



FIRE AND POLICE PENSION FUND



STATE OF THE PENSION SUMMARY As of 06/30/2021

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

Investment Returns as of 06/30/2021

Plan Assets 03/31/2021:		\$283,165,355			
Plan Assets 06/30/2021:		\$296,284,585			
	2Q 2021	YTD	1 Year	3 Year(Annualized)	
CFPPF Portfolio - Before Fees	5.6%	9.5%	29.8%	12.9%	
Equity - Before Fees	6.9%	13.5%	44.1%	16.0%	
MSCI World Index	7.5%	12.6%	39.9%	15.1%	
Real Assets - Before Fees	3.7%	4.5%	8.1%	6.1%	
Real Asset Index	2.4%	3.6%	5.3%	3.5%	
Fixed Income - Before Fees	2.4%	-1.0%	1.1%	6.5%	
Bloomberg Agg Index	1.8%	-1.6%	-0.3%	5.3%	
CFPPF Portfolio - After Fees	5.5%	9.2%	29.2%	12.4%	
Benchmark Index	5.3%	9.2%	28.0%	11.6%	

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.