



# Special Forces Pension Plan

## SFPP Quarterly Investment Report, Q2 2022

### Assets Under Management

as at June 30, 2022	\$3,691.9 million
as at March 31, 2022	\$3,969.4 million

### Investment Performance Net of Fees (%)

	Q2 2022	YTD	2021	2020	2019
SFPP	(6.99)	(11.17)	15.64	4.52	13.53
Policy Benchmark	(8.06)	(12.16)	9.34	10.22	14.29
<b>Value-Added (Lost)</b>	<b>1.06</b>	<b>0.99</b>	<b>6.30</b>	<b>(5.70)</b>	<b>(0.76)</b>

### Asset Mix

	Long-Term Policy		Q2 2022
	(%)	Current Mix (%)	(millions CAD)
<b>Fixed Income</b>	23.0	25.2	931.7
<b>Inflation Sensitive &amp; Alternatives*</b>	29.0	25.3	935.4
<b>Canadian Equity</b>	10.0	9.7	357.4
<b>Global Developed Equity</b>	25.0	25.7	950.1
<b>Emerging Markets Equity</b>	4.0	3.8	142.1
<b>Global Small Cap Equity</b>	3.0	3.0	109.2
<b>Private Equity</b>	5.0	5.8	214.0
<b>Overlays</b>	0.0	0.3	12.2
<b>Money Market</b>	1.0	1.1	39.9
	100.0	100.0	3691.9

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

This report is unaudited and may be subject to revision.