

City of Dalton

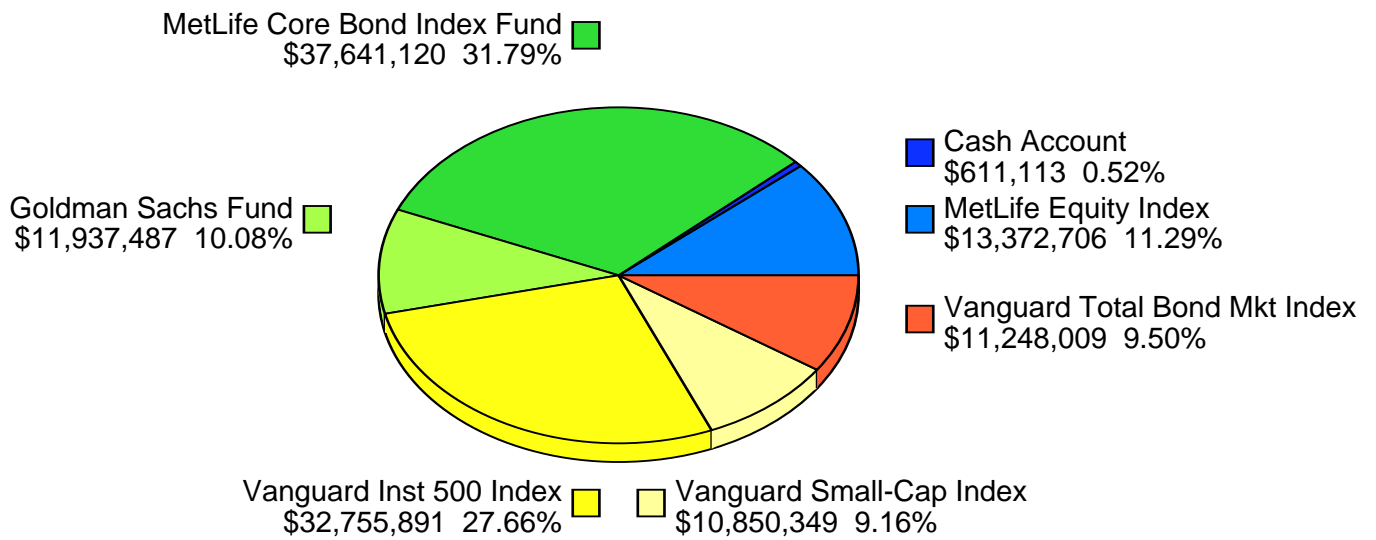
Investment Performance Analysis

April 30, 2020

# City of Dalton Total Fund Allocation By Manager Total Fund

April 30, 2020

\$118,416,674



City of Dalton  
Performance Summary Table  
Periods Ending 4/30/20

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
<b>Total Large Cap Equity</b>							
Total Return	12.86	12.86	-9.32	0.85	9.00	9.09	11.63
Standard & Poors 500	12.82	12.82	-9.29	0.86	9.05	9.12	11.69
<b>MetLife Equity Index</b>							
Total Return	12.96	12.96	-9.39	0.82	9.15	9.21	11.70
Standard & Poors 500	12.82	12.82	-9.29	0.86	9.05	9.12	11.69
<b>Vanguard Inst 500 Index</b>							
Total Return	12.82	12.82	-9.29	0.84	8.85		
Standard & Poors 500	12.82	12.82	-9.29	0.86	9.05		
<b>Total Small Cap Equity</b>							
Total Return	14.65	14.65	-19.84	-15.17	0.96	3.54	8.09
Russell 2000	13.74	13.74	-21.08	-16.39	-0.82	2.88	7.69
<b>Vanguard Small-Cap Index</b>							
Total Return	14.65	14.65	-19.84	-15.17	0.96		
CRSP Small Cap Index	14.65	14.65	-19.83	-15.21	0.94		
<b>Total Fixed Income</b>							
Total Return	1.81	1.81	4.75	10.41	5.01	3.67	3.92
Barclays U.S. Aggregate	1.78	1.78	4.98	10.84	5.17	3.80	3.96
<b>MetLife Core Bond Index Fund</b>							
Total Return	1.69	1.69	5.08	11.05	5.22		
Barclays U.S. Aggregate	1.78	1.78	4.98	10.84	5.17		
<b>Goldman Sachs Fund</b>							
Total Return	2.28	2.28	3.47	8.03	4.19		
Barclays Int Govt/Credit	1.41	1.41	3.84	8.18	4.06		
<b>Vanguard Total Bond Mkt Index</b>							
Total Return	1.71	1.71	5.04	10.93			
BBG Barc U.S. Aggregate	1.78	1.78	4.98	10.84			
<b>Cash Account</b>							
Total Return	-0.00	-0.00	0.00	-0.21	0.37	0.27	0.27
91-Day Treasury Bill	0.01	0.01	0.58	2.07	1.81	1.19	0.64

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 Performance Summary Table  
 Periods Ending 4/30/20

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
<b>Total Fund</b>							
Total Return	6.98	6.98	-3.79	3.77	6.62	6.17	7.71
Policy Index	7.34	7.34	-3.31	4.30	6.42	6.02	7.86
<b>Indices</b>							
91-Day Treasury Bill	0.01	0.01	0.58	2.07	1.81	1.19	0.64