



Special Forces Pension Plan

SFPP Quarterly Investment Report

Q3 2024

Assets Under Management

as at June 28, 2024	\$4,412.8 million
as at September 27, 2024	\$4,591.4 million

Performance Summary (%)

	Q3 2024	YTD	2023	2022	2021	2020	2019
SFPP	4.05	9.53	8.83	(7.16)	15.64	4.52	13.53
Policy Benchmark	4.21	9.97	9.98	(8.88)	9.34	10.22	14.29
Value-Added (Lost)	(0.17)	(0.45)	(1.15)	1.72	6.30	(5.70)	(0.76)

Asset Mix

	Policy Mix	Q3 2024	
	%	Current Mix %	(millions CAD)
Fixed Income	29.5	29.7	1,361.4
Inflation Sensitive & Alternatives	28.5	26.8	1,229.6
Canadian Equity	4.5	4.1	187.6
Global Developed Equity	22.5	24.2	1,112.1
Emerging Markets Equity	5.0	5.0	231.5
Global Small Cap Equity	4.0	4.0	184.0
Private Equity	6.0	5.5	254.4
Overlays	0.0	0.2	10.2
Money Market	0.0	0.4	20.5
	100	100	4,591.4

*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.