

City of Dalton

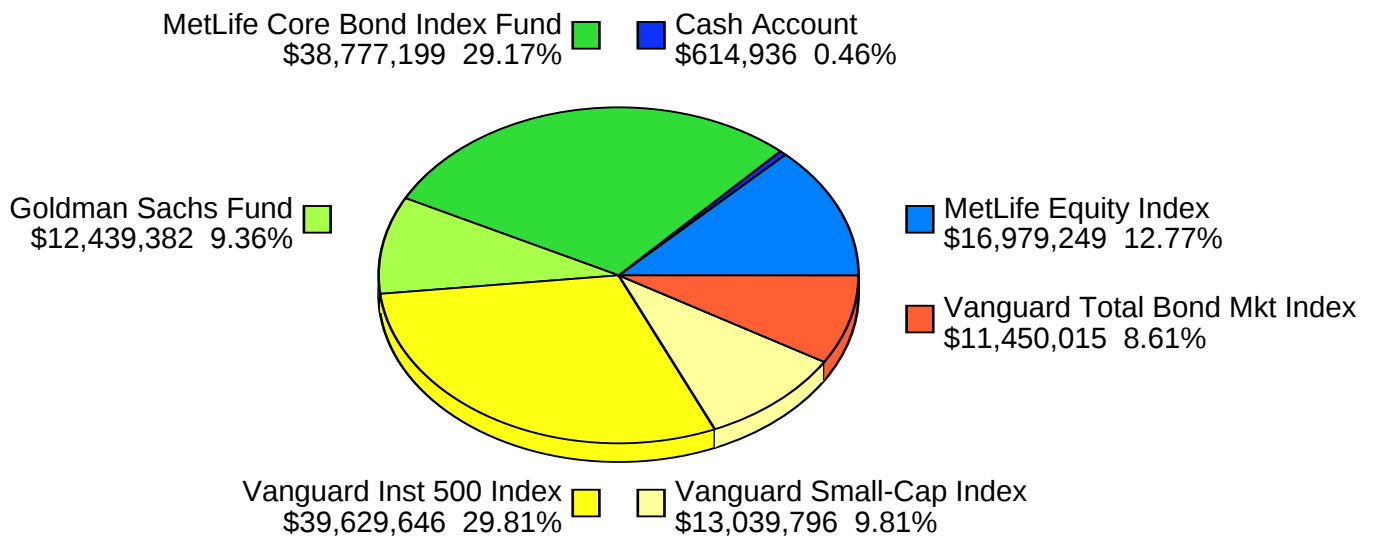
Investment Performance Analysis

August 31, 2020

City of Dalton Total Fund Allocation By Manager Total Fund

August 31, 2020

\$132,930,223



City of Dalton

Performance Summary Table

Periods Ending 8/31/20

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
Total Large Cap Equity							
Total Return	7.20	13.24	9.75	21.89	14.47	14.43	15.12
Standard & Poors 500	7.19	13.23	9.74	21.94	14.52	14.46	15.16
MetLife Equity Index							
Total Return	7.24	13.26	9.77	21.81	14.65	14.58	15.20
Standard & Poors 500	7.19	13.23	9.74	21.94	14.52	14.46	15.16
Vanguard Inst 500 Index							
Total Return	7.19	13.23	9.74	21.92	14.32		
Standard & Poors 500	7.19	13.23	9.74	21.94	14.52		
Total Small Cap Equity							
Total Return	4.07	8.76	-3.66	5.63	6.90	8.41	11.96
Russell 2000	5.63	8.56	-5.53	6.02	5.03	7.65	11.53
Vanguard Small-Cap Index							
Total Return	4.07	8.76	-3.66	5.63	6.90		
CRSP Small Cap Index	4.05	8.74	-3.70	5.55	6.86		
Total Fixed Income							
Total Return	-0.69	0.69	6.75	6.49	5.02	4.22	3.62
Barclays U.S. Aggregate	-0.81	0.67	6.85	6.47	5.09	4.33	3.65
MetLife Core Bond Index Fund							
Total Return	-0.85	0.60	6.80	6.46	5.08		
Barclays U.S. Aggregate	-0.81	0.67	6.85	6.47	5.09		
Goldman Sachs Fund							
Total Return	0.10	1.11	6.44	6.74	4.67		
Barclays Int Govt/Credit	-0.12	0.63	5.94	5.94	4.28		
Vanguard Total Bond Mkt Index							
Total Return	-1.01	0.53	6.92	6.33			
BBG Barc U.S. Aggregate	-0.81	0.67	6.85	6.47			
Cash Account							
Total Return	-0.00	-0.00	0.00	-0.11	0.34	0.27	0.24
91-Day Treasury Bill	0.01	0.03	0.62	1.26	1.72	1.20	0.64

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Performance Summary Table
Periods Ending 8/31/20

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
Total Fund							
Total Return	3.00	6.49	6.82	12.44	9.34	9.03	9.07
Policy Index	3.12	6.41	7.34	13.15	9.18	8.89	9.51
Indices							
91-Day Treasury Bill	0.01	0.03	0.62	1.26	1.72	1.20	0.64