



Special Forces Pension Plan

SFPP Quarterly Investment Report

Q1 2024

Assets Under Management

as at March 29, 2024	\$4,328.5 million
as at December 29, 2023	\$4,192.0 million

Performance Summary (%)

	Q1 2024	YTD	2023	2022	2021	2020
SFPP	3.26	3.26	8.83	(7.16)	15.64	4.52
Policy Benchmark	3.48	3.48	9.98	(8.88)	9.34	10.22
Value-Added (Lost)	(0.22)	(0.22)	(1.15)	1.72	6.30	(5.70)

Asset Mix

	Long Term Policy %	Q1 2024	
		Current Mix %	(millions CAD)
Fixed Income	29.5	29.1	1261.4
Inflation Sensitive & Alternatives	28.5	28.0	1210.5
Canadian Equity	4.5	4.1	178.5
Global Developed Equity	22.5	23.7	1026.7
Emerging Markets Equity	5.0	5.0	218.0
Global Small Cap Equity	4.0	4.1	176.0
Private Equity	6.0	5.5	239.2
Overlays	0.0	0.2	10.6
Money Market	0.0	0.2	7.5
	100	100	4328.4

*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.