



Special Forces Pension Plan

SFPP Quarterly Investment Report, Q3 2022

Assets Under Management

as at September 30, 2022

\$3,679.3 million

as at June 30, 2022

\$3,691.9 million

Investment Performance Net of Fees (%)

	Q3 2022	YTD	2021	2020	2019
SFPP	(0.17)	(11.32)	15.64	4.52	13.53
Policy Benchmark	0.37	(11.93)	9.34	10.22	14.29
Value-Added (Lost)	(0.54)	0.60	6.30	(5.70)	(0.76)

Asset Mix

	Long-Term Policy	Q3 2022	
	%	Current Mix %	(millions CAD)
Fixed Income	23.0	24.1	887.8
Inflation Sensitive & Alternatives	29.0	27.5	1010.8
Canadian Equity	10.0	9.8	361.1
Global Developed Equity	25.0	24.9	914.7
Emerging Markets Equity	4.0	3.8	141.5
Global Small Cap Equity	3.0	2.9	108.0
Private Equity	5.0	5.6	206.5
Overlays	0.0	0.3	12.1
Money Market	1.0	1.0	36.7
	100	100	3679.3

*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.