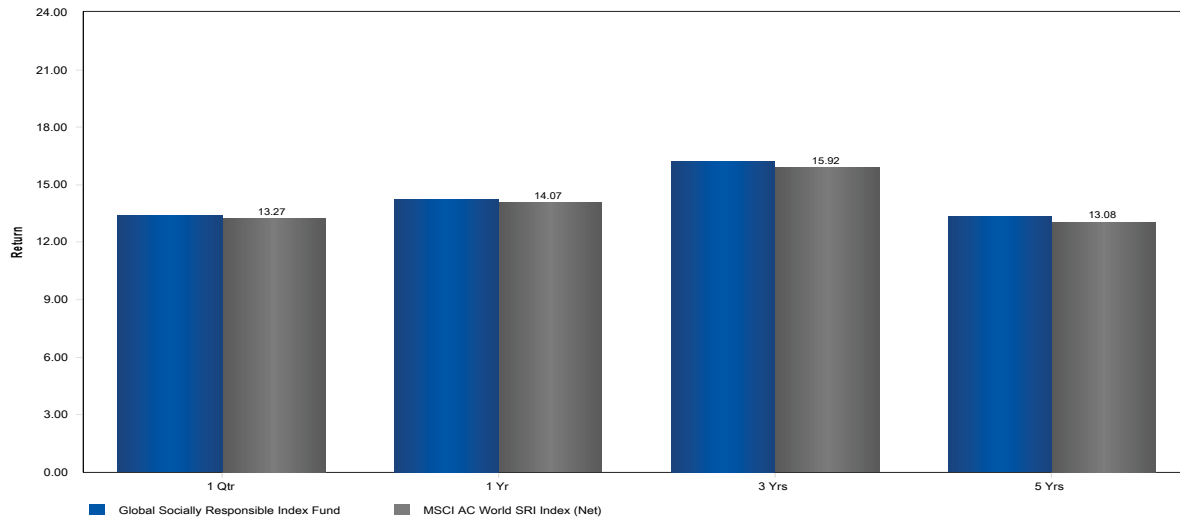


# Global Socially Responsible Index Fund Profile

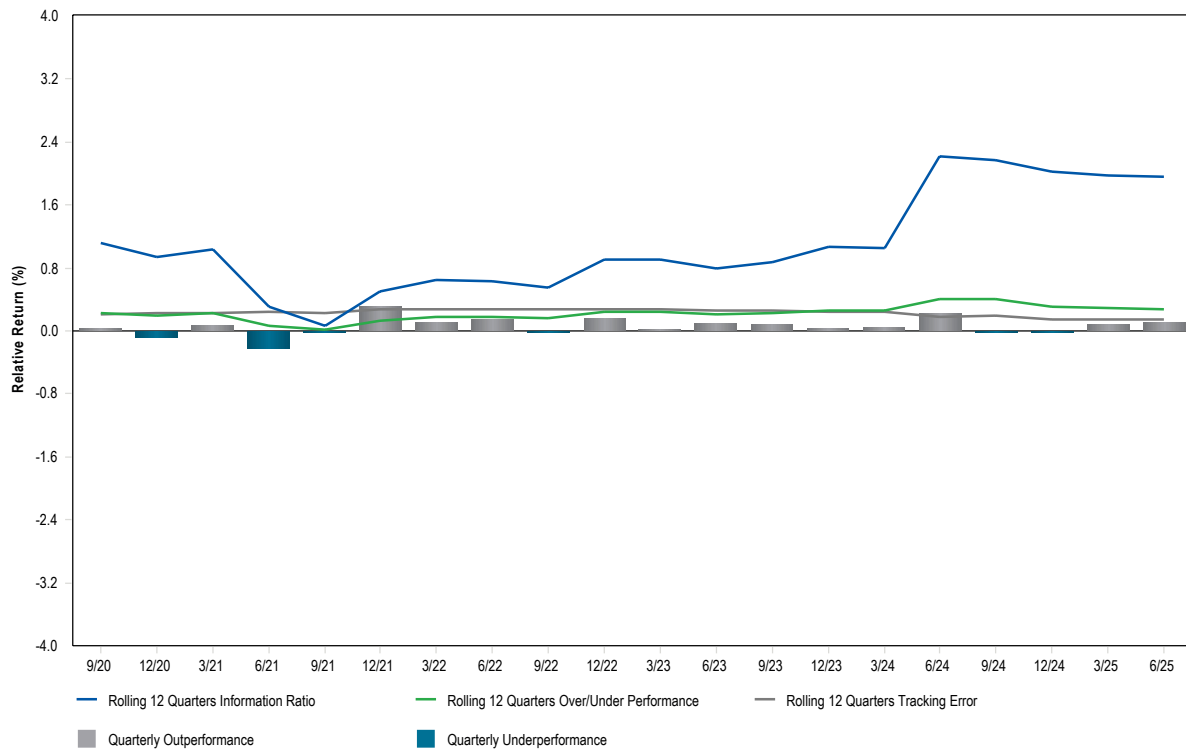
Information current as of 06/30/25



## Cumulative Returns vs. Benchmark



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



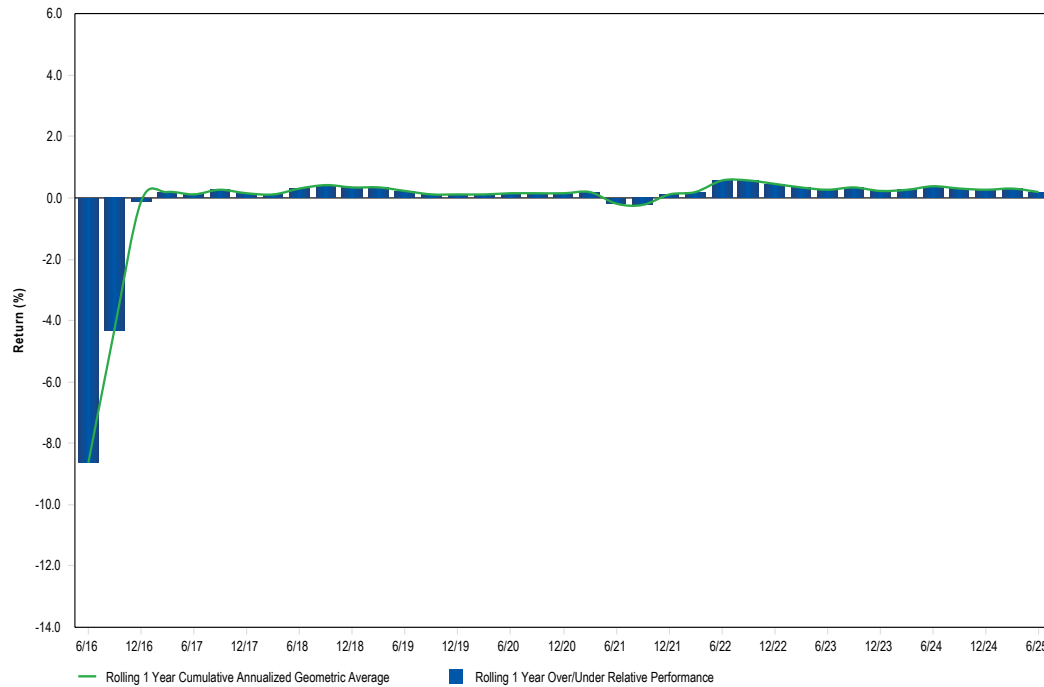


# Global Socially Responsible Index Fund Profile

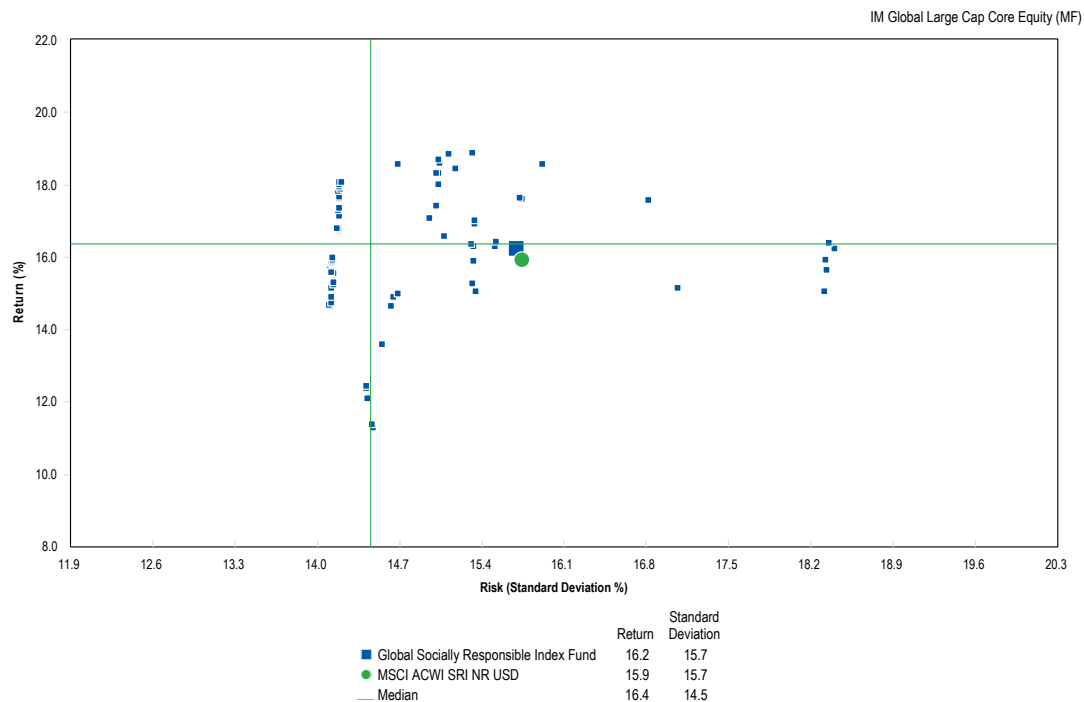
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## Annualized Excess Performance



## Annualized Return vs. Annualized Standard Deviation - 3 Years Ending June 30, 2025



The above analysis shows the portfolio risk (measured by standard deviation) vs. the portfolio return.



# Global Socially Responsible Index Fund Profile

Information current as of 06/30/25



## Top Ten Equity Holdings

	Portfolio Weight (%)	Benchmark Weight (%)	Active Weight (%)	Quarterly Return (%)
NVIDIA Corporation	8.71	0.00	8.71	45.78
Tesla Inc	4.14	0.00	4.14	22.57
Home Depot Inc. (The)	1.85	0.00	1.85	0.66
Taiwan Semiconductor Manuf	1.62	0.00	1.62	32.97
Coca-Cola Co (The)	1.46	0.00	1.46	-0.50
ASML Holding NV	1.27	0.00	1.27	21.14
Advanced Micro Devices Inc	1.17	0.00	1.17	38.12
Walt Disney Co (The)	1.13	0.00	1.13	26.17
Intuit Inc.	1.10	0.00	1.10	28.51
Novo Nordisk A/S	1.09	0.00	1.09	0.76
% of Portfolio	23.54	0.00	23.54	

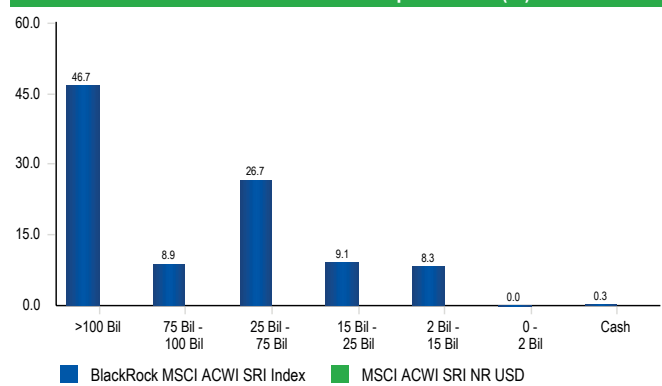
## Portfolio Characteristics

	Portfolio	Benchmark
Number of Stocks	617	0
Wtd. Avg. Mkt. Cap (\$)	477,904,215,447	
Median Mkt. Cap (\$)	18,206,632,795	
Price/Earnings ratio	25.0	0.0
Price/Book ratio	4.6	0.0
Return on Equity (%)	8.4	0.0
Current Yield (%)	1.4	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	4.7	0.0
Consumer Discretionary	13.9	0.0
Consumer Staples	6.2	0.0
Energy	0.0	0.0
Financials	18.9	0.0
Health Care	10.1	0.0
Industrials	11.4	0.0
Information Technology	27.0	0.0
Materials	3.5	0.0
Real Estate	2.1	0.0
Utilities	1.8	0.0
<b>Total</b>	<b>99.7</b>	<b>0.0</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.

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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