

BNY Mellon MidCap Index Inv PESPX

Category
Mid-Cap Blend

Overall Morningstar Rating™
★★★

Morningstar Return
Average

Morningstar Risk
Above Average

Out of 392 Mid-Cap Blend funds. **An investment's overall Morningstar Rating, based on its risk-adjusted return, is a weighted average of its applicable 3-, 5-, and 10-year Ratings. See disclosure for details.**

Investment Information from investment's prospectus

Investment Objective & Strategy

The investment seeks to match the performance of the S&P MidCap 400 Index. To pursue its goal, the fund generally is fully invested in stocks included in the S&P MidCap 400 Index and in futures whose performance is tied to the index. It generally inv

Past name: Dreyfus Mid Cap Index Inv.

Broad Asset Class: Mid Cap Stocks

Shares of ownership in mid-sized corporations.

Notes

This material is authorized for client use only when preceded or accompanied by a Disclosure Statement, a current plan performance summary, and a fund prospectus and/or informational brochure containing more complete information. These can be obtained from your investment professional or your plan's website and should be read carefully before investing or sending money.

Morningstar ratings reflect the reduction of the fund's expense ratio. However, your plan may charge an administrative fee and/or plan-level fee, which is not reflected in this rating.

To determine a fund's star rating for a given period, the fund's Morningstar risk score is subtracted from its Morningstar return score. If the fund scores in the top 10% of its respective Morningstar category, it receives five stars; if it falls in the next 22.5%, it receives four stars; a place in the middle 35% earns it three stars; those in the next 22.5% receive two stars; and the bottom 10% get one star.

The Broad Asset Class identifies a fund's investment style. The Broad Asset Class was developed by Nationwide in conjunction with Ibbotson Associates for asset allocation. Asset Allocation does not assure a profit or guarantee against loss in a declining market.

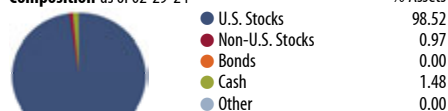
NOT A DEPOSIT — NOT FDIC INSURED — NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY — NOT GUARANTEED BY THE INSTITUTION — MAY GO DOWN IN VALUE

Morningstar Proprietary Statistics

	1-Year	3-Year	5-Year	10-Year
Morningstar Rating	—	★★★	★★★	★★★
Fund Rank Percentile	47	56	43	39
Out of # of Investments	423	392	360	252

Portfolio Analysis as of 02-29-24

Composition as of 02-29-24



Morningstar Style Box™ as of 02-29-24



Top 0 Holdings as of 02-29-24

Security	% Assets
S&P Mid 400 Emini Mar24 03-15-24	2.64
Dreyfus Instl Preferred Gov Plus MMkt	1.48
Super Micro Computer Inc	1.48
S&P Mid 400 Emini Mar24 03-15-24	0.97
Deckers Outdoor Corp	0.85
Reliance Inc	0.68
Vistra Corp	0.67
Carlisle Companies Inc	0.63
GoDaddy Inc Class A	0.59
Manhattan Associates Inc	0.57

Total Number of Stock Holdings	401
Total Number of Bond Holdings	—
Annual Turnover Ratio %	17.50
Total Fund Assets (\$mil)	1,711.09

Operations

Fund Inception Date	06-19-91
Initial Share Class Inception Date	06-19-91
Advisor	BNY Mellon Investment Adviser, Inc
Subadvisor	—

Fees and Expenses as of 03-01-24

Gross Prospectus Expense Ratio	.5100%
Net Prospectus Expense Ratio	.5000%

Waiver Data	Type	Exp.Date	%
Management Fee	Contractual		0.01

Portfolio Manager(s)

Marlene Walker-Smith. M.B.A., University of Pittsburgh, 2003. B.A., Washington & Jefferson College, 1988. Since 2020.
David France. Since 2020.

Statistics as of 02-29-24

Statistic	Stk Port Avg	S&P 500	Category
P/E Ratio	16.14	21.23	16.83
P/B Ratio	2.14	4.01	2.36
P/C Ratio	9.67	14.45	10.66
GeoAvgCap(\$mil)	8,086.35	270,108.49	12,490.42

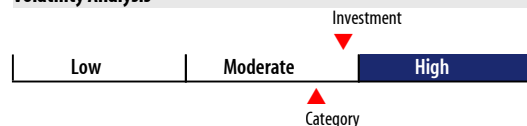
Risk Measures as of 03-31-24

Metric	Port Avg	S&P 500	Category
3 Yr Std Dev	20.05	17.60	19.14
3 Yr Sharpe Ratio	0.26	0.54	0.27
3 Yr Alpha	-4.64	—	-4.28
3 Yr Beta	1.04	—	0.99
3 Yr R-squared	83.60	—	82.24

Morningstar Sectors as of 02-29-24

Sector	% Fund	S&P 500 %
Cyclical	44.0727.72	
Basic Materials	5.72	2.09
Consumer	16.1110.79	
Cyclical		
Financial Services	14.6712.53	
Real Estate	7.57	2.31
Sensitive	40.1951.66	
Communication Services	1.31	8.89
Energy	5.41	3.71
Industrials	20.31	8.23
Technology	13.1630.83	
Defensive	15.7320.62	
Consumer	4.88	5.93
Defensive		
Healthcare	7.8812.56	
Utilities	2.97	2.13

Volatility Analysis



In the past, this investment has shown a wide range of price fluctuations relative to other investments. This investment may experience significant price increases in favorable markets or undergo large price declines in adverse markets. Some of this risk may be offset by owning other investments that follow different investment strategies.