



# 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
Value-Added (Lost)	1.06	0.99	6.30	(5.70)	(0.76)

### Asset Mix

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