

January 27, 2022

SENT VIA EMAIL

City Council
City of Perry
c/o Penny Staffney, Finance Director
224 S. Jefferson St.
Perry, FL 32347

**RE: CITY OF PERRY MUNICIPAL FIREFIGHTERS' RETIREMENT TRUST FUND
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 Perry Municipal Firefighters' Retirement Trust Fund. 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.

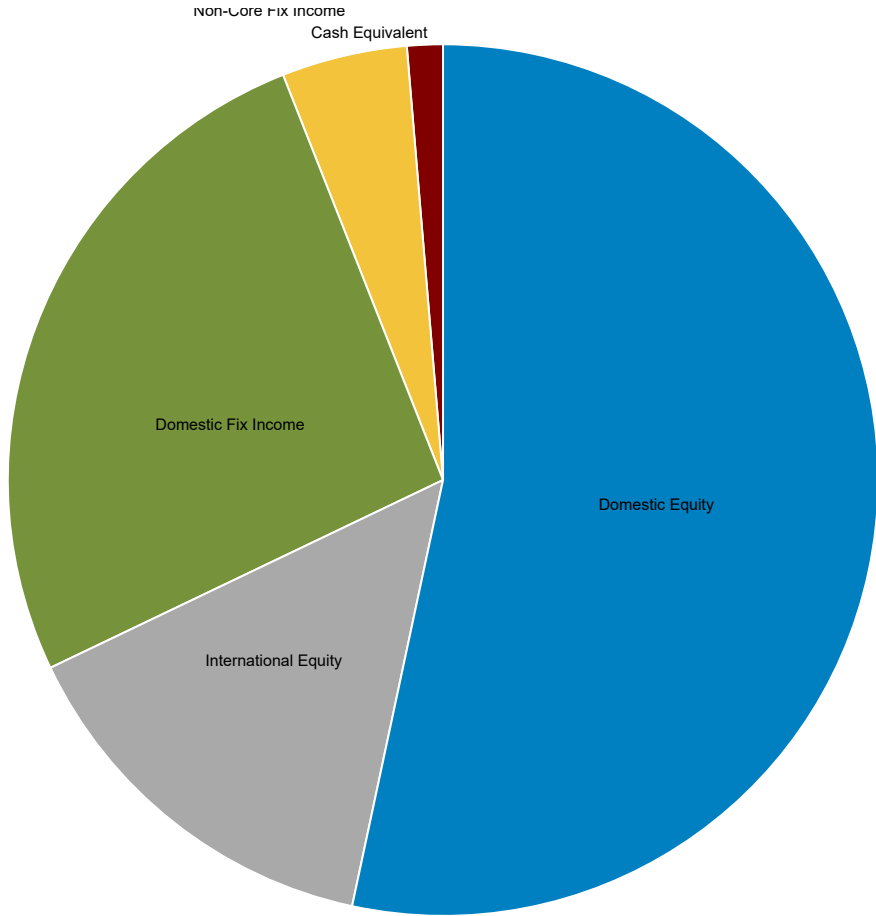
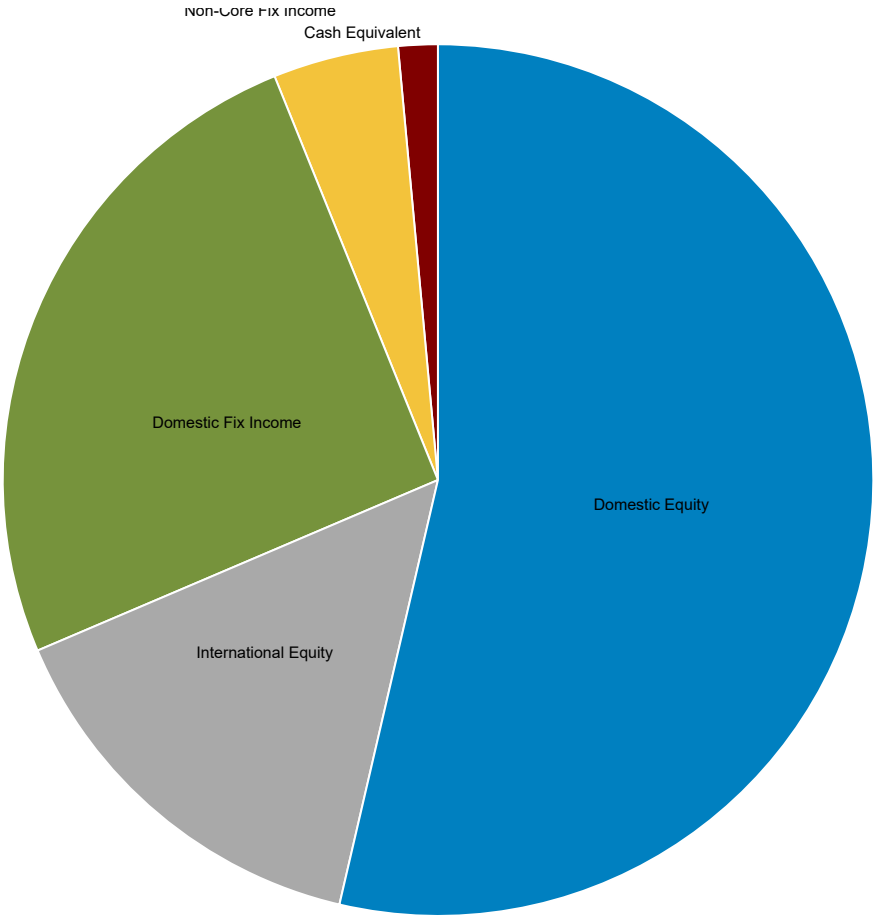
Thank you,



Kim Kilgore
Plan Administrator

June 30, 2021 : \$4,924,648

September 30, 2021 : \$4,941,331



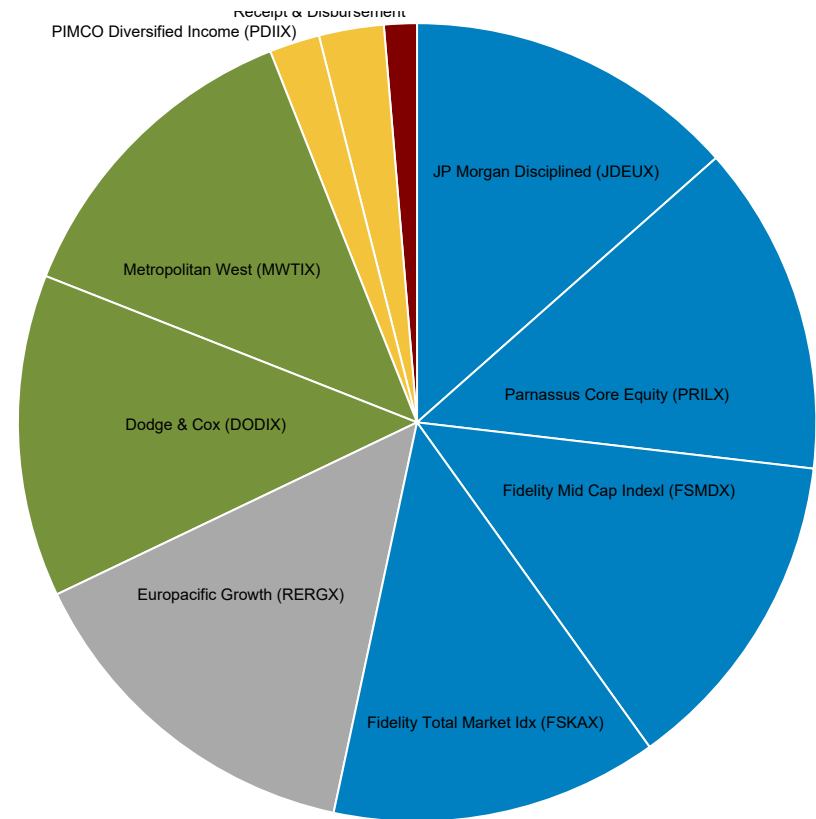
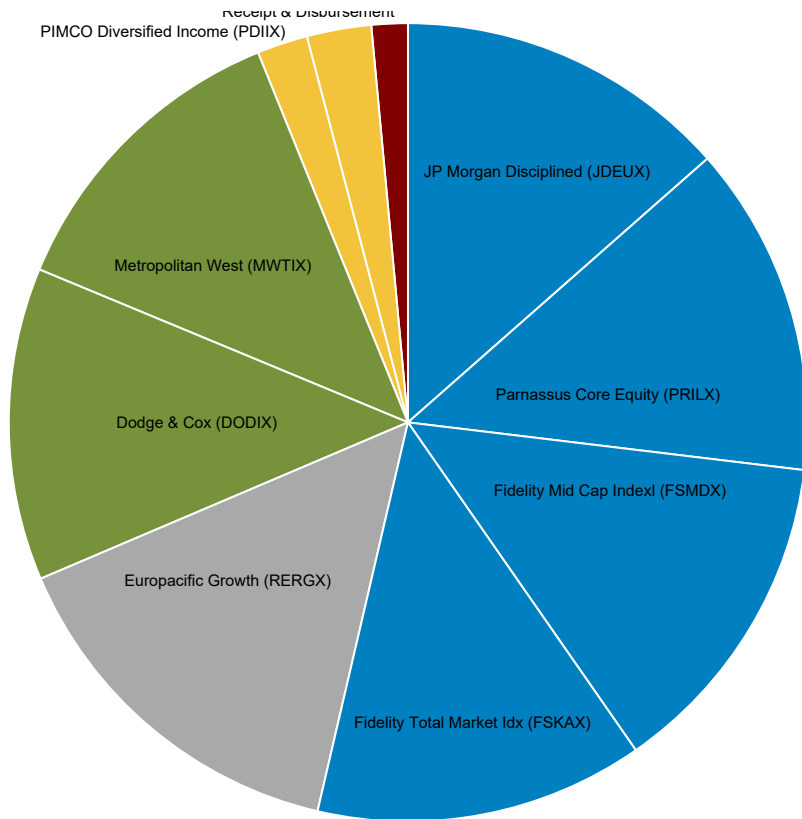
Allocation			Allocation		
	Market Value	Allocation		Market Value	Allocation
■ Domestic Equity	2,641,565	53.6	■ Domestic Equity	2,636,326	53.4
■ International Equity	736,771	15.0	■ International Equity	719,484	14.6
■ Domestic Fix Income	1,244,462	25.3	■ Domestic Fix Income	1,289,064	26.1
■ Non-Core Fix Income	229,441	4.7	■ Non-Core Fix Income	230,761	4.7
■ Cash Equivalent	72,409	1.5	■ Cash Equivalent	65,697	1.3



Perry Firefighters' Retirement System
 Asset Allocation by Manager
 As of September 30, 2021

June 30, 2021 : \$4,924,648

September 30, 2021 : \$4,941,331



Allocation	Market Value	Allocation	Allocation	Market Value	Allocation
JP Morgan Disciplined (JDEUX)	665,057	13.5	JP Morgan Disciplined (JDEUX)	665,537	13.5
Parnassus Core Equity (PRILX)	659,907	13.4	Parnassus Core Equity (PRILX)	661,110	13.4
Fidelity Mid Cap Indexl (FSMDX)	661,136	13.4	Fidelity Mid Cap Indexl (FSMDX)	655,007	13.3
Fidelity Total Market Idx (FSKAX)	655,465	13.3	Fidelity Total Market Idx (FSKAX)	654,672	13.2
Europacific Growth (RERGX)	736,771	15.0	Europacific Growth (RERGX)	719,484	14.6
Dodge & Cox (DODIX)	623,350	12.7	Dodge & Cox (DODIX)	645,585	13.1
Metropolitan West (MWTIX)	621,112	12.6	Metropolitan West (MWTIX)	643,478	13.0
PIMCO Diversified Income (PDIIX)	100,849	2.0	PIMCO Diversified Income (PDIIX)	100,972	2.0
Pacific Funds Floating Rate (PLFRX)	128,592	2.6	Pacific Funds Floating Rate (PLFRX)	129,789	2.6
Receipt & Disbursement	72,409	1.5	Receipt & Disbursement	65,697	1.3



Perry Firefighters' Retirement System
Asset Allocation History by Portfolio
As of September 30, 2021

	Sep-2021		Jun-2021		Mar-2021		Dec-2020		Sep-2020	
	(\$)	%	(\$)	%	(\$)	%	(\$)	%	(\$)	%
Total Equity	3,355,810	67.91	3,378,336	68.60	3,133,999	67.02	3,145,068	69.09	2,725,261	66.15
Domestic Equity	2,636,326	53.35	2,641,565	53.64	2,445,256	52.29	2,401,334	52.75	2,105,240	51.10
JP Morgan Disciplined (JDEUX)	665,537	13.47	665,057	13.50	610,522	13.06	624,161	13.71	555,112	13.47
Parnassus Core Equity (PRILX)	661,110	13.38	659,907	13.40	614,216	13.13	557,595	12.25	501,755	12.18
Vanguard Mid Cap Index (VIMAX)	-	0.00	-	0.00	-	0.00	610,475	13.41	517,284	12.56
Fidelity Mid Cap Indexl (FSMDX)	655,007	13.26	661,136	13.43	615,160	13.15	-	0.00	-	0.00
Vanguard Total Stock Index (VITSX)	-	0.00	-	0.00	-	0.00	609,102	13.38	531,089	12.89
Fidelity Total Market Idx (FSKAX)	654,672	13.25	655,465	13.31	605,357	12.95	-	0.00	-	0.00
International Equity	719,484	14.56	736,771	14.96	688,744	14.73	743,734	16.34	620,021	15.05
Europacific Growth (REGX)	719,484	14.56	736,771	14.96	688,744	14.73	743,734	16.34	620,021	15.05
Total Fixed Income	1,519,825	30.76	1,473,903	29.93	1,446,095	30.92	1,301,115	28.58	1,275,557	30.96
Domestic Fix Income	1,289,064	26.09	1,244,462	25.27	1,221,344	26.12	1,135,717	24.95	1,115,222	27.07
Dodge & Cox (DODIX)	645,585	13.07	623,350	12.66	611,219	13.07	568,156	12.48	554,381	13.46
Metropolitan West (MWTIX)	643,478	13.02	621,112	12.61	610,126	13.05	567,561	12.47	560,841	13.61
Non-Core Fix Income	230,761	4.67	229,441	4.66	224,750	4.81	165,398	3.63	160,335	3.89
Templeton Global (FTTRX)	-	0.00	-	0.00	-	0.00	-	0.00	74,332	1.80
PIMCO Diversified Income (PDIIX)	100,972	2.04	100,849	2.05	98,128	2.10	76,794	1.69	-	0.00
Pacific Funds Floating Rate (PLFRX)	129,789	2.63	128,592	2.61	126,622	2.71	88,604	1.95	86,003	2.09
Cash Accounts										
Receipt & Disbursement	65,697	1.33	72,409	1.47	96,193	2.06	105,754	2.32	118,930	2.89
Total Fund	4,941,331	100.00	4,924,648	100.00	4,676,286	100.00	4,551,936	100.00	4,119,747	100.00



Financial Reconciliation									
	Market Value 10/01/2020	Net Transfers	Contributions	Distributions	Management Fees	Other Expenses	Income	Capital Gain/Loss	Market Value 09/30/2021
Total Equity	2,725,261	-179,969	-	-	-	-	53,133	757,385	3,355,810
Domestic Equity	2,105,240	-125,092	-	-	-	-	19,104	637,074	2,636,326
JP Morgan Disciplined (JDEUX)	555,112	-55,561	-	-	-	-	7,112	158,874	665,537
Parnassus Core Equity (PRILX)	501,755	15,908	-	-	-	-	3,748	139,700	661,110
Vanguard Mid Cap Index (VIMAX)	517,284	-654,598	-	-	-	-	2,737	134,577	-
Fidelity Mid Cap Indexl (FSMDX)	-	611,791	-	-	-	-	2,359	40,857	655,007
Vanguard Total Stock Index (VITSX)	531,089	-645,771	-	-	-	-	2,436	112,247	-
Fidelity Total Market Idx (FSKAX)	-	603,139	-	-	-	-	713	50,820	654,672
International Equity	620,021	-54,877	-	-	-	-	34,029	120,311	719,484
Europacific Growth (REGX)	620,021	-54,877	-	-	-	-	34,029	120,311	719,484
Total Fixed Income	1,275,557	223,490	-	-	-	-	30,974	-10,195	1,519,825
Domestic Fix Income	1,115,222	162,813	-	-	-	-	23,399	-12,370	1,289,064
Dodge & Cox (DODIX)	554,381	80,495	-	-	-	-	15,713	-5,004	645,585
Metropolitan West (MWTIX)	560,841	82,317	-	-	-	-	7,685	-7,366	643,478
Non-Core Fix Income	160,335	60,677	-	-	-	-	7,575	2,174	230,761
Templeton Global (FTTRX)	74,332	-74,771	-	-	-	-	288	151	-
PIMCO Diversified Income (PDIIX)	-	98,607	-	-	-	-	2,845	-480	100,972
Pacific Funds Floating Rate (PLFRX)	86,003	36,841	-	-	-	-	4,442	2,503	129,789
Receipt & Disbursement	118,930	-43,521	335,453	-278,153	-	-67,028	17	-	65,697
Total Fund	4,119,747	-	335,453	-278,153	-	-67,028	84,123	747,190	4,941,331