

City of Dalton

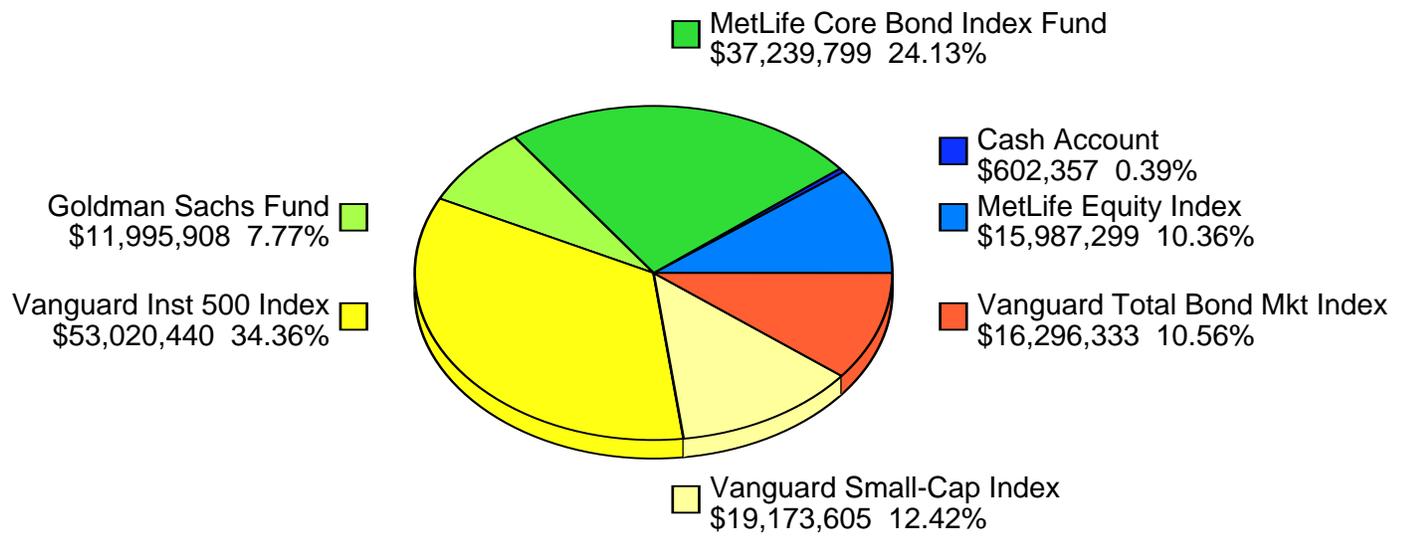
Investment Performance Analysis

October 31, 2021

City of Dalton Total Fund Allocation By Manager Total Fund

October 31, 2021

\$154,315,741



City of Dalton
Performance Summary Table
Periods Ending 10/31/21

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
Total Large Cap Equity							
Total Return	7.02	7.02	24.08	42.99	21.49	18.89	16.18
Standard & Poors 500	7.01	7.01	24.04	42.91	21.48	18.93	16.21
MetLife Equity Index							
Total Return	7.09	7.09	24.24	43.28	21.56	19.04	16.28
Standard & Poors 500	7.01	7.01	24.04	42.91	21.48	18.93	16.21
Vanguard Inst 500 Index							
Total Return	7.00	7.00	24.02	42.88	21.46	18.78	
Standard & Poors 500	7.01	7.01	24.04	42.91	21.48	18.93	
Total Small Cap Equity							
Total Return	4.91	4.91	18.92	48.17	17.90	16.05	13.79
Russell 2000	4.25	4.25	17.19	50.80	16.47	15.52	13.50
Vanguard Small-Cap Index							
Total Return	4.91	4.91	18.92	48.17	17.90	16.05	
CRSP Small Cap Index	4.91	4.91	18.89	48.14	17.87	16.02	
Total Fixed Income							
Total Return	-0.11	-0.11	-1.57	-0.45	5.50	3.06	2.97
Barclays U.S. Aggregate	-0.03	-0.03	-1.58	-0.48	5.63	3.10	3.00
MetLife Core Bond Index Fund							
Total Return	-0.03	-0.03	-1.67	-0.59	5.60	3.06	
Barclays U.S. Aggregate	-0.03	-0.03	-1.58	-0.48	5.63	3.10	
Goldman Sachs Fund							
Total Return	-0.48	-0.48	-1.24	-0.09	5.11	2.99	
Barclays Int Govt/Credit	-0.56	-0.56	-1.43	-0.74	4.48	2.57	
Vanguard Total Bond Mkt Index							
Total Return	-0.02	-0.02	-1.61	-0.35	5.68		
BBG Barc U.S. Aggregate	-0.03	-0.03	-1.58	-0.48	5.63		
Cash Account							
Total Return	0.00	0.00	0.00	-0.14	0.11	0.25	0.18
91-Day Treasury Bill	-0.00	-0.00	0.04	0.06	1.12	1.15	0.63

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 Performance Summary Table
 Periods Ending 10/31/21

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
Total Fund							
Total Return	3.59	3.59	11.70	22.07	13.68	11.24	9.64
Policy Index	3.15	3.15	10.11	20.35	13.27	10.78	9.58
Indices							
91-Day Treasury Bill	-0.00	-0.00	0.04	0.06	1.12	1.15	0.63