

Sussex County Employee Pension Plan

Performance Summary (Net)

As of July 31, 2024

	QTD	Market Value	% of Portfolio	Policy %
Total Fund Composite	1.9	167,639,409	100.0	100.0
<i>Pension Policy Index</i>	1.7			
Total Equity Composite	2.3	102,588,602	61.2	60.0
<i>Total Equity Policy Index</i>	2.0			
U.S. Equity Composite	2.3	62,196,932	37.1	36.0
<i>Russell 3000</i>	1.9			
Fidelity 500 Index	1.2	50,950,982	30.4	29.5
<i>S&P 500</i>	1.2			
Eaton Vance Atlanta Capital SMID	5.8	5,086,214	3.0	3.0
<i>Russell 2500</i>	7.4			
Vanguard Small-Cap Value Index	8.5	6,159,736	3.7	3.5
<i>CRSP US Small Cap Value TR USD</i>	8.5			
Global Equity Composite	2.4	25,519,275	15.2	15.0
<i>MSCI ACWI IMI Net USD</i>	2.1			
Dodge & Cox Global Stock	3.4	8,369,279	5.0	5.0
<i>MSCI ACWI Value NR USD</i>	4.3			
Artisan Global Opportunities	-0.9	8,229,274	4.9	5.0
<i>MSCI ACWI Growth</i>	-0.9			
MFS Low Volatility Global Equity	4.7	8,920,722	5.3	5.0
<i>MSCI ACWI Minimum Volatility Index</i>	4.0			
Non-U.S. Equity Composite	2.4	14,872,395	8.9	9.0
<i>MSCI ACWI ex USA IMI</i>	2.5			
Fidelity Total International Index	2.7	11,011,687	6.6	6.5
<i>MSCI ACWI ex USA IMI</i>	2.5			
Harding Loevner Int'l Small Companies Portfolio	4.3	1,306,059	0.8	1.0
<i>MSCI ACWI ex US Small Cap Growth NR USD</i>	3.2			
DFA Emerging Markets Core Equity	0.5	2,554,648	1.5	1.5
<i>MSCI Emerging Markets</i>	0.3			
Real Estate Composite		5,377,016	3.2	4.0
Clarion Lion Properties Fund	0.0	5,377,016	3.2	4.0
<i>NFI-ODCE</i>	0.0			

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	QTD	Market Value	% of Portfolio	Policy %
Infrastructure Composite	0.0	9,932,672	5.9	6.0
CPI +4%	0.0			
JPMorgan IIF Hedged LP	0.0	9,932,672	5.9	6.0
CPI +4%	0.0			
Bank Loan Composite		4,669,603	2.8	3.0
Aristotle Pacific Floating Rate Fund	0.7	4,669,603	2.8	3.0
Credit Suisse Leveraged Loans	0.7			
Fixed Income Composite	1.9	42,483,276	25.3	26.0
Bloomberg US Govt/Credit Int TR	1.9			
Wilmington Trust Fixed Income	1.8	19,401,021	11.6	13.0
WT Fixed Income Policy Index	1.9			
Fidelity Intern. Treasury Bond Index	2.8	10,691,979	6.4	6.0
Bloomberg US Treasury 5-10 Yr TR	2.7			
Lord Abbett Short Duration Income	1.2	12,390,276	7.4	7.0
ICE BofA 1-3 Yrs US Corporate TR	1.3			
Cash & Equivalents		2,588,240	1.5	1.0
Wilmington U.S. Govt MM Fund - MF Acct	0.4	1,102,170	0.7	1.0
ICE BofA 91 Days T-Bills TR	0.4			
M&T Bank Municipal MM Savings		1,486,070	0.9	0.0

Sussex County OPEB Plan

Performance Summary (Net)

As of July 31, 2024

	QTD	Market Value	% of Portfolio	Policy %
Total Fund Composite	1.9	68,385,265	100.0	100.0
<i>Sussex OPEB Policy Index</i>	1.7			
Total Equity Composite	2.3	41,509,791	60.7	60.0
<i>Equity Policy Index</i>	2.0			
U.S. Equity Composite	2.3	25,218,520	36.9	36.0
<i>Russell 3000</i>	1.9			
Fidelity 500 Index	1.2	20,656,349	30.2	29.5
<i>S&P 500</i>	1.2			
Eaton Vance Atlanta Capital SMID	5.8	2,061,299	3.0	3.0
<i>Russell 2500</i>	7.4			
Vanguard Small-Cap Value Index	8.5	2,500,872	3.7	3.5
<i>CRSP US Small Cap Value TR USD</i>	8.5			
Global Equity Composite	2.4	10,208,983	14.9	15.0
<i>MSCI ACWI IMI Net USD</i>	2.1			
Dodge & Cox Global Stock	3.4	3,386,302	5.0	5.0
<i>MSCI ACWI Value NR USD</i>	4.3			
Artisan Global Opportunities	-0.9	3,289,214	4.8	5.0
<i>MSCI ACWI Growth</i>	-0.9			
MFS Low Volatility Global Equity	4.6	3,533,468	5.2	5.0
<i>MSCI ACWI Minimum Volatility Index</i>	4.0			
Non-U.S. Equity Composite	2.4	6,082,288	8.9	9.0
<i>MSCI ACWI ex USA IMI</i>	2.5			
Fidelity Total International Index	2.7	4,472,037	6.5	6.5
<i>MSCI ACWI ex USA IMI</i>	2.5			
Harding Loevner Int'l Small Companies Portfolio	4.3	556,458	0.8	1.0
<i>MSCI ACWI ex US Small Cap Growth NR USD</i>	3.2			
DFA Emerging Markets Core Equity	0.5	1,053,793	1.5	1.5
<i>MSCI Emerging Markets</i>	0.3			
Real Estate Composite		2,190,055	3.2	4.0
Clarion Lion Properties Fund	0.0	2,190,055	3.2	4.0
<i>NFI-ODCE</i>	0.0			

Sussex County OPEB Plan

Performance Summary (Net)

As of July 31, 2024

	QTD	Market Value	% of Portfolio	Policy %
Infrastructure Composite	0.0	4,011,726	5.9	6.0
CPI +4%	0.0			
JPMorgan IIF Hedged LP	0.0	4,011,726	5.9	6.0
CPI +4%	0.0			
Bank Loan Composite		1,896,010	2.8	3.0
Aristotle Pacific Floating Rate Fund	0.7	1,896,010	2.8	3.0
Credit Suisse Leveraged Loans	0.7			
Fixed Income Composite	1.9	17,362,372	25.4	26.0
Bloomberg US Govt/Credit Int TR	1.9			
Wilmington Trust Fixed Income	1.8	8,798,221	12.9	13.0
WT Fixed Income Policy Index	1.9			
Fidelity Intern. Treasury Bond Index	2.8	3,932,771	5.8	6.0
Bloomberg US Treasury 5-10 Yr TR	2.7			
Lord Abbett Short Duration Income	1.2	4,631,380	6.8	7.0
ICE BofA 1-3 Yrs US Corporate TR	1.3			
Cash & Equivalents		1,415,311	2.1	1.0
Wilmington U.S. Govt MM Fund - MF Acct	0.4	724,980	1.1	1.0
ICE BofA 91 Days T-Bills TR	0.4			
M&T Bank Municipal MM Savings		690,331	1.0	0.0