



FIRE AND POLICE PENSION FUND



STATE OF THE PENSION SUMMARY

As of 09/30/2020

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

Investment Returns as of 09/30/2020

Plan Assets 06/30/2020:	\$233,468,539			
Plan Assets 09/30/2020:	\$245,559,039			
	Q3 2020	YTD	1 Year	3 Year (Annualized)
CFPPF Portfolio - Before Fees	5.7%	3.6%	9.9%	6.8%
Equity - Before Fees	8.4%	2.7%	11.7%	7.2%
MSCI World Index	8.3%	1.8%	11.0%	7.7%
Real Assets - Before Fees	0.4%	8.0%	2.9%	6.9%
Real Asset Index	3.2%	-3.7%	-1.8%	1.2%
Fixed Income - Before Fees	1.0%	7.6%	8.0%	6.3%
Bloomberg Agg Index	0.6%	6.8%	7.0%	5.2%
CFPPF Portfolio - After Fees	5.6%	3.2%	9.4%	6.3%
Benchmark Index	5.3%	1.6%	7.6%	6.0%

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

1/1/2020 Actuarial Valuation Data

Funding Information		Participant Information	
Estimated Actuarial Unfunded Liabilities	\$222,537,833	Active Participants	866
Market Value Funded Ratio	51.80%	Retired Participants and Beneficiaries	799
Required City Contribution	\$21,080,574	Terminated Vested Participants	18
Required City Contribution as % Payroll	50.24%	Total Monthly Pension Benefits for 2019	\$28,374,924
Required Employee Contribution as % Payroll	11.00%	Total Lump Sum Payments for 2019	\$1,191,270

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