



CITY OF DALTON EMPLOYEE'S PENSION PLAN



MONTHLY PERFORMANCE REPORT

As of August 31, 2024

Jeffrey Swanson
jeff@seadvisory.com

Hilda A. Thompson
hthompson@seadvisory.com

Ademir Zeco
ademir@seadvisory.com

Wally W. Wilson
wwilson@seadvisory.com



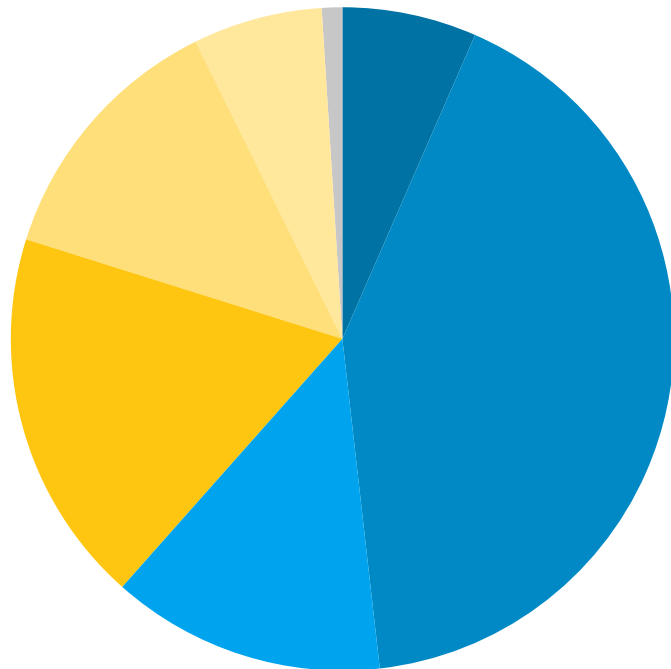
Financial Reconciliation

1 Month Ending August 31, 2024

	Market Value 08/01/2024	Contributions	Distributions	Gain/Loss	Market Value 08/31/2024
MetLife Equity Index	9,932,596	209,414	-397,386	248,309	9,992,933
Vanguard Inst 500 Index	62,062,307	-	-	1,504,160	63,566,468
Total Large Cap Equity	71,994,903	209,414	-397,386	1,752,469	73,559,400
Vanguard Small-Cap Index	20,349,594	-	-	25,508	20,375,101
Total Small Cap Equity	20,349,594	-	-	25,508	20,375,101
MetLife Core Bond Index Fund	27,675,725	157,061	-299,508	392,704	27,925,981
Vanguard Total Bond Mkt Index	19,351,401	-	-	260,136	19,611,537
Goldman Sachs Fund	9,532,279	52,354	-102,969	131,960	9,613,623
Total Fixed Income	56,559,404	209,414	-402,477	784,800	57,151,142
Cash Account	1,512,387	1,211,484	-1,204,885	3,760	1,522,746
Total Fund	150,416,289	1,630,312	-2,004,748	2,566,537	152,608,390

August 31, 2024 : \$152,608,390.0

	Market Value	Allocation (%)
MetLife Equity Index	\$9,992,933	6.5
Vanguard Inst 500 Index	\$63,566,468	41.7
Vanguard Small-Cap Index	\$20,375,101	13.4
MetLife Core Bond Index Fund	\$27,925,981	18.3
Vanguard Total Bond Mkt Index	\$19,611,537	12.9
Goldman Sachs Fund	\$9,613,623	6.3
Cash Account	\$1,522,746	1.0



	Allocation		Performance (%)							
	Market Value	%	1 Month	Quarter To Date	FYTD	1 YR	3 YR	5 YR	7 YR	10 YR
Total Fund	\$152,608,390	100.0	1.70	4.08	11.76	17.93	3.90	8.20	8.09	7.46
Policy Index			1.50	4.16	10.34	16.22	3.17	7.63	7.52	6.99
Total Large Cap Equity	\$73,559,400	48.2	2.43	3.67	19.54	27.15	9.35	15.90	14.46	12.95
S&P 500 Index			2.43	3.67	19.53	27.14	9.38	15.92	14.48	12.98
MetLife Equity Index	\$9,992,933	6.5	2.47	3.71	19.77	27.52	9.46	15.97	14.60	13.07
S&P 500 Index			2.43	3.67	19.53	27.14	9.38	15.92	14.48	12.98
Vanguard Inst 500 Index	\$63,566,468	41.7	2.42	3.67	19.50	27.09	9.34	15.89	14.38	N/A
S&P 500 Index			2.43	3.67	19.53	27.14	9.38	15.92	14.48	12.98
Total Small Cap Equity	\$20,375,101	13.4	0.13	6.92	10.20	17.96	2.60	10.54	9.67	8.89
CRSP U.S. Small Cap TR Index			0.12	6.91	10.17	17.91	2.55	10.48	9.63	8.79
Vanguard Small-Cap Index	\$20,375,101	13.4	0.13	6.92	10.20	17.96	2.60	10.54	9.67	N/A
CRSP U.S. Small Cap TR Index			0.12	6.91	10.17	17.91	2.55	10.48	9.63	8.79
Total Fixed Income	\$57,151,142	37.4	1.39	3.71	3.20	7.35	-1.84	0.16	1.32	1.69
Blmbg. U.S. Aggregate Index			1.44	3.81	3.07	7.30	-2.11	-0.04	1.21	1.64
MetLife Core Bond Index Fund	\$27,925,981	18.3	1.42	3.80	3.04	7.28	-2.09	-0.05	1.20	N/A
Blmbg. U.S. Aggregate Index			1.44	3.81	3.07	7.30	-2.11	-0.04	1.21	1.64
Vanguard Total Bond Mkt Index	\$19,611,537	12.9	1.34	3.69	3.18	7.35	-2.11	-0.04	N/A	N/A
Blmbg. U.S. Aggregate Index			1.44	3.81	3.07	7.30	-2.11	-0.04	1.21	1.64
Goldman Sachs Fund	\$9,613,623	6.3	1.38	3.50	3.71	7.56	-0.71	1.05	1.79	N/A
Blmbg. Intermed. U.S. Government/Credit			1.15	3.05	3.55	7.11	-0.38	0.96	1.67	1.80
Cash Account	\$1,522,746	1.0	0.25	0.48	-0.19	-0.96	-0.74	-0.47	-0.17	-0.09
90 Day U.S. Treasury Bill			0.48	0.93	3.58	5.48	3.35	2.27	2.17	1.60

Fee Schedule

As of August 31, 2024

	Estimated Annual Fee (%)	Estimated Annual Fee	Market Value As of 08/31/2024	Fee Schedule	Fee Notes
MetLife Equity Index	0.128	\$12,745	\$9,992,933	0.180 % of First \$5 M 0.075 % of Next \$5 M 0.050 % Thereafter	
Vanguard Inst 500 Index	0.035	\$22,248	\$63,566,468	0.035 % of Assets	
Total Large Cap Equity	0.048	\$34,993	\$73,559,400		
Vanguard Small-Cap Index	0.040	\$8,150	\$20,375,101	0.040 % of Assets	
Total Small Cap Equity	0.040	\$8,150	\$20,375,101		
MetLife Core Bond Index Fund	0.098	\$27,341	\$27,925,981	0.100 % of First \$25 M 0.080 % of Next \$25 M 0.060 % Thereafter	
Vanguard Total Bond Mkt Index	0.035	\$6,864	\$19,611,537	0.035 % of Assets	
Goldman Sachs Fund	0.489	\$47,011	\$9,613,623	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	0.142	\$81,216	\$57,151,142		
Cash Account	N/A	-	\$1,522,746		
Total Fund	0.081	\$124,359	\$152,608,390		



- This report was prepared using market index and universe data provided by Investment Metrics PARis, as well as information provided by and received from the client, custodian, and investment managers. Southeastern Advisory Services does not warrant the accuracy of data provided to us by others, although we do take reasonable care to obtain and utilize only reliable information.
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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