

City of Dalton

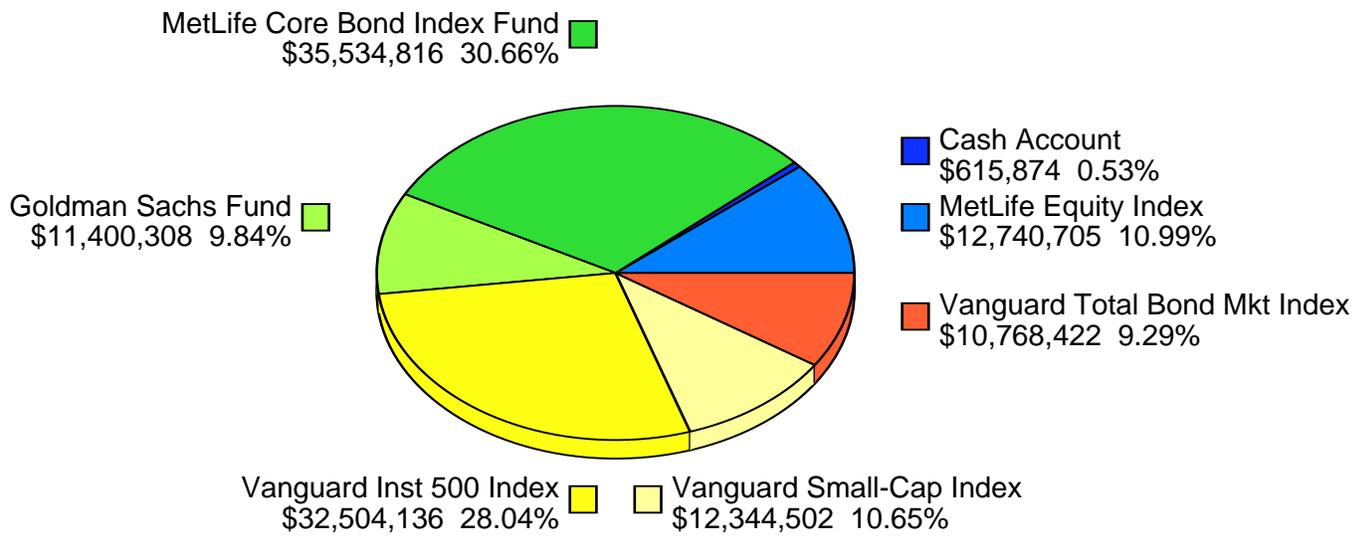
Investment Performance Analysis

August 31, 2019

# City of Dalton Total Fund Allocation By Manager Total Fund

August 31, 2019

\$115,908,764



City of Dalton  
Performance Summary Table  
Periods Ending 8/31/19

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
<b>Total Large Cap Equity</b>							
Total Return	-1.58	-0.18	18.39	2.98	12.65	10.08	13.39
Standard & Poors 500	-1.58	-0.17	18.34	2.92	12.70	10.12	13.44
<b>MetLife Equity Index</b>							
Total Return	-1.58	-0.19	18.52	3.13	12.87	10.25	13.47
Standard & Poors 500	-1.58	-0.17	18.34	2.92	12.70	10.12	13.44
<b>Vanguard Inst 500 Index</b>							
Total Return	-1.58	-0.17	18.33	2.90	12.48		
Standard & Poors 500	-1.58	-0.17	18.34	2.92	12.70		
<b>Total Small Cap Equity</b>							
Total Return	-4.01	-2.80	16.19	-6.57	9.28	7.26	12.11
Russell 2000	-4.94	-4.39	11.85	-12.89	7.89	6.41	11.59
<b>Vanguard Small-Cap Index</b>							
Total Return	-4.01	-2.80	16.19	-6.57	9.28		
CRSP Small Cap Index	-4.01	-2.80	16.19	-6.56	9.26		
<b>Total Fixed Income</b>							
Total Return	2.43	2.65	8.75	9.83	3.04	3.24	3.88
Barclays U.S. Aggregate	2.59	2.82	9.10	10.17	3.09	3.35	3.91
<b>MetLife Core Bond Index Fund</b>							
Total Return	2.58	2.82	9.15	10.21	3.06		
Barclays U.S. Aggregate	2.59	2.82	9.10	10.17	3.09		
<b>Goldman Sachs Fund</b>							
Total Return	1.64	1.76	7.06	8.12	2.81		
Barclays Int Govt/Credit	1.77	1.74	6.79	8.12	2.57		
<b>Vanguard Total Bond Mkt Index</b>							
Total Return	2.79	3.04	9.39	10.57			
BBG Barc U.S. Aggregate	2.59	2.82	9.10	10.17			
<b>Cash Account</b>							
Total Return	0.02	-0.10	0.40	0.58	0.45	0.29	0.30
91-Day Treasury Bill	0.21	0.39	1.63	2.36	1.50	0.95	0.52

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 Performance Summary Table  
 Periods Ending 8/31/19

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
<b>Total Fund</b>							
Total Return	0.14	0.95	13.89	5.14	8.03	6.71	8.82
Policy Index	0.07	0.78	13.00	5.04	7.54	6.47	8.96
<b>Indices</b>							
91-Day Treasury Bill	0.21	0.39	1.63	2.36	1.50	0.95	0.52