



FIRE AND POLICE PENSION FUND



STATE OF THE PENSION SUMMARY As of 09/30/2019

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

Investment Returns as of 09/30/2019

Plan Assets 06/30/2019:	\$229,014,853			
Plan Assets 09/30/2019:	\$226,987,936			
	Q3 2019	YTD	1 Year	3 Year (Annualized)
CFPPF Portfolio - Before Fees	0.4%	13.1%	4.0%	6.9%
Equity - Before Fees	-0.3%	16.0%	1.3%	8.1%
MSCI World Index	0.1%	16.7%	1.9%	10.3%
Real Assets - Before Fees	0.8%	3.6%	5.6%	8.3%
Real Asset Index	-0.1%	2.8%	0.4%	3.0%
Fixed Income - Before Fees	2.4%	9.9%	11.2%	5.1%
Bloomberg Agg Index	2.3%	8.5%	10.3%	2.9%
CFPPF Portfolio - After Fees	0.3%	12.8%	3.6%	6.3%
Benchmark Index	0.6%	13.2%	3.7%	6.7%

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.