



FIRE AND POLICE PENSION FUND



STATE OF THE PENSION SUMMARY

As of 06/30/2019

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

Investment Returns as of 06/30/2019

Plan Assets 03/31/2019:	\$222,201,927			
Plan Assets 06/30/2019:	\$228,981,382			
	Q2 2019	YTD	1 Year	3 Year (Annualized)
CFPPF Portfolio - Before Fees	3.3%	12.6%	6.2%	8.2%
Equity - Before Fees	3.5%	16.3%	5.2%	10.0%
MSCI World Index	3.8%	16.6%	6.3%	12.2%
Real Assets - Before Fees	1.5%	2.1%	6.5%	9.4%
Real Asset Index	0.3%	2.9%	0.9%	2.9%
Fixed Income - Before Fees	3.3%	7.4%	9.0%	5.2%
Bloomberg Agg Index	3.1%	6.1%	7.9%	2.3%
CFPPF Portfolio - After Fees	3.1%	12.4%	5.8%	7.6%
Benchmark Index	3.3%	12.5%	6.1%	7.5%

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.