



FIRE AND POLICE PENSION FUND



STATE OF THE PENSION SUMMARY As of 03/31/2021

This notice includes summary information about the Chattanooga Fire and Police Pension Fund regarding investments, funding and participant information.

Investment Returns as of 03/31/2021

Plan Assets 12/31/2020:		\$273,324,258			
Plan Assets 03/31/2021:		\$282,764,255			
	1Q 2021	YTD	1 Year	3 Year(Annualized)	
CFPPF Portfolio - Before Fees	3.6%	3.6%	39.5%	11.0%	
Equity - Before Fees	6.1%	6.1%	62.3%	13.4%	
MSCI World Index	4.7%	4.7%	55.3%	12.7%	
Real Assets - Before Fees	0.9%	0.9%	5.7%	5.5%	
Real Asset Index	3.3%	3.3%	12.2%	2.4%	
Fixed Income - Before Fees	-3.3%	-3.3%	2.5%	5.6%	
Bloomberg Agg Index	-3.4%	-3.4%	0.7%	4.7%	
CFPPF Portfolio - After Fees	3.5%	3.5%	38.9%	10.5%	
Benchmark Index	3.7%	3.7%	37.3%	9.9%	

Index returns presented are broad benchmarks considered representative of each asset class in which the performance of the asset class can be measured against.

1/1/2021 Actuarial Valuation Data

Funding Information		Participant Information	
Estimated Actuarial Unfunded Liabilities	\$222,679,928	Active Participants	854
Market Value Funded Ratio	57.13%	Retired Participants and Beneficiaries	802
Required City Contribution	\$21,381,937	Terminated Vested Participants	20
Required City Contribution as % Payroll	51.28%	Total Monthly Pension Benefits for 2020	\$29,524,544
Required Employee Contribution as % Payroll	11.00%	Total Lump Sum Payments for 2020	\$1,141,148

This summary notice is also available online at www.cfppf.org.