



Chattanooga Fire and Police Pension Fund

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STATE OF THE PENSION SUMMARY

As of 06/30/2022

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

Investment Returns as of 06/30/2022

Plan Assets 03/31/2022:	\$293,789,189			
Plan Assets 06/30/2022:	\$262,453,080			
	2Q 2022	YTD	1 Year	3 Year(Annualized)
CFPPF Portfolio - Before Fees	-10.4%	-14.6%	-11.5%	6.3%
Equity – Before Fees	-15.1%	-20.0%	-16.7%	7.3%
MSCI World Index	-15.5%	-20.0%	-15.4%	6.7%
Real Assets – Before Fees	2.2%	5.8%	14.4%	8.6%
Real Asset Index	2.7%	7.2%	16.8%	7.9%
Fixed Income – Before Fees	-5.5%	-11.5%	-11.5%	-0.7%
Bloomberg Agg Index	-4.7%	-10.3%	-10.3%	-0.9%
CFPPF Portfolio – After Fees	-10.5%	-14.8%	-11.9%	5.8%
Benchmark Index	-9.9%	-13.3%	-9.5%	5.9%

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

1/1/2022 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.