

December 17, 2021

SENT VIA EMAIL

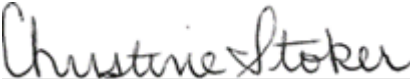
City Council
City of Fort Myers
c/o Holly Simone, Finance Director
PO Box 2217
2200 Second Street
Fort Myers, FL 33902

**RE: CITY OF FORT MYERS FIREFIGHTERS' RETIREMENT SYSTEM –
ANNUAL REPORT OF INVESTMENT ACTIVITY**

Dear City Council:

In accordance with Section 112.661(15), Florida Statutes, please find enclosed the annual report of investment activity of the City of Fort Myers Firefighters' Retirement System. This report includes investments in the portfolio as of September 30, 2021, listed by class or type, book value, income earned and market value as of the stated date. This report must also be made available to the public.

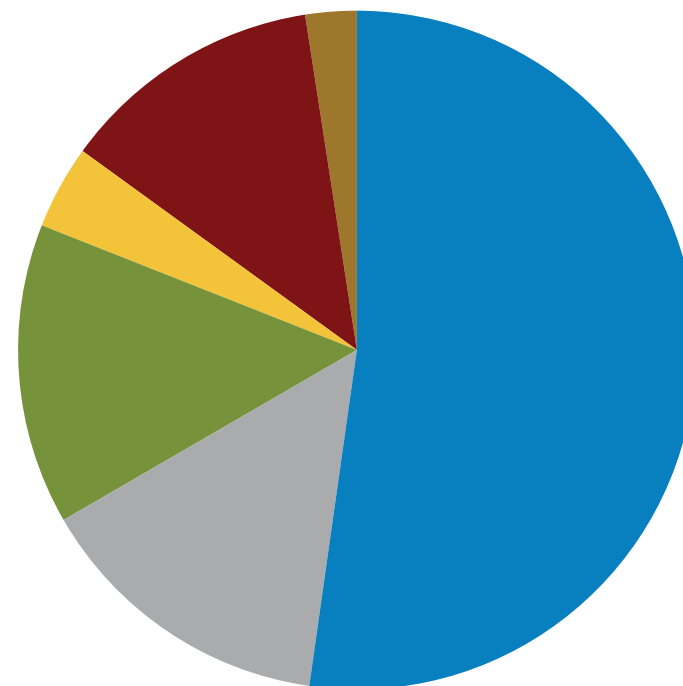
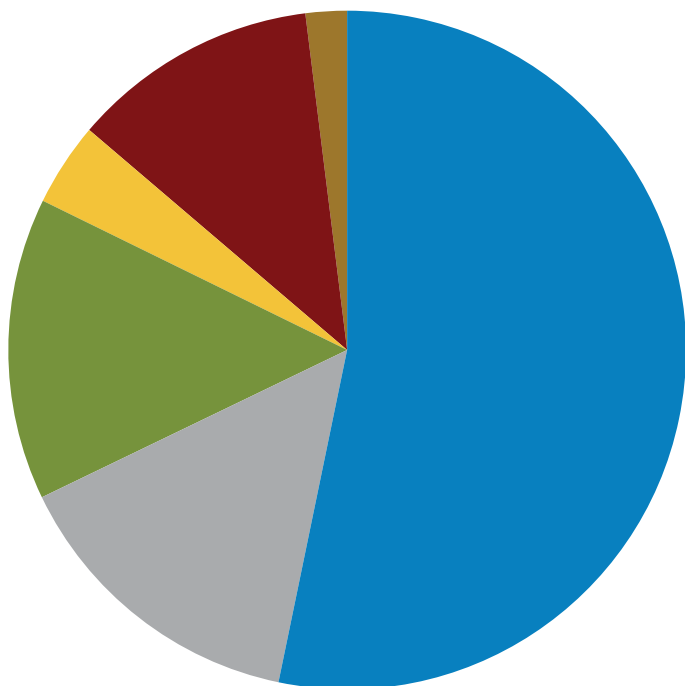
Thank you,



Christine Stoker
Plan Administrator

Asset Allocation By Segment as of
June 30, 2021 : \$125,555,288

Asset Allocation By Segment as of
September 30, 2021 : \$125,477,457

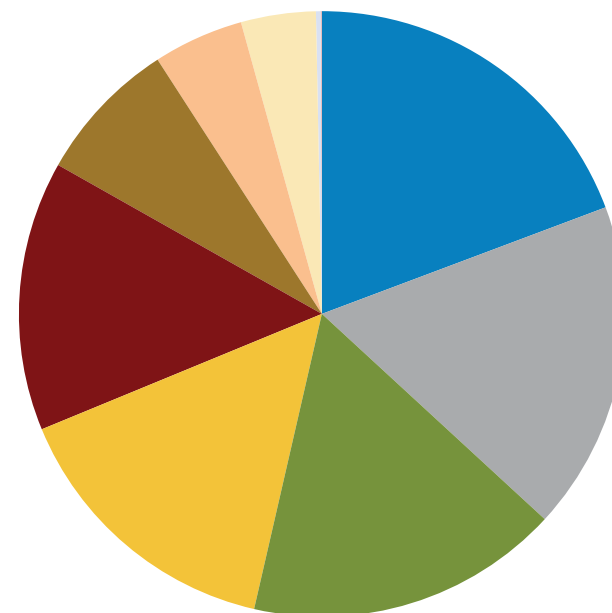
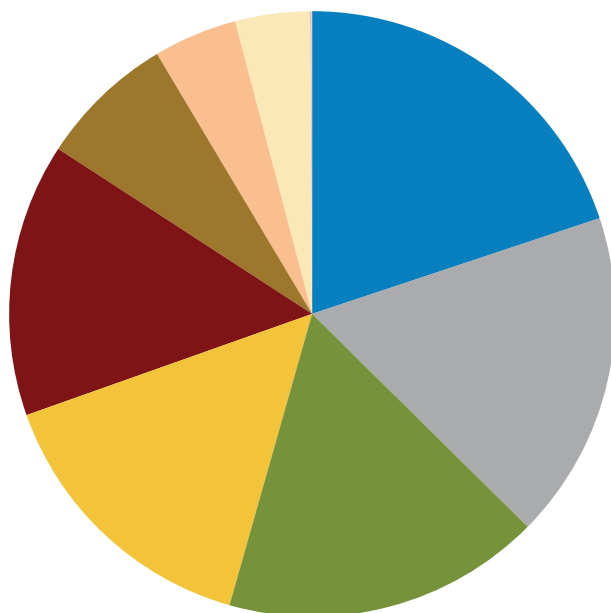


Allocation			Allocation		
Segments	Market Value	Allocation	Segments	Market Value	Allocation
Domestic Equity	66,857,289	53.2	Domestic Equity	65,559,460	52.2
International Equity	18,334,114	14.6	International Equity	18,074,865	14.4
Domestic Fixed Income	18,079,547	14.4	Domestic Fixed Income	17,985,069	14.3
Global Fixed Income	4,999,485	4.0	Global Fixed Income	5,006,699	4.0
Real Estate	14,806,619	11.8	Real Estate	15,784,672	12.6
Cash Equivalent	2,478,234	2.0	Cash Equivalent	3,066,692	2.4



Asset Allocation By Manager as of
 June 30, 2021 : \$125,555,288

Asset Allocation By Manager as of
 September 30, 2021 : \$125,477,457



Allocation			Allocation		
	Market Value	Allocation		Market Value	Allocation
Fidelity Lrg Cap Gro Idx (FSPGX)	24,960,068	19.9	Fidelity Lrg Cap Gro Idx (FSPGX)	24,185,028	19.3
Markston Growth Equity	22,004,865	17.5	Markston Growth Equity	22,056,308	17.6
Anchor Equity	21,331,727	17.0	Anchor Equity	21,006,026	16.7
Schroders Fixed	19,065,759	15.2	Schroders Fixed	19,054,812	15.2
RBC Int'l (Voyageur)	18,334,114	14.6	RBC Int'l (Voyageur)	18,074,865	14.4
ING Core Real Estate	9,115,191	7.3	ING Core Real Estate	9,645,573	7.7
JPMSS Property Fund	5,596,201	4.5	JPMSS Property Fund	6,044,877	4.8
PIMCO Global Bond (PGBIX)	5,005,104	4.0	PIMCO Global Bond (PGBIX)	5,011,175	4.0
Metropolitan RE Fund of Funds	95,227	0.1	R&D Account	304,572	0.2
R&D Account	47,031	0.0	Metropolitan RE Fund of Funds	94,222	0.1



Financial Reconciliation Fiscal Year to Date									
	Market Value 10/01/2020	Net Transfers	Contributions	Distributions	Management Fees	Other Expenses	Income	Apprec./ Deprec.	Market Value 09/30/2021
Total Equity	66,326,105	-1,674,635	-	-	-372,640	-37,113	743,534	20,336,974	85,322,226
Total Domestic Equity	53,355,424	-1,841,000	-	-	-206,274	-23,172	740,971	15,221,413	67,247,362
Fidelity Lrg Cap Gro Idx (FSPGX)	19,831,808	-1,100,000	-	-	-	-	144,757	5,308,463	24,185,028
Anchor Equity	15,992,535	970,000	-	-	-96,623	-11,222	314,827	3,836,509	21,006,026
Markston Growth Equity	17,531,081	-1,711,000	-	-	-109,651	-11,950	281,387	6,076,441	22,056,308
Total International Equity	12,970,682	166,365	-	-	-166,365	-13,941	2,563	5,115,561	18,074,865
RBC Int'l (Voyageur)	12,970,682	166,365	-	-	-166,365	-13,941	2,563	5,115,561	18,074,865
Total Fixed Income	22,766,071	1,234,239	-	-	-70,285	-10,995	480,537	-333,581	24,065,986
Total Domestic Fixed Income	17,867,788	1,239,534	-	-	-70,285	-10,995	412,389	-383,619	19,054,812
Schroders Fixed	17,867,788	1,239,534	-	-	-70,285	-10,995	412,389	-383,619	19,054,812
Total Global Fixed Income	4,898,283	-5,295	-	-	-	-	68,148	50,038	5,011,175
PIMCO Global Bond (PGBIX)	4,898,283	-5,295	-	-	-	-	68,148	50,038	5,011,175
Total Real Estate	13,646,743	-	-	-	-182,834	-	404,976	1,915,787	15,784,672
ING Core Real Estate	8,344,342	-	-	-	-91,262	-	245,007	1,147,486	9,645,573
JPMSS Property Fund	5,196,334	-	-	-	-89,069	-	159,969	777,642	6,044,877
Metropolitan RE Fund of Funds	106,067	-	-	-	-2,504	-	-	-9,341	94,222
R&D Account	844,705	440,395	7,433,594	-8,231,960	-	-182,237	76	-	304,572
Total Fund	103,583,624	-	7,433,594	-8,231,960	-625,759	-230,345	1,629,123	21,919,180	125,477,457

