



Special Forces Pension Plan

SFPP Quarterly Investment Report Q3 2023

Assets Under Management

as at September 29, 2023

\$3,983.6 million

as at June 30, 2023

\$4,069.3 million

Performance Summary (%)

	Q3 2023	YTD	2022	2021	2020	2019
SFPP	(2.11)	3.42	(7.16)	15.64	4.52	13.53
Policy Benchmark	(2.11)	3.34	(8.88)	9.34	10.22	14.29
Value-Added (Lost)	0.00	0.08	1.72	6.30	(5.70)	(0.76)

Asset Mix

	Long Term Policy	Q3 2023	
	%	Current Mix %	(millions CAD)
Fixed Income	26.5	27.9	1109.7
Inflation Sensitive & Alternatives	29.0	29.8	1187.8
Canadian Equity	7.0	4.0	159.4
Global Developed Equity	23.5	24.3	967.9
Emerging Markets Equity	4.0	3.9	156.2
Global Small Cap Equity	4.0	4.0	159.5
Private Equity	6.0	5.7	227.8
Overlays	0.0	0.3	12.1
Money Market	0.0	0.1	3.3
	100	100	3983.6

*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.