



FIRE AND POLICE PENSION FUND



STATE OF THE PENSION SUMMARY As of 12/31/2019

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

Investment Returns as of 12/31/2019

Plan Assets 09/30/2019:	\$226,987,936			
Plan Assets 12/31/2019:	\$240,491,159			
	Q4 2019	YTD	1 Year	3 Year (Annualized)
CFPPF Portfolio - Before Fees	6.2%	20.1%	20.1%	8.7%
Equity - Before Fees	8.9%	26.3%	26.3%	10.7%
MSCI World Index	9.1%	27.3%	27.3%	13.1%
Real Assets - Before Fees	2.1%	5.8%	5.8%	8.1%
Real Asset Index	2.0%	4.8%	4.8%	3.0%
Fixed Income - Before Fees	0.4%	10.4%	10.4%	5.7%
Bloomberg Agg Index	0.2%	8.7%	8.7%	4.0%
CFPPF Portfolio - After Fees	6.1%	19.7%	19.7%	8.2%
Benchmark Index	5.9%	19.7%	19.7%	8.2%

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

1/1/2019 Actuarial Valuation Data

Funding Information		Participant Information	
Estimated Actuarial Unfunded Liabilities	\$210,490,711	Active Participants	862
Market Value Funded Ratio	46.51%	Retired Participants and Beneficiaries	791
Required City Contribution	\$19,604,058	Terminated Vested Participants	18
Required City Contribution as % Payroll	46.95%	Total Monthly Pension Benefits for 2018	\$27,708,911
Required Employee Contribution as % Payroll	11%	Total Lump Sum Payments for 2018	\$1,394,110

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