



CITY OF DALTON EMPLOYEE'S PENSION PLAN

MONTHLY PERFORMANCE REPORT

As of February 28, 2023



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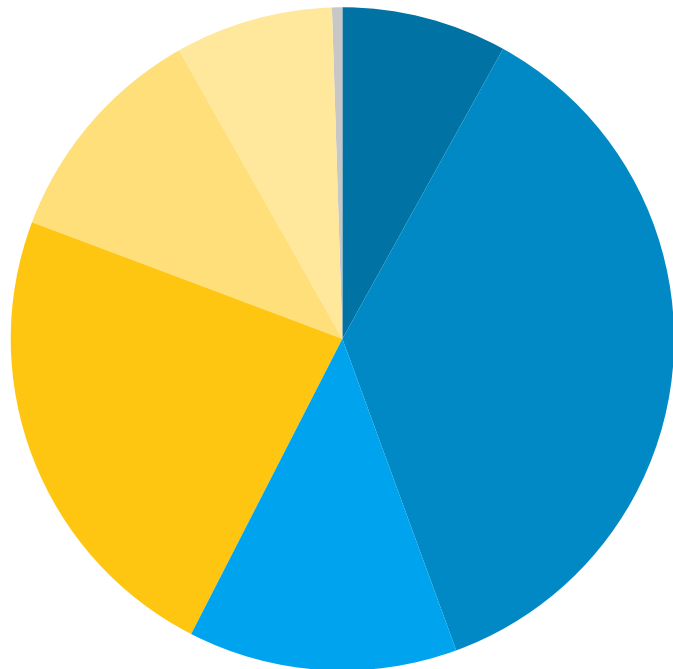
Financial Reconciliation

1 Month Ending February 28, 2023

	Market Value 02/01/2023	Contributions	Distributions	Gain/Loss	Market Value 02/28/2023
MetLife Equity Index	10,869,617	94,675	-368,953	-266,791	10,328,547
Vanguard Inst 500 Index	47,858,720	-	-	-1,169,062	46,689,658
Total Large Cap Equity	58,728,336	94,675	-368,953	-1,435,852	57,018,206
Vanguard Small-Cap Index	17,226,731	-	-	-393,093	16,833,638
Total Small Cap Equity	17,226,731	-	-	-393,093	16,833,638
MetLife Core Bond Index Fund	30,772,486	71,006	-278,359	-807,483	29,757,650
Vanguard Total Bond Mkt Index	14,597,296	-	-	-371,080	14,226,216
Goldman Sachs Fund	10,157,478	23,669	-96,079	-216,495	9,868,573
Total Fixed Income	55,527,260	94,675	-374,438	-1,395,058	53,852,439
Cash Account	651,758	925,058	-925,383	-177	651,256
Total Fund	132,134,085	1,114,407	-1,668,774	-3,224,180	128,355,538

February 28, 2023 : \$128,355,538

	Market Value	Allocation (%)
MetLife Equity Index	\$10,328,547	8.0
Vanguard Inst 500 Index	\$46,689,658	36.4
Vanguard Small-Cap Index	\$16,833,638	13.1
MetLife Core Bond Index Fund	\$29,757,650	23.2
Vanguard Total Bond Mkt Index	\$14,226,216	11.1
Goldman Sachs Fund	\$9,868,573	7.7
Cash Account	\$651,256	0.5



	Allocation		Performance (%)							
	Market Value	%	1 Month	Quarter To Date	FYTD	FY 2022	FY 2021	FY 2020	FY 2019	FY 2018
Total Fund	\$128,355,538	100.0	-2.45	2.77	2.77	-15.64	13.44	13.24	19.89	-2.78
Policy Index			-2.34	2.42	2.42	-14.88	11.57	13.91	19.12	-2.44
Total Large Cap Equity	\$57,018,206	44.4	-2.45	3.70	3.70	-18.20	28.74	18.40	31.49	-4.48
S&P 500 Index			-2.44	3.69	3.69	-18.11	28.71	18.40	31.49	-4.38
MetLife Equity Index	\$10,328,547	8.0	-2.49	3.75	3.75	-18.44	28.96	18.43	31.51	-4.05
S&P 500 Index			-2.44	3.69	3.69	-18.11	28.71	18.40	31.49	-4.38
Vanguard Inst 500 Index	\$46,689,658	36.4	-2.44	3.68	3.68	-18.14	28.67	18.39	31.46	-4.84
S&P 500 Index			-2.44	3.69	3.69	-18.11	28.71	18.40	31.49	-4.38
Total Small Cap Equity	\$16,833,638	13.1	-2.28	7.63	7.63	-17.60	17.73	19.12	27.40	-9.32
CRSP U.S. Small Cap TR Index			-2.30	7.61	7.61	-17.64	17.71	19.07	27.35	-9.33
Vanguard Small-Cap Index	\$16,833,638	13.1	-2.28	7.63	7.63	-17.60	17.73	19.12	27.40	-9.32
CRSP U.S. Small Cap TR Index			-2.30	7.61	7.61	-17.64	17.71	19.07	27.35	-9.33
Total Fixed Income	\$53,852,439	42.0	-2.52	0.45	0.45	-12.43	-1.57	7.53	8.49	0.21
Blmbg. U.S. Aggregate Index			-2.59	0.41	0.41	-13.01	-1.55	7.51	8.72	0.01
MetLife Core Bond Index Fund	\$29,757,650	23.2	-2.63	0.38	0.38	-12.95	-1.62	7.44	8.80	-0.04
Blmbg. U.S. Aggregate Index			-2.59	0.41	0.41	-13.01	-1.55	7.51	8.72	0.01
Vanguard Total Bond Mkt Index	\$14,226,216	11.1	-2.54	0.58	0.58	-13.15	-1.67	7.74	8.78	N/A
Blmbg. U.S. Aggregate Index			-2.59	0.41	0.41	-13.01	-1.55	7.51	8.72	0.01
Goldman Sachs Fund	\$9,868,573	7.7	-2.14	0.48	0.48	-9.83	-1.25	7.63	7.36	0.90
Blmbg. Intermed. U.S. Government/Credit			-1.80	0.04	0.04	-8.24	-1.44	6.43	6.80	0.88
Cash Account	\$651,256	0.5	-0.03	-0.06	-0.06	-0.88	0.00	0.00	0.29	0.49
90 Day U.S. Treasury Bill			0.33	0.64	0.64	1.46	0.05	0.67	2.28	1.87

Fee Schedule

As of February 28, 2023

	Estimated Annual Fee (%)	Estimated Annual Fee	Market Value As of 02/28/2023	Fee Schedule	Fee Notes
MetLife Equity Index	0.125	\$12,914	\$10,328,547	0.180 % of First \$5 M 0.075 % of Next \$5 M 0.050 % Thereafter	
Vanguard Inst 500 Index	0.035	\$16,341	\$46,689,658	0.035 % of Assets	
Total Large Cap Equity	0.051	\$29,256	\$57,018,206		
Vanguard Small-Cap Index	0.040	\$6,733	\$16,833,638	0.040 % of Assets	
Total Small Cap Equity	0.040	\$6,733	\$16,833,638		
MetLife Core Bond Index Fund	0.097	\$28,806	\$29,757,650	0.100 % of First \$25 M 0.080 % of Next \$25 M 0.060 % Thereafter	
Vanguard Total Bond Mkt Index	0.035	\$4,979	\$14,226,216	0.035 % of Assets	
Goldman Sachs Fund	0.488	\$48,159	\$9,868,573	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	0.152	\$81,944	\$53,852,439		
Cash Account	N/A	-	\$651,256		
Total Fund	0.092	\$117,933	\$128,355,538		

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