



CITY OF DALTON EMPLOYEE'S PENSION PLAN

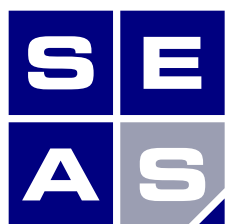
MONTHLY PERFORMANCE REPORT

As of February 29, 2024

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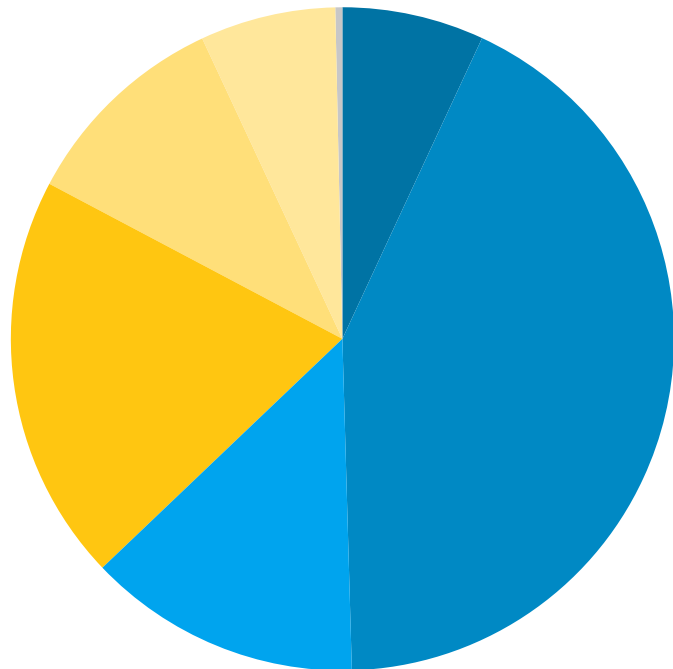
Financial Reconciliation

1 Month Ending February 29, 2024

	Market Value 02/01/2024	Contributions	Distributions	Gain/Loss	Market Value 02/29/2024
MetLife Equity Index	9,540,678	210,654	-382,116	512,637	9,881,853
Vanguard Inst 500 Index	57,802,265	-	-	3,084,579	60,886,844
Total Large Cap Equity	67,342,943	210,654	-382,116	3,597,216	70,768,698
Vanguard Small-Cap Index	18,003,292	-	-	1,044,010	19,047,302
Total Small Cap Equity	18,003,292	-	-	1,044,010	19,047,302
MetLife Core Bond Index Fund	28,916,572	157,991	-288,156	-410,986	28,375,420
Vanguard Total Bond Mkt Index	14,919,805	-	-	-205,700	14,714,105
Goldman Sachs Fund	9,601,690	52,664	-99,184	-115,282	9,439,888
Total Fixed Income	53,438,068	210,654	-387,340	-731,969	52,529,413
Cash Account	482,341	1,183,474	-1,173,287	-1,019	491,510
Total Fund	139,266,644	1,604,783	-1,942,744	3,908,239	142,836,923

February 29, 2024 : \$142,836,922.7

	Market Value	Allocation (%)
MetLife Equity Index	\$9,881,853	6.9
Vanguard Inst 500 Index	\$60,886,844	42.6
Vanguard Small-Cap Index	\$19,047,302	13.3
MetLife Core Bond Index Fund	\$28,375,420	19.9
Vanguard Total Bond Mkt Index	\$14,714,105	10.3
Goldman Sachs Fund	\$9,439,888	6.6
Cash Account	\$491,510	0.3



	Allocation		Performance (%)							
	Market Value	%	1 Month	Quarter To Date	FYTD	FY 2023	FY 2022	FY 2021	FY 2020	FY 2019
Total Fund	\$142,836,923	100.0	2.81	3.20	3.20	16.32	-15.64	13.44	13.24	19.89
Policy Index			2.05	2.26	2.26	14.79	-14.88	11.57	13.91	19.12
Total Large Cap Equity	\$70,768,698	49.5	5.35	7.12	7.12	26.33	-18.20	28.74	18.40	31.49
S&P 500 Index			5.34	7.11	7.11	26.29	-18.11	28.71	18.40	31.49
MetLife Equity Index	\$9,881,853	6.9	5.42	7.22	7.22	26.74	-18.44	28.96	18.43	31.51
S&P 500 Index			5.34	7.11	7.11	26.29	-18.11	28.71	18.40	31.49
Vanguard Inst 500 Index	\$60,886,844	42.6	5.34	7.10	7.10	26.24	-18.14	28.67	18.39	31.46
S&P 500 Index			5.34	7.11	7.11	26.29	-18.11	28.71	18.40	31.49
Total Small Cap Equity	\$19,047,302	13.3	5.80	3.01	3.01	18.22	-17.60	17.73	19.12	27.40
CRSP U.S. Small Cap TR Index			5.80	3.02	3.02	18.09	-17.64	17.71	19.07	27.35
Vanguard Small-Cap Index	\$19,047,302	13.3	5.80	3.01	3.01	18.22	-17.60	17.73	19.12	27.40
CRSP U.S. Small Cap TR Index			5.80	3.02	3.02	18.09	-17.64	17.71	19.07	27.35
Total Fixed Income	\$52,529,413	36.8	-1.37	-1.55	-1.55	5.62	-12.43	-1.57	7.53	8.49
Blmbg. U.S. Aggregate Index			-1.41	-1.68	-1.68	5.53	-13.01	-1.55	7.51	8.72
MetLife Core Bond Index Fund	\$28,375,420	19.9	-1.42	-1.69	-1.69	5.55	-12.95	-1.62	7.44	8.80
Blmbg. U.S. Aggregate Index			-1.41	-1.68	-1.68	5.53	-13.01	-1.55	7.51	8.72
Vanguard Total Bond Mkt Index	\$14,714,105	10.3	-1.38	-1.60	-1.60	5.72	-13.15	-1.67	7.74	8.78
Blmbg. U.S. Aggregate Index			-1.41	-1.68	-1.68	5.53	-13.01	-1.55	7.51	8.72
Goldman Sachs Fund	\$9,439,888	6.6	-1.20	-1.02	-1.02	5.71	-9.83	-1.25	7.63	7.36
Blmbg. Intermed. U.S. Government/Credit			-0.99	-0.79	-0.79	5.24	-8.24	-1.44	6.43	6.80
Cash Account	\$491,510	0.3	-0.21	-0.43	-0.43	-1.15	-0.88	0.00	0.00	0.29
90 Day U.S. Treasury Bill			0.41	0.84	0.84	5.02	1.46	0.05	0.67	2.28

Fee Schedule

As of February 29, 2024

	Estimated Annual Fee (%)	Estimated Annual Fee	Market Value As of 02/29/2024	Fee Schedule	Fee Notes
MetLife Equity Index	0.128	\$12,661	\$9,881,853	0.180 % of First \$5 M 0.075 % of Next \$5 M 0.050 % Thereafter	
Vanguard Inst 500 Index	0.035	\$21,310	\$60,886,844	0.035 % of Assets	
Total Large Cap Equity	0.048	\$33,972	\$70,768,698		
Vanguard Small-Cap Index	0.040	\$7,619	\$19,047,302	0.040 % of Assets	
Total Small Cap Equity	0.040	\$7,619	\$19,047,302		
MetLife Core Bond Index Fund	0.098	\$27,700	\$28,375,420	0.100 % of First \$25 M 0.080 % of Next \$25 M 0.060 % Thereafter	
Vanguard Total Bond Mkt Index	0.035	\$5,150	\$14,714,105	0.035 % of Assets	
Goldman Sachs Fund	0.490	\$46,230	\$9,439,888	0.550 % of First \$3 M 0.500 % of Next \$3 M 0.450 % of Next \$5 M 0.400 % of Next \$15 M 0.300 % of Next \$50 M 0.200 % Thereafter	
Total Fixed Income	0.151	\$79,080	\$52,529,413		
Cash Account	N/A	-	\$491,510		
Total Fund	0.084	\$120,670	\$142,836,923		



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