

City of Dalton

Investment Performance Analysis

February 28, 2019

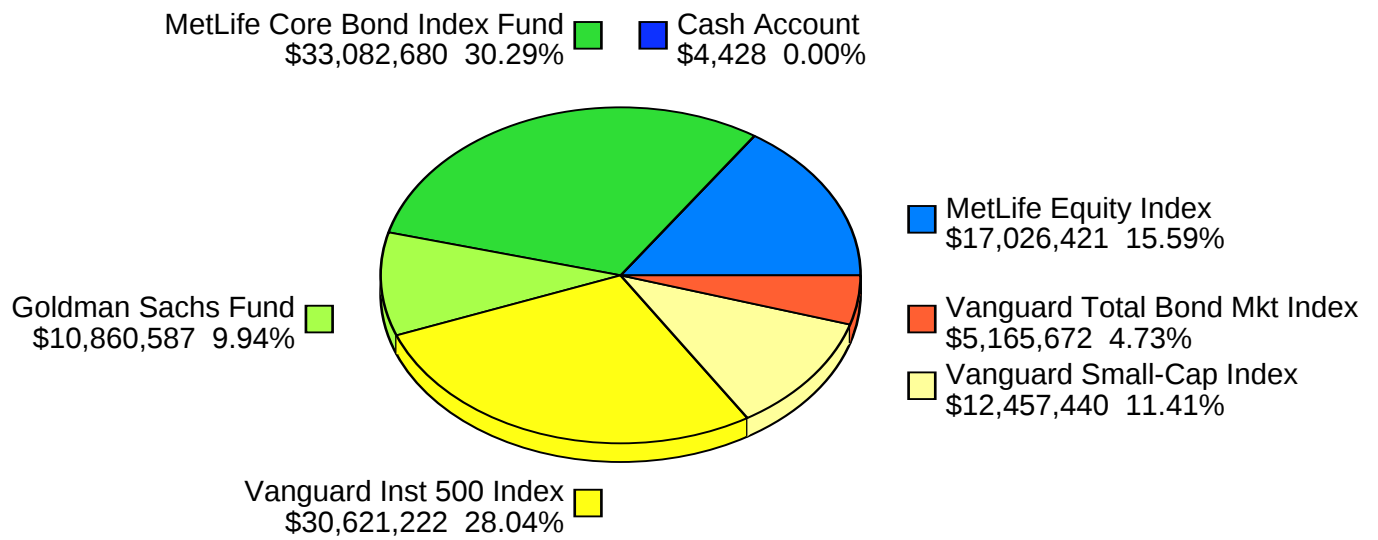
City of Dalton

Total Fund Allocation By Manager

Total Fund

February 28, 2019

\$109,218,450



City of Dalton

Performance Summary Table

Periods Ending 2/28/19

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
Total Large Cap Equity							
Total Return	3.20	11.47	11.47	4.57	15.20	10.62	16.60
Standard & Poors 500	3.21	11.48	11.48	4.68	15.28	10.67	16.67
MetLife Equity Index							
Total Return	3.17	11.46	11.46	5.03	15.44	10.76	16.68
Standard & Poors 500	3.21	11.48	11.48	4.68	15.28	10.67	16.67
Vanguard Inst 500 Index							
Total Return	3.21	11.48	11.48	4.18			
Standard & Poors 500	3.21	11.48	11.48	4.68			
Total Small Cap Equity							
Total Return	4.84	17.26	17.26	7.76	16.70	7.49	16.60
Russell 2000	5.20	17.03	17.03	5.58	16.67	7.36	16.60
Vanguard Small-Cap Index							
Total Return	4.84	17.26	17.26	7.76			
CRSP Small Cap Index	4.83	17.26	17.26	7.76			
Total Fixed Income							
Total Return	-0.05	1.04	1.04	3.23	1.63	2.29	3.72
Barclays U.S. Aggregate	-0.06	1.00	1.00	3.17	1.69	2.32	3.71
MetLife Core Bond Index Fund							
Total Return	-0.09	1.01	1.01	3.14	1.62		
Barclays U.S. Aggregate	-0.06	1.00	1.00	3.17	1.69		
Goldman Sachs Fund							
Total Return	0.08	1.17	1.17	3.45	1.66		
Barclays Int Govt/Credit	0.09	0.95	0.95	3.22	1.44		
Vanguard Total Bond Mkt Index							
Total Return	-0.05	0.96	0.96				
BBG Barc U.S. Aggregate	-0.06	1.00	1.00				
Cash Account							
Total Return	0.13	0.14	0.14	0.61	0.39	0.24	0.29
91-Day Treasury Bill	0.18	0.38	0.38	2.04	1.13	0.70	0.41

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Performance Summary Table
Periods Ending 2/28/19

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
Total Fund							
Total Return	1.89	7.09	7.09	4.22	8.95	6.43	9.93
Policy Index	1.79	6.72	6.72	4.43	8.62	6.24	10.80
Indices							
91-Day Treasury Bill	0.18	0.38	0.38	2.04	1.13	0.70	0.41