



CITY OF DALTON EMPLOYEE'S PENSION PLAN

MONTHLY PERFORMANCE REPORT *As of August 31, 2023*



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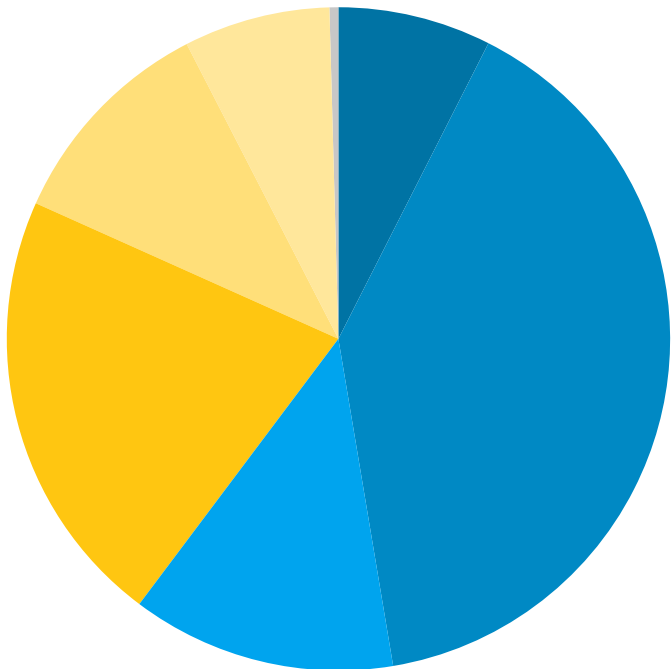
Financial Reconciliation

1 Month Ending August 31, 2023

	Market Value 08/01/2023	Contributions	Distributions	Gain/Loss	Market Value 08/31/2023
MetLife Equity Index	10,474,710	74,694	-373,940	-165,823	10,009,640
Vanguard Inst 500 Index	54,317,639	-	-	-864,299	53,453,341
Total Large Cap Equity	64,792,349	74,694	-373,940	-1,030,122	63,462,981
Vanguard Small-Cap Index	17,937,000	-	-	-663,470	17,273,530
Total Small Cap Equity	17,937,000	-	-	-663,470	17,273,530
MetLife Core Bond Index Fund	29,164,594	56,021	-282,005	-186,201	28,752,409
Vanguard Total Bond Mkt Index	14,454,424	-	-	-82,203	14,372,221
Goldman Sachs Fund	9,662,733	18,674	-97,151	-28,733	9,555,523
Total Fixed Income	53,281,752	74,694	-379,155	-297,137	52,680,154
Cash Account	588,962	895,105	-899,370	-587	584,110
Total Fund	136,600,063	1,044,494	-1,652,466	-1,991,315	134,000,775

August 31, 2023 : \$134,000,775

	Market Value	Allocation (%)
MetLife Equity Index	\$10,009,640	7.5
Vanguard Inst 500 Index	\$53,453,341	39.9
Vanguard Small-Cap Index	\$17,273,530	12.9
MetLife Core Bond Index Fund	\$28,752,409	21.5
Vanguard Total Bond Mkt Index	\$14,372,221	10.7
Goldman Sachs Fund	\$9,555,523	7.1
Cash Account	\$584,110	0.4



	Allocation		Performance (%)							
	Market Value	%	1 Month	Quarter To Date	FYTD	FY 2022	FY 2021	FY 2020	FY 2019	FY 2018
Total Fund	\$134,000,775	100.0	-1.46	0.64	10.23	-15.64	13.44	13.24	19.89	-2.78
Policy Index			-1.38	0.50	8.99	-14.88	11.57	13.91	19.12	-2.44
Total Large Cap Equity	\$63,462,981	47.4	-1.59	1.57	18.76	-18.20	28.74	18.40	31.49	-4.48
S&P 500 Index			-1.59	1.57	18.73	-18.11	28.71	18.40	31.49	-4.38
MetLife Equity Index	\$10,009,640	7.5	-1.61	1.61	19.04	-18.44	28.96	18.43	31.51	-4.05
S&P 500 Index			-1.59	1.57	18.73	-18.11	28.71	18.40	31.49	-4.38
Vanguard Inst 500 Index	\$53,453,341	39.9	-1.59	1.57	18.70	-18.14	28.67	18.39	31.46	-4.84
S&P 500 Index			-1.59	1.57	18.73	-18.11	28.71	18.40	31.49	-4.38
Total Small Cap Equity	\$17,273,530	12.9	-3.70	1.07	10.44	-17.60	17.73	19.12	27.40	-9.32
CRSP U.S. Small Cap TR Index			-3.71	1.05	10.34	-17.64	17.71	19.07	27.35	-9.33
Vanguard Small-Cap Index	\$17,273,530	12.9	-3.70	1.07	10.44	-17.60	17.73	19.12	27.40	-9.32
CRSP U.S. Small Cap TR Index			-3.71	1.05	10.34	-17.64	17.71	19.07	27.35	-9.33
Total Fixed Income	\$52,680,154	39.3	-0.56	-0.58	1.54	-12.43	-1.57	7.53	8.49	0.21
Blmbg. U.S. Aggregate Index			-0.64	-0.71	1.37	-13.01	-1.55	7.51	8.72	0.01
MetLife Core Bond Index Fund	\$28,752,409	21.5	-0.64	-0.72	1.38	-12.95	-1.62	7.44	8.80	-0.04
Blmbg. U.S. Aggregate Index			-0.64	-0.71	1.37	-13.01	-1.55	7.51	8.72	0.01
Vanguard Total Bond Mkt Index	\$14,372,221	10.7	-0.57	-0.62	1.61	-13.15	-1.67	7.74	8.78	N/A
Blmbg. U.S. Aggregate Index			-0.64	-0.71	1.37	-13.01	-1.55	7.51	8.72	0.01
Goldman Sachs Fund	\$9,555,523	7.1	-0.30	-0.12	1.93	-9.83	-1.25	7.63	7.36	0.90
Blmbg. Intermed. U.S. Government/Credit			-0.01	0.25	1.75	-8.24	-1.44	6.43	6.80	0.88
Cash Account	\$584,110	0.4	-0.10	-0.20	-0.38	-0.88	0.00	0.00	0.29	0.49
90 Day U.S. Treasury Bill			0.45	0.85	3.13	1.46	0.05	0.67	2.28	1.87

Fee Schedule

As of August 31, 2023

	Estimated Annual Fee (%)	Estimated Annual Fee	Market Value As of 08/31/2023	Fee Schedule	Fee Notes
MetLife Equity Index	0.127	\$12,755	\$10,009,640	0.180 % of First \$5 M 0.075 % of Next \$5 M 0.050 % Thereafter	
Vanguard Inst 500 Index	0.035	\$18,709	\$53,453,341	0.035 % of Assets	
Total Large Cap Equity	0.050	\$31,463	\$63,462,981		
Vanguard Small-Cap Index	0.040	\$6,909	\$17,273,530	0.040 % of Assets	
Total Small Cap Equity	0.040	\$6,909	\$17,273,530		
MetLife Core Bond Index Fund	0.097	\$28,002	\$28,752,409	0.100 % of First \$25 M 0.080 % of Next \$25 M 0.060 % Thereafter	
Vanguard Total Bond Mkt Index	0.035	\$5,030	\$14,372,221	0.035 % of Assets	
Goldman Sachs Fund	0.489	\$46,750	\$9,555,523	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	\$79,782	\$52,680,154		
Cash Account	N/A	-	\$584,110		
Total Fund	0.088	\$118,155	\$134,000,775		

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