



CITY OF DALTON EMPLOYEE'S PENSION PLAN

MONTHLY PERFORMANCE REPORT

As of August 31, 2022



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Financial Reconciliation

1 Month Ending August 31, 2022

	Market Value 08/01/2022	Contributions	Distributions	Gain/Loss	Market Value 08/31/2022
MetLife Equity Index	12,315,970	134,666	-348,582	-507,427	11,594,626
Vanguard Inst 500 Index	48,079,984	-	-	-1,962,140	46,117,844
Total Large Cap Equity	60,395,954	134,666	-348,582	-2,469,567	57,712,470
Vanguard Small-Cap Index	16,446,150	-	-	-428,248	16,017,901
Total Small Cap Equity	16,446,150	-	-	-428,248	16,017,901
MetLife Core Bond Index Fund	32,565,470	100,999	-263,155	-926,056	31,477,257
Vanguard Total Bond Mkt Index	14,929,537	-	-	-411,880	14,517,658
Goldman Sachs Fund	10,713,929	33,666	-91,156	-264,902	10,391,537
Total Fixed Income	58,208,936	134,666	-354,311	-1,602,839	56,386,451
Cash Account	633,339	964,178	-958,601	-70	638,847
Total Fund	135,684,378	1,233,510	-1,661,494	-4,500,724	130,755,670

August 31, 2022 : \$130,755,670

	Market Value	Allocation (%)
MetLife Equity Index	\$11,594,626	8.9
Vanguard Inst 500 Index	\$46,117,844	35.3
Vanguard Small-Cap Index	\$16,017,901	12.3
MetLife Core Bond Index Fund	\$31,477,257	24.1
Vanguard Total Bond Mkt Index	\$14,517,658	11.1
Goldman Sachs Fund	\$10,391,537	7.9
Cash Account	\$638,847	0.5



	Allocation		Performance (%)							
	Market Value	%	1 Month	Quarter To Date	FYTD	FY 2021	FY 2020	FY 2019	FY 2018	FY 2017
Total Fund	\$130,755,670	100.0	-3.32	2.79	-13.58	13.44	13.24	19.89	-2.78	12.70
Policy Index			-3.15	2.52	-12.94	11.57	13.91	19.12	-2.44	11.52
Total Large Cap Equity	\$57,712,470	44.1	-4.10	4.77	-16.18	28.74	18.40	31.49	-4.48	21.77
S&P 500 Index			-4.08	4.77	-16.14	28.71	18.40	31.49	-4.38	21.83
MetLife Equity Index	\$11,594,626	8.9	-4.16	4.83	-16.25	28.96	18.43	31.51	-4.05	21.81
S&P 500 Index			-4.08	4.77	-16.14	28.71	18.40	31.49	-4.38	21.83
Vanguard Inst 500 Index	\$46,117,844	35.3	-4.08	4.76	-16.16	28.67	18.39	31.46	-4.84	21.71
S&P 500 Index			-4.08	4.77	-16.14	28.71	18.40	31.49	-4.38	21.83
Total Small Cap Equity	\$16,017,901	12.3	-2.60	7.70	-15.61	17.73	19.12	27.40	-9.32	16.25
CRSP U.S. Small Cap TR Index			-2.62	7.68	-15.64	17.71	19.07	27.35	-9.33	16.24
Vanguard Small-Cap Index	\$16,017,901	12.3	-2.60	7.70	-15.61	17.73	19.12	27.40	-9.32	16.25
CRSP U.S. Small Cap TR Index			-2.62	7.68	-15.64	17.71	19.07	27.35	-9.33	16.24
Total Fixed Income	\$56,386,451	43.1	-2.76	-0.40	-10.27	-1.57	7.53	8.49	0.21	3.19
Blmbg. U.S. Aggregate Index			-2.83	-0.45	-10.75	-1.55	7.51	8.72	0.01	3.54
MetLife Core Bond Index Fund	\$31,477,257	24.1	-2.85	-0.42	-10.72	-1.62	7.44	8.80	-0.04	3.49
Blmbg. U.S. Aggregate Index			-2.83	-0.45	-10.75	-1.55	7.51	8.72	0.01	3.54
Vanguard Total Bond Mkt Index	\$14,517,658	11.1	-2.76	-0.50	-10.86	-1.67	7.74	8.78	N/A	N/A
Blmbg. U.S. Aggregate Index			-2.83	-0.45	-10.75	-1.55	7.51	8.72	0.01	3.54
Goldman Sachs Fund	\$10,391,537	7.9	-2.48	-0.20	-8.05	-1.25	7.63	7.36	0.90	2.26
Blmbg. Intermed. U.S. Government/Credit			-2.00	-0.40	-7.14	-1.44	6.43	6.80	0.88	2.14
Cash Account	\$638,847	0.5	-0.01	-0.01	-0.82	0.00	0.00	0.29	0.49	0.42
90 Day U.S. Treasury Bill			0.16	0.21	0.36	0.05	0.67	2.28	1.87	0.86

Fee Schedule

As of August 31, 2022

	Estimated Annual Fee (%)	Estimated Annual Fee	Market Value As of 08/31/2022	Fee Schedule	Fee Notes
MetLife Equity Index	0.117	\$13,547	\$11,594,626	0.180 % of First \$5 M 0.075 % of Next \$5 M 0.050 % Thereafter	
Vanguard Inst 500 Index	0.040	\$18,447	\$46,117,844	0.040 % of Assets	
Total Large Cap Equity	0.055	\$31,994	\$57,712,470		
Vanguard Small-Cap Index	0.070	\$11,213	\$16,017,901	0.070 % of Assets	
Total Small Cap Equity	0.070	\$11,213	\$16,017,901		
MetLife Core Bond Index Fund	0.096	\$30,182	\$31,477,257	0.100 % of First \$25 M 0.080 % of Next \$25 M 0.060 % Thereafter	
Vanguard Total Bond Mkt Index	0.040	\$5,807	\$14,517,658	0.040 % of Assets	
Goldman Sachs Fund	0.484	\$50,316	\$10,391,537	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	0.153	\$86,305	\$56,386,451		
Cash Account	N/A	-	\$638,847		
Total Fund	0.099	\$129,512	\$130,755,670		

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