



Chattanooga Fire and Police Pension Fund

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STATE OF THE PENSION SUMMARY

As of 03/31/2023

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

Investment Returns as of 03/31/2023

Plan Assets 12/31/2022:	\$266,658,682			
Plan Assets 03/31/2023:	\$277,059,150			
	1Q 2023	YTD	1 Year	3 Year(Annualized)
CFPPF Portfolio - Before Fees	4.5%	4.5%	-5.5%	11.4%
Equity - Before Fees	6.0%	6.0%	-7.7%	16.4%
MSCI World Index	7.4%	7.4%	-7.0%	15.9%
Real Assets - Before Fees	-0.1%	-0.1%	2.7%	7.9%
Real Asset Index	0.2%	0.2%	5.7%	8.1%
Fixed Income - Before Fees	3.3%	3.3%	-5.3%	-2.4%
Bloomberg Agg Index	3.0%	3.0%	-4.8%	-2.8%
CFPPF Portfolio - After Fees	4.4%	4.4%	-5.9%	10.8%
Benchmark Index	3.9%	3.9%	-5.3%	11.2%

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

1/1/2023 Actuarial Valuation Data

Funding Information	
Estimated Actuarial Unfunded Liabilities	\$280,927,161
Market Value Funded Ratio	48.78%
Required City Contribution	\$26,023,635
Required City Contribution as % Payroll	49.49%
Required Employee Contribution as % Payroll	11.00%

Participant Information	
Active Participants	832
Retired Participants and Beneficiaries	812
Terminated Vested Participants	26
Total Monthly Pension Benefits for 2022	\$30,067,262
Total Lump Sum Payments for 2020	\$1,478,892

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