



CITY OF DALTON EMPLOYEE'S PENSION PLAN

MONTHLY PERFORMANCE REPORT

As of June 30, 2023



Hilda A. Thompson, Senior Consultant
hthompson@seadvisory.com

Wallace W. Wilson, Senior Consultant
wwilson@seadvisory.com

404. 237. 3156



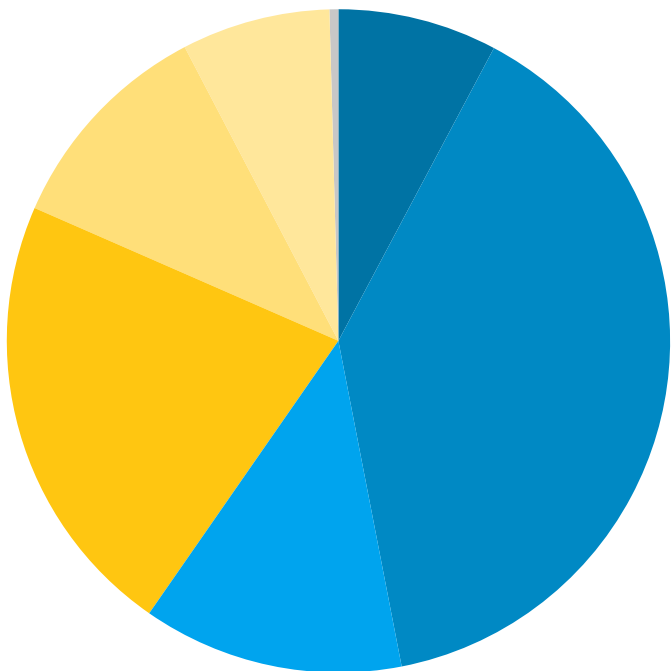
Financial Reconciliation

1 Month Ending June 30, 2023

	Market Value 06/01/2023	Contributions	Distributions	Gain/Loss	Market Value 06/30/2023
MetLife Equity Index	10,051,778	98,794	-373,743	664,060	10,440,888
Vanguard Inst 500 Index	49,368,845	-	-	3,259,869	52,628,714
Total Large Cap Equity	59,420,623	98,794	-373,743	3,923,929	63,069,603
Vanguard Small-Cap Index	15,719,485	-	-	1,371,142	17,090,628
Total Small Cap Equity	15,719,485	-	-	1,371,142	17,090,628
MetLife Core Bond Index Fund	29,727,735	74,095	-281,908	-103,967	29,415,957
Vanguard Total Bond Mkt Index	14,514,671	-	-	-53,437	14,461,234
Goldman Sachs Fund	9,850,228	24,698	-97,176	-53,379	9,724,371
Total Fixed Income	54,092,635	98,794	-379,084	-210,783	53,601,562
Cash Account	649,986	942,945	-1,005,850	-271	586,811
Total Fund	129,882,729	1,140,533	-1,758,677	5,084,018	134,348,603

June 30, 2023 : \$134,348,603

	Market Value	Allocation (%)
MetLife Equity Index	\$10,440,888	7.8
Vanguard Inst 500 Index	\$52,628,714	39.2
Vanguard Small-Cap Index	\$17,090,628	12.7
MetLife Core Bond Index Fund	\$29,415,957	21.9
Vanguard Total Bond Mkt Index	\$14,461,234	10.8
Goldman Sachs Fund	\$9,724,371	7.2
Cash Account	\$586,811	0.4



	Allocation		Performance (%)							
	Market Value	%	1 Month	Quarter To Date	FYTD	FY 2022	FY 2021	FY 2020	FY 2019	FY 2018
Total Fund	\$134,348,603	100.0	3.92	4.27	9.53	-15.64	13.44	13.24	19.89	-2.78
Policy Index			3.24	3.57	8.45	-14.88	11.57	13.91	19.12	-2.44
Total Large Cap Equity	\$63,069,603	46.9	6.62	8.76	16.92	-18.20	28.74	18.40	31.49	-4.48
S&P 500 Index			6.61	8.74	16.89	-18.11	28.71	18.40	31.49	-4.38
MetLife Equity Index	\$10,440,888	7.8	6.70	8.89	17.15	-18.44	28.96	18.43	31.51	-4.05
S&P 500 Index			6.61	8.74	16.89	-18.11	28.71	18.40	31.49	-4.38
Vanguard Inst 500 Index	\$52,628,714	39.2	6.60	8.73	16.87	-18.14	28.67	18.39	31.46	-4.84
S&P 500 Index			6.61	8.74	16.89	-18.11	28.71	18.40	31.49	-4.38
Total Small Cap Equity	\$17,090,628	12.7	8.72	5.34	9.27	-17.60	17.73	19.12	27.40	-9.32
CRSP U.S. Small Cap TR Index			8.71	5.29	9.19	-17.64	17.71	19.07	27.35	-9.33
Vanguard Small-Cap Index	\$17,090,628	12.7	8.72	5.34	9.27	-17.60	17.73	19.12	27.40	-9.32
CRSP U.S. Small Cap TR Index			8.71	5.29	9.19	-17.64	17.71	19.07	27.35	-9.33
Total Fixed Income	\$53,601,562	39.9	-0.39	-0.81	2.13	-12.43	-1.57	7.53	8.49	0.21
Blmbg. U.S. Aggregate Index			-0.36	-0.84	2.09	-13.01	-1.55	7.51	8.72	0.01
MetLife Core Bond Index Fund	\$29,415,957	21.9	-0.35	-0.83	2.11	-12.95	-1.62	7.44	8.80	-0.04
Blmbg. U.S. Aggregate Index			-0.36	-0.84	2.09	-13.01	-1.55	7.51	8.72	0.01
Vanguard Total Bond Mkt Index	\$14,461,234	10.8	-0.37	-0.90	2.24	-13.15	-1.67	7.74	8.78	N/A
Blmbg. U.S. Aggregate Index			-0.36	-0.84	2.09	-13.01	-1.55	7.51	8.72	0.01
Goldman Sachs Fund	\$9,724,371	7.2	-0.54	-0.62	2.05	-9.83	-1.25	7.63	7.36	0.90
Blmbg. Intermed. U.S. Government/Credit			-0.68	-0.81	1.50	-8.24	-1.44	6.43	6.80	0.88
Cash Account	\$586,811	0.4	-0.04	-0.09	-0.18	-0.88	0.00	0.00	0.29	0.49
90 Day U.S. Treasury Bill			0.46	1.17	2.25	1.46	0.05	0.67	2.28	1.87

Fee Schedule

As of June 30, 2023

	Estimated Annual Fee (%)	Estimated Annual Fee	Market Value As of 06/30/2023	Fee Schedule	Fee Notes
MetLife Equity Index	0.124	\$12,970	\$10,440,888	0.180 % of First \$5 M 0.075 % of Next \$5 M 0.050 % Thereafter	
Vanguard Inst 500 Index	0.035	\$18,420	\$52,628,714	0.035 % of Assets	
Total Large Cap Equity	0.050	\$31,390	\$63,069,603		
Vanguard Small-Cap Index	0.040	\$6,836	\$17,090,628	0.040 % of Assets	
Total Small Cap Equity	0.040	\$6,836	\$17,090,628		
MetLife Core Bond Index Fund	0.097	\$28,533	\$29,415,957	0.100 % of First \$25 M 0.080 % of Next \$25 M 0.060 % Thereafter	
Vanguard Total Bond Mkt Index	0.035	\$5,061	\$14,461,234	0.035 % of Assets	
Goldman Sachs Fund	0.489	\$47,510	\$9,724,371	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	\$81,104	\$53,601,562		
Cash Account	N/A	-	\$586,811		
Total Fund	0.089	\$119,331	\$134,348,603		

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SOUTHEASTERN ADVISORY SERVICES, INC.

Registered Investment Advisor

190 Ottley Drive NE Ste B2A Atlanta GA 30324
seadvisory.com / (404) 237-3156