

**City of Gainesville Police Officers' and Firefighters' Retirement Plan**  
**2020 Pension Obligation Bond Proceeds Return on Investment Analysis**

Manager	Initial FY21 Return Calculation Date Range	October 2020 Allocation	December 2020 Allocation	February 2020 Allocation	March 2021 Allocation	Allocation Date to 6/30/21 Return	6/30/21 Market Value	July 2021 Return	7/31/21 Market Value	Total POB Proceeds Returns %	Total POB Proceeds Returns \$
Vanguard S&P 500 Index Fund	12/1/20 - 6/30/21	\$0	\$19,000,000	\$0	\$0	19.70%	\$22,743,000	2.40%	\$23,288,832	22.57%	\$4,288,832
LSV Small Cap Value Equity	12/1/20 - 6/30/21	\$0	\$7,000,000	\$0	\$0	37.10%	\$9,597,000	-1.80%	\$9,424,254	34.63%	\$2,424,254
Mawer International Equity	12/1/20 - 6/30/21	\$0	\$9,500,000	\$0	\$0	11.80%	\$10,621,000	1.60%	\$10,790,936	13.59%	\$1,290,936
Fallen Angels Fund	1/31/21 - 6/30/21	\$0	\$0	\$3,723,887	\$0	3.43%	\$3,851,600	1.10%	\$3,893,968	4.57%	\$170,081
1 Sharpe Fund	3/31/21 - 6/30/21	\$0	\$0	\$0	\$3,000,000	0.90%	\$3,027,000	0.50%	\$3,042,135	1.40%	\$42,135
Harrison Street	???	\$0	\$0	\$0	\$0	0.00%	\$0	0.00%	\$0	0.00%	\$0
Parametric Cash Overlay	10/10/20 - 6/30/21	\$46,228,926	-\$35,500,000	-\$3,723,887	-\$3,000,000	0.45%	\$4,022,868	0.00%	\$4,022,867.66	0.45%	\$17,829
Tranche POB Funds Invested		\$0	\$35,500,000	\$3,723,887	\$3,000,000						
Total POB Funds Invested		\$0	\$35,500,000	\$39,223,887	\$42,223,887		\$53,862,468		\$54,462,992		
Monthly POB Funds Returns								1.11%	\$600,525		
Total POB Funds Returns						16.51%	\$7,633,542	17.81%	\$8,234,066	17.81%	\$8,234,067