



Chattanooga Fire and Police Pension Fund

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STATE OF THE PENSION SUMMARY

As of 06/30/2023

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

Investment Returns as of 06/30/2023

Plan Assets 03/31/2023:	\$277,237,123			
Plan Assets 06/30/2023:	\$285,372,133			
	2Q 2023	YTD	1 Year	3 Year(Annualized)
CFPPF Portfolio - Before Fees	3.0%	7.6%	8.9%	7.8%
Equity - Before Fees	5.1%	11.5%	14.7%	11.3%
MSCI World Index	-6.3%	14.3%	17.1%	11.5%
Real Assets - Before Fees	-0.2%	-0.5%	0.2%	7.3%
Real Asset Index	-0.1%	0.2%	2.9%	8.2%
Fixed Income - Before Fees	-0.9%	2.4%	-0.7%	-3.9%
Bloomberg Agg Index	-0.8%	2.1%	-0.9%	-4.0%
CFPPF Portfolio - After Fees	2.9%	7.4%	8.5%	7.3%
Benchmark Index	2.9%	7.0%	8.4%	7.9%

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

1/1/2023 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.