



FIRE AND POLICE PENSION FUND



STATE OF THE PENSION SUMMARY As of 09/30/2021

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

Investment Returns as of 09/30/2021

Plan Assets 06/30/2021:		\$296,424,916			
Plan Assets 09/30/2021:		\$292,905,999			
	3Q 2021	YTD	1 Year	3 Year(Annualized)	
CFPPF Portfolio - Before Fees	-1.0%	8.5%	21.2%	11.6%	
Equity - Before Fees	-1.9%	11.5%	30.6%	13.9%	
MSCI World Index	-1.0%	11.5%	28.0%	13.1%	
Real Assets - Before Fees	2.0%	6.6%	9.1%	6.2%	
Real Asset Index	3.3%	7.1%	8.3%	4.5%	
Fixed Income - Before Fees	0.1%	-1.0%	0.2%	6.4%	
Bloomberg Agg Index	0.1%	-1.6%	-0.9%	5.4%	
CFPPF Portfolio - After Fees	-1.1%	8.1%	20.6%	11.1%	
Benchmark Index	-0.4%	8.8%	21.1%	10.6%	

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.