



# Chattanooga Fire and Police Pension Fund

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## STATE OF THE PENSION SUMMARY

As of 09/30/2022

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

### Investment Returns as of 09/30/2022

Plan Assets 06/30/2022:	\$262,071,222			
Plan Assets 09/30/2022:	\$249,491,697			
	3Q 2022	YTD	1 Year	3 Year(Annualized)
<b>CFPPF Portfolio - Before Fees</b>	-4.6%	-18.6%	-14.8%	4.5%
<b>Equity – Before Fees</b>	-5.7%	-24.7%	-20.2%	5.3%
MSCI World Index	-6.7%	-25.3%	-20.3%	4.2%
<b>Real Assets – Before Fees</b>	-0.2%	5.2%	12.1%	8.1%
Real Asset Index	1.6%	9.0%	14.9%	8.2%
<b>Fixed Income – Before Fees</b>	-5.0%	-15.9%	-15.9%	-3.1%
Bloomberg Agg Index	-4.8%	-14.6%	-14.6%	-3.3%
<b>CFPPF Portfolio – After Fees</b>	-4.7%	-18.9%	-15.3%	4.0%
Benchmark Index	-4.5%	-17.2%	-13.4%	4.2%

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](http://www.cfppf.org).