



## Special Forces Pension Plan

# SFPP Quarterly Investment Report

## Q2 2024

### Assets Under Management

as at March 29, 2024

\$4,328.5 million

as at June 28, 2024

\$4,412.8 million

### Performance Summary (%)

|                    | Q2 2024 | YTD    | 2023   | 2022   | 2021  | 2020   | 2019   |
|--------------------|---------|--------|--------|--------|-------|--------|--------|
| SFPP               | 1.95    | 5.27   | 8.83   | (7.16) | 15.64 | 4.52   | 13.53  |
| Policy Benchmark   | 1.98    | 5.53   | 9.98   | (8.88) | 9.34  | 10.22  | 14.29  |
| Value-Added (Lost) | (0.03)  | (0.26) | (1.15) | 1.72   | 6.30  | (5.70) | (0.76) |

### Asset Mix

|                                    | Policy Mix | Q2 2024       |                |
|------------------------------------|------------|---------------|----------------|
|                                    | %          | Current Mix % | (millions CAD) |
| Fixed Income                       | 29.5       | 29.2          | 1,289.2        |
| Inflation Sensitive & Alternatives | 28.5       | 27.2          | 1,198.8        |
| Canadian Equity                    | 4.5        | 4.2           | 187.0          |
| Global Developed Equity            | 22.5       | 23.9          | 1,052.9        |
| Emerging Markets Equity            | 5.0        | 5.1           | 223.3          |
| Global Small Cap Equity            | 4.0        | 4.0           | 175.7          |
| Private Equity                     | 6.0        | 5.7           | 249.8          |
| Overlays                           | 0.0        | 0.2           | 10.5           |
| Money Market                       | 0.0        | 0.6           | 25.6           |
|                                    | 100        | 100           | 4,412.8        |

\*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.