



Chattanooga Fire and Police Pension Fund

6009 John Douglass Drive

Chattanooga, TN 37421

Phone: (423) 893-0500 1-800-881-9022 Fax: (423) 893-7769

Email: info@cfppf.org Web: www.cfppf.org

STATE OF THE PENSION SUMMARY

As of 01/31/2022

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

Investment Returns as of 01/31/2022

Plan Assets 12/31/2021:	\$308,428,266			
Plan Assets 01/31/2022:	\$293,831,101			
	1Q 2022	YTD	1 Year	3 Year(Annualized)
CFPPF Portfolio - Before Fees	-4.6%	-4.6%	4.4%	11.4%
Equity – Before Fees	-5.8%	-5.8%	4.9%	14.6%
MSCI World Index	-5.3%	-5.3%	7.7%	14.3%
Real Assets – Before Fees	3.6%	3.6%	15.7%	8.4%
Real Asset Index	4.4%	4.4%	16.4%	7.3%
Fixed Income – Before Fees	-6.3%	-6.3%	-4.1%	2.4%
Bloomberg Agg Index	-5.9%	-5.9%	-4.2%	1.7%
CFPPF Portfolio – After Fees	-4.6%	-4.6%	4.0%	10.9%
Benchmark Index	-3.7%	-3.7%	5.8%	10.8%

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

1/1/2022 Actuarial Valuation Data

Funding Information	
Estimated Actuarial Unfunded Liabilities	\$250,985,986
Market Value Funded Ratio	58.41%
Required City Contribution	\$25,354,456
Required City Contribution as % Payroll	49.77%
Required Employee Contribution as % Payroll	11.00%

Participant Information	
Active Participants	834
Retired Participants and Beneficiaries	816
Terminated Vested Participants	23
Total Monthly Pension Benefits for 2020	\$29,337,346
Total Lump Sum Payments for 2020	\$1,257,947

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