



FIRE AND POLICE PENSION FUND



STATE OF THE PENSION SUMMARY As of 12/31/2021

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

Investment Returns as of 12/31/2021

Plan Assets 09/30/2021:		\$293,069,676			
Plan Assets 12/31/2021:		\$308,169,216			
	4Q 2021	YTD	1 Year	3 Year(Annualized)	
CFPPF Portfolio - Before Fees	4.3%	13.2%	13.2%	16.5%	
Equity - Before Fees	-5.8%	18.2%	18.2%	21.5%	
MSCI World Index	6.8%	19.0%	19.0%	21.0%	
Real Assets - Before Fees	4.5%	10.9%	10.9%	6.9%	
Real Asset Index	5.4%	12.9%	12.9%	6.0%	
Fixed Income - Before Fees	0.0%	-1.0%	-1.0%	5.9%	
Bloomberg Agg Index	0.0%	-1.5%	-1.5%	4.8%	
CFPPF Portfolio - After Fees	4.2%	12.7%	12.7%	15.9%	
Benchmark Index	4.6%	13.9%	13.9%	15.5%	

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.

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