



# Special Forces Pension Plan

## SFPP Quarterly Investment Report

### Q2 2023

#### Assets Under Management

as at June 30, 2023	\$4,069.3 million
as at March 31, 2023	\$4,002.6 million

#### Performance Summary (%)

	Q2 2023	YTD	2022	2021	2020	2019
SFPP	1.67	5.64	(7.16)	15.64	4.52	13.53
Policy Benchmark	1.62	5.61	(8.88)	9.34	10.22	14.29
Value-Added (Lost)	0.05	0.03	1.72	6.30	(5.70)	(0.76)

#### Asset Mix

	Long Term Policy	Q2 2023	
		%	Current Mix % (millions CAD)
<b>Fixed Income</b>	26.5	27.2	1106.9
<b>Inflation Sensitive &amp; Alternatives</b>	29.0	28.4	1157.6
<b>Canadian Equity</b>	7.0	6.3	267.1
<b>Global Developed Equity</b>	23.5	24.3	990.3
<b>Emerging Markets Equity</b>	4.0	3.9	159.9
<b>Global Small Cap Equity</b>	4.0	3.9	159.8
<b>Private Equity</b>	6.0	5.5	225.4
<b>Overlays</b>	0.0	0.3	11.3
<b>Money Market</b>	0.0	0.1	3.8
	100	100	4069.3

\*Includes Infrastructure, Renewable Resources, Real Estate, and Real Return Bonds

This report is unaudited and may be subject to revision. Totals may not add to 100% due to rounding.