



Chattanooga Fire and Police Pension Fund

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STATE OF THE PENSION SUMMARY

As of 012/31/2022

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

Investment Returns as of 12/31/2022

Plan Assets 09/30/2022:	\$249,229,596			
Plan Assets 12/31/2022:	\$266,465,025			
	4Q 2022	YTD	1 Year	3 Year(Annualized)
CFPPF Portfolio - Before Fees	-13.7%	-13.7%	-13.7%	4.4%
Equity - Before Fees	-18.0%	-18.0%	-18.0%	5.3%
MSCI World Index	-18.0%	-18.0%	-18.0%	4.5%
Real Assets - Before Fees	5.8%	5.8%	5.8%	7.6%
Real Asset Index	10.1%	10.1%	10.1%	6.3%
Fixed Income - Before Fees	-14.2%	-14.2%	-14.2%	-2.6%
Bloomberg Agg Index	-13.0%	-13.0%	-13.0%	-2.7%
CFPPF Portfolio - After Fees	-14.1%	-14.1%	-14.1%	3.9%
Benchmark Index	-12.2%	-12.2%	-12.2%	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 2022	\$29,337,346
Total Lump Sum Payments for 2022	\$1,257,947

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