

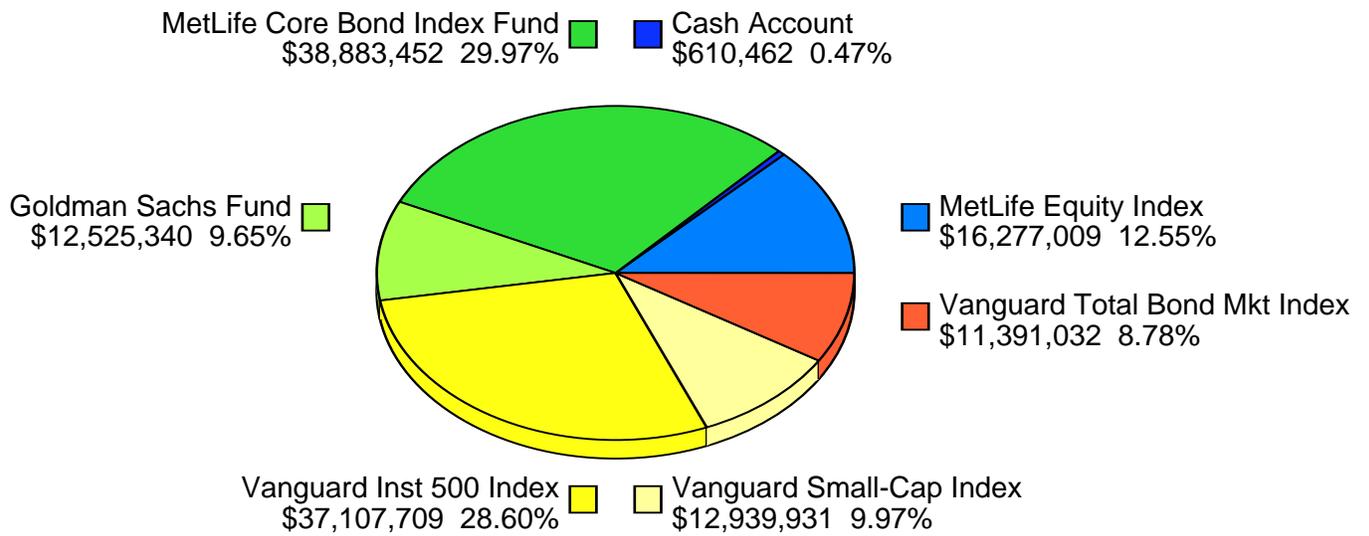
City of Dalton

Investment Performance Analysis

October 31, 2020

City of Dalton Total Fund Allocation By Manager Total Fund

October 31, 2020 \$129,734,937



City of Dalton Performance Summary Table Periods Ending 10/31/20

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
Total Large Cap Equity							
Total Return	-2.70	-2.70	2.74	9.66	10.38	11.67	12.97
Standard & Poors 500	-2.66	-2.66	2.77	9.71	10.42	11.71	13.01
MetLife Equity Index							
Total Return	-2.78	-2.78	2.69	9.58	10.53	11.81	13.04
Standard & Poors 500	-2.66	-2.66	2.77	9.71	10.42	11.71	13.01
Vanguard Inst 500 Index							
Total Return	-2.66	-2.66	2.76	9.70	10.24		
Standard & Poors 500	-2.66	-2.66	2.77	9.71	10.42		
Total Small Cap Equity							
Total Return	2.01	2.01	-4.40	1.76	4.56	8.14	10.13
Russell 2000	2.09	2.09	-6.77	-0.14	2.19	7.27	9.64
Vanguard Small-Cap Index							
Total Return	2.01	2.01	-4.40	1.76	4.56		
CRSP Small Cap Index	2.00	2.00	-4.44	1.69	4.53		
Total Fixed Income							
Total Return	-0.38	-0.38	6.32	6.24	5.02	4.00	3.53
Barclays U.S. Aggregate	-0.45	-0.45	6.32	6.19	5.07	4.08	3.55
MetLife Core Bond Index Fund							
Total Return	-0.44	-0.44	6.28	6.16	5.06	4.07	
Barclays U.S. Aggregate	-0.45	-0.45	6.32	6.19	5.07	4.08	
Goldman Sachs Fund							
Total Return	0.01	0.01	6.39	6.58	4.79	3.71	
Barclays Int Govt/Credit	-0.22	-0.22	5.69	5.67	4.36	3.37	
Vanguard Total Bond Mkt Index							
Total Return	-0.60	-0.60	6.37	6.17			
BBG Barc U.S. Aggregate	-0.45	-0.45	6.32	6.19			
Cash Account							
Total Return	0.15	0.15	0.15	-0.02	0.34	0.30	0.24
91-Day Treasury Bill	0.01	0.01	0.65	0.92	1.66	1.20	0.64

City of Dalton
 Performance Summary Table
 Periods Ending 10/31/20

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
Total Fund							
Total Return	-1.12	-1.12	3.63	7.12	7.35	7.80	8.13
Policy Index	-1.05	-1.05	4.22	7.70	7.31	7.67	8.36
Indices							
91-Day Treasury Bill	0.01	0.01	0.65	0.92	1.66	1.20	0.64