



FIRE AND POLICE PENSION FUND



STATE OF THE PENSION SUMMARY

As of 06/30/2020

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

Investment Returns as of 06/30/2020

Plan Assets 03/31/2020:		\$207,430,140			
Plan Assets 06/30/2020:		\$233,468,539			
	Q2 2020	YTD	1 Year	3 Year (Annualized)	
CFPPF Portfolio - Before Fees	13.6%	-1.7%	4.8%	6.1%	
Equity - Before Fees	20.4%	-4.6%	3.4%	5.9%	
MSCI World Index	19.4%	-6.0%	2.6%	6.7%	
Real Assets - Before Fees	1.1%	0.4%	3.4%	7.7%	
Real Asset Index	1.2%	-6.7%	-5.0%	0.7%	
Fixed Income - Before Fees	3.8%	6.6%	9.5%	6.5%	
Bloomberg Agg Index	2.9%	6.1%	8.7%	5.3%	
CFPPF Portfolio - After Fees	13.4%	-1.9%	4.3%	5.6%	
Benchmark Index	12.9%	-3.6%	2.9%	5.0%	

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.

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