

January 23, 2023

SENT VIA EMAIL

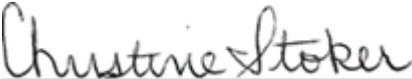
City Council
City of Fort Myers
c/o Holly Simone, Finance Director
PO Box 2217
2200 Second Street
Fort Myers, FL 33902

**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, 2022, 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.

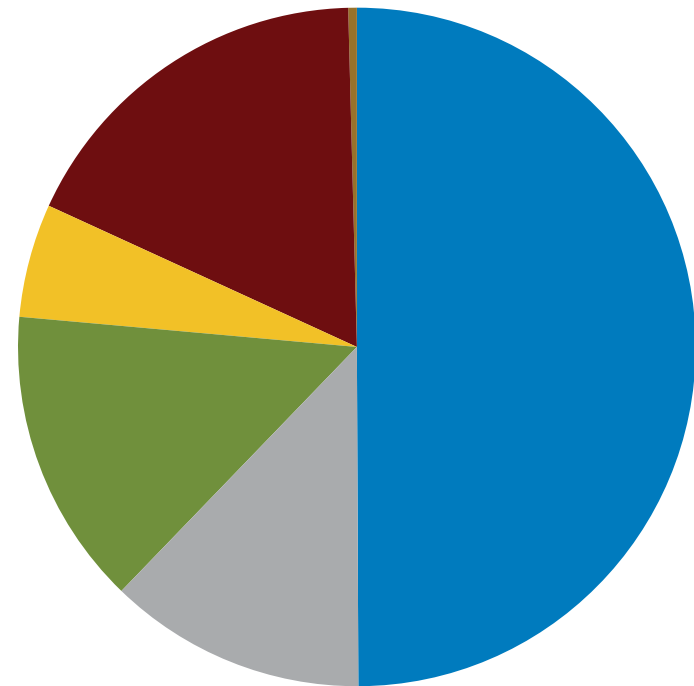
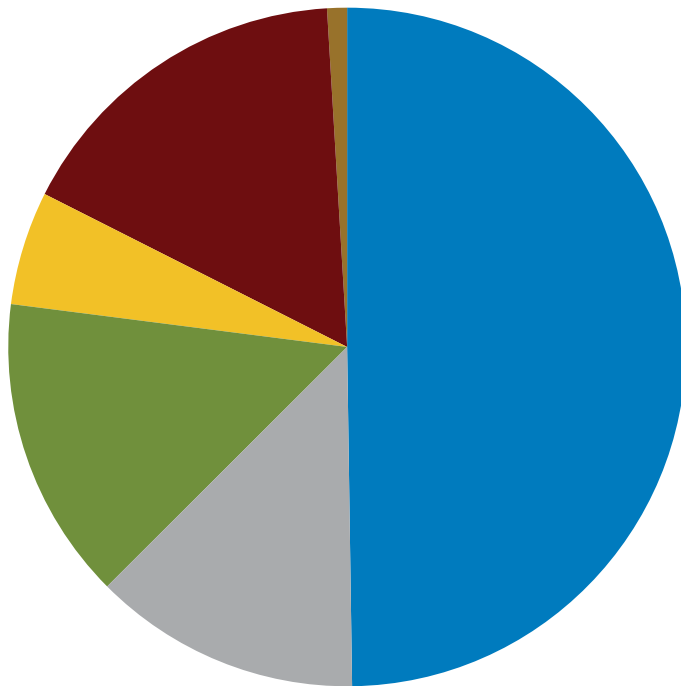
Thank you,



Christine Stoker
Plan Administrator

Asset Allocation By Segment as of
 June 30, 2022 : \$114,769,502

Asset Allocation By Segment as of
 September 30, 2022 : \$105,799,725

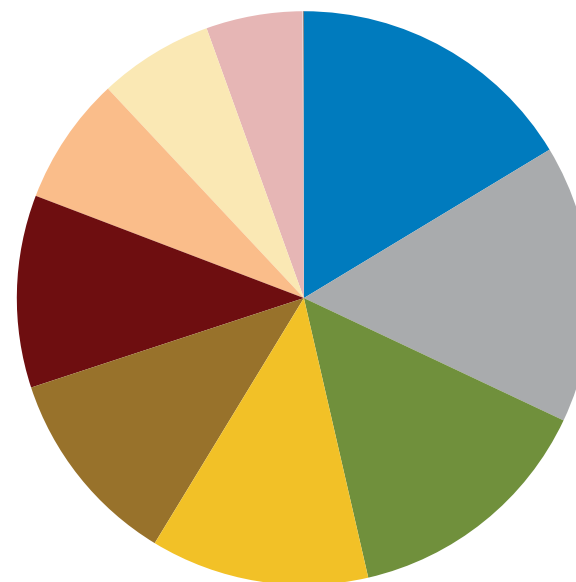
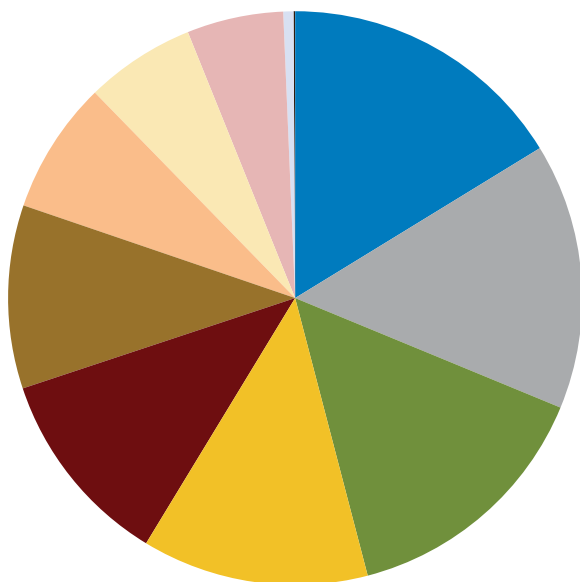


Allocation			Allocation		
Segments	Market Value	Allocation	Segments	Market Value	Allocation
■ Domestic Equity	57,121,882	49.8	■ Domestic Equity	52,828,254	49.9
■ International Equity	14,641,266	12.8	■ International Equity	13,014,051	12.3
■ Domestic Fixed Income	16,632,044	14.5	■ Domestic Fixed Income	15,009,090	14.2
■ Global Fixed Income	6,223,208	5.4	■ Global Fixed Income	5,730,085	5.4
■ Real Estate	19,059,224	16.6	■ Real Estate	18,783,731	17.8
■ Cash Equivalent	1,091,879	1.0	■ Cash Equivalent	434,515	0.4



Asset Allocation By Manager as of
 June 30, 2022 : \$114,769,502

Asset Allocation By Manager as of
 September 30, 2022 : \$105,799,725



Allocation			Allocation		
	Market Value	Allocation		Market Value	Allocation
■ DCM Advisors LLC Equity	18,641,080	16.2	■ DCM Advisors LLC Equity	17,292,443	16.3
■ Fidelity Lrg Cap Gro Idx (FSPGX)	17,201,566	15.0	■ Fidelity Lrg Cap Gro Idx (FSPGX)	16,579,141	15.7
■ Schroders Fixed	16,870,566	14.7	■ Schroders Fixed	15,218,002	14.4
■ RBC Int'l (Voyageur)	14,641,266	12.8	■ RBC Int'l (Voyageur)	13,014,051	12.3
■ Dodge & Cox Stock (DODGX)	12,867,659	11.2	■ ING Core Real Estate	11,906,004	11.3
■ ING Core Real Estate	11,863,879	10.3	■ Dodge & Cox Stock (DODGX)	11,479,287	10.9
■ Vanguard Equity-Income (VEIRX)	8,580,312	7.5	■ Vanguard Equity-Income (VEIRX)	7,649,221	7.2
■ JPMSS Property Fund	7,103,897	6.2	■ JPMSS Property Fund	6,835,109	6.5
■ PIMCO Global Bond (PGBIX)	6,231,834	5.4	■ PIMCO Global Bond (PGBIX)	5,738,651	5.4
■ R&D Account	663,984	0.6	■ R&D Account	45,199	0.0
■ Metropolitan RE Fund of Funds	91,448	0.1	■ Metropolitan RE Fund of Funds	42,618	0.0
■ Anchor Equity	12,013	0.0	■ Anchor Equity	-	0.0



Financial Reconciliation Fiscal Year to Date									
	Market Value 10/01/2021	Net Transfers	Contributions	Distributions	Management Fees	Other Expenses	Income	Apprec./ Deprec.	Market Value 09/30/2022
Total Equity	85,322,226	-2,760,170	-	-438,000	-407,452	-36,338	885,293	-16,551,417	66,014,142
Total Domestic Equity	67,247,362	-2,844,936	-	-	-322,686	-23,944	883,291	-11,938,995	53,000,091
Fidelity Lrg Cap Gro Idx (FSPGX)	24,185,028	-2,725,009	-	-	-	-	129,987	-5,010,866	16,579,141
Anchor Equity	21,006,026	-19,995,007	-	-	-117,360	-11,134	244,973	-1,127,498	-
Dodge & Cox Stock (DODGX)	-	12,021,648	-	-	-	-	96,103	-638,465	11,479,287
Vanguard Equity-Income (VEIRX)	-	7,839,432	-	-	-	-	123,456	-313,667	7,649,221
DCM Advisors LLC Equity	22,056,308	14,000	-	-	-205,326	-12,810	288,771	-4,848,500	17,292,443
Total International Equity	18,074,865	84,766	-	-438,000	-84,766	-12,394	2,003	-4,612,422	13,014,051
RBC Int'l (Voyageur)	18,074,865	84,766	-	-438,000	-84,766	-12,394	2,003	-4,612,422	13,014,051
Total Fixed Income	24,065,986	525,000	-	-	-69,786	-10,899	569,562	-4,123,210	20,956,653
Total Domestic Fixed Income	19,054,812	-750,000	-	-	-69,786	-10,899	472,895	-3,479,020	15,218,002
Schroders Fixed	19,054,812	-750,000	-	-	-69,786	-10,899	472,895	-3,479,020	15,218,002
Total Global Fixed Income	5,011,175	1,275,000	-	-	-	-	96,666	-644,190	5,738,651
PIMCO Global Bond (PGBIX)	5,011,175	1,275,000	-	-	-	-	96,666	-644,190	5,738,651
Total Real Estate	15,784,672	-13	-	-	-216,656	-	506,872	2,708,855	18,783,731
ING Core Real Estate	9,645,573	-	-	-	-115,139	-	374,149	2,001,421	11,906,004
JPMSS Property Fund	6,044,877	-13	-	-	-100,118	-	132,723	757,640	6,835,109
Metropolitan RE Fund of Funds	94,222	-	-	-	-1,399	-	-	-50,206	42,618
R&D Account	304,572	2,235,183	9,122,694	-11,354,437	-	-266,363	3,551	-	45,199
Total Fund	125,477,457	-	9,122,694	-11,792,437	-693,893	-313,601	1,965,278	-17,965,772	105,799,725

