

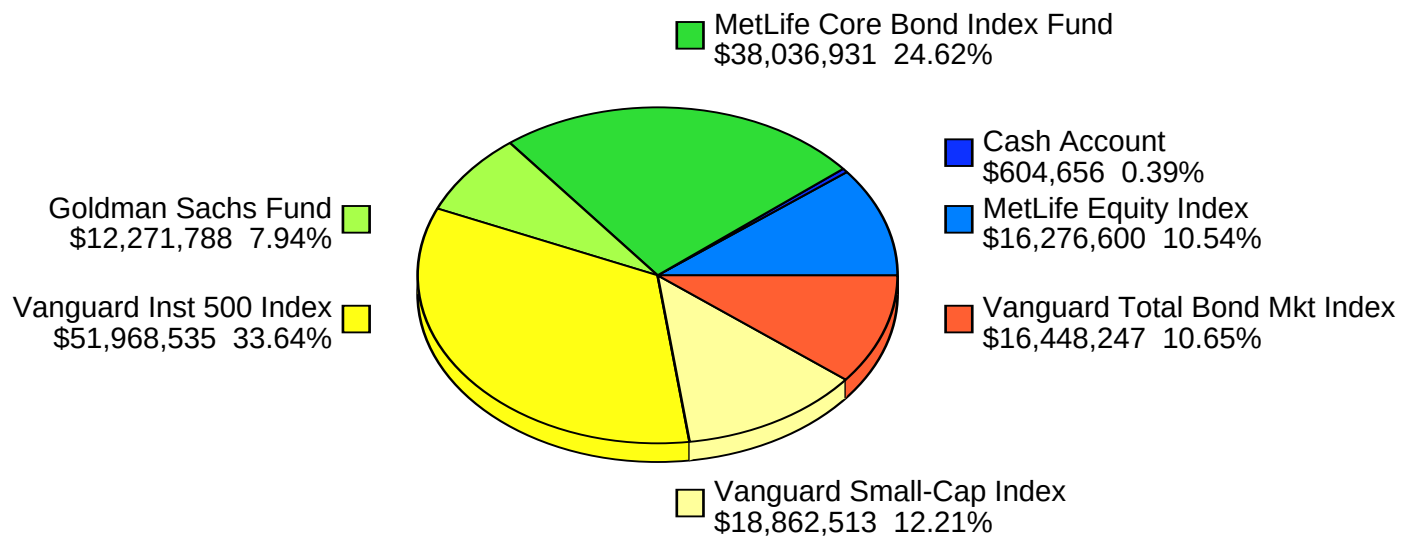
City of Dalton

Investment Performance Analysis

August 31, 2021

City of Dalton Total Fund Allocation By Manager Total Fund

August 31, 2021 \$154,469,269



City of Dalton

Performance Summary Table

Periods Ending 8/31/21

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
Total Large Cap Equity							
Total Return	3.06	5.51	21.60	31.19	18.09	17.98	16.30
Standard & Poors 500	3.04	5.49	21.58	31.17	18.07	18.02	16.34
MetLife Equity Index							
Total Return	3.13	5.60	21.74	31.34	18.16	18.13	16.39
Standard & Poors 500	3.04	5.49	21.58	31.17	18.07	18.02	16.34
Vanguard Inst 500 Index							
Total Return	3.04	5.48	21.56	31.14	18.05	17.87	
Standard & Poors 500	3.04	5.49	21.58	31.17	18.07	18.02	
Total Small Cap Equity							
Total Return	1.97	0.52	16.99	44.65	12.60	14.80	13.85
Russell 2000	2.24	-1.45	15.83	47.08	10.75	14.38	13.62
Vanguard Small-Cap Index							
Total Return	1.97	0.52	16.99	44.65	12.60	14.80	
CRSP Small Cap Index	1.98	0.50	16.96	44.62	12.57	14.77	
Total Fixed Income							
Total Return	-0.17	0.87	-0.66	0.06	5.38	3.12	3.16
Barclays U.S. Aggregate	-0.19	0.93	-0.69	-0.08	5.43	3.11	3.18
MetLife Core Bond Index Fund							
Total Return	-0.21	0.91	-0.77	-0.18	5.41	3.07	
Barclays U.S. Aggregate	-0.19	0.93	-0.69	-0.08	5.43	3.11	
Goldman Sachs Fund							
Total Return	-0.02	0.63	-0.28	0.83	5.18	3.18	
Barclays Int Govt/Credit	-0.16	0.60	-0.30	0.17	4.69	2.75	
Vanguard Total Bond Mkt Index							
Total Return	-0.21	1.01	-0.69	0.06	5.56		
BBG Barc U.S. Aggregate	-0.19	0.93	-0.69	-0.08	5.43		
Cash Account							
Total Return	0.00	0.00	0.00	0.00	0.16	0.25	0.18
91-Day Treasury Bill	0.00	0.01	0.03	0.08	1.23	1.17	0.63

City of Dalton
Performance Summary Table
Periods Ending 8/31/21

Manager	1 Mo	QTD	YTD	1 Year	3 Yrs	5 Yrs	10 Yrs
Total Fund							
Total Return	1.51	2.88	10.92	17.59	11.61	10.76	9.77
Policy Index	1.35	2.47	9.55	16.25	11.38	10.35	9.77
Indices							
91-Day Treasury Bill	0.00	0.01	0.03	0.08	1.23	1.17	0.63