

Assets Under Management:

Total as of June 30, 2024: \$19,701 million



Investment Performance ending June 30, 2024

Asset / Sub-Asset Category Benchmark	Market Value (\$mm)	2024		Annualized Years					Calendar Years		
		Q2	YTD	1 Year	2 Year	3 Year	4 Year	10 Year	2023	2022	2021
Fund	19,701.2	2.72	7.48	10.83	10.91	6.34	8.74	7.47	9.18	(4.48)	15.83
Benchmark		2.72	7.83	12.65	11.40	5.48	7.24	7.30	10.31	(5.94)	10.30
Added Value		0.00	(0.35)	(1.82)	(0.49)	0.85	1.50	0.17	(1.13)	1.46	5.53
Fixed Income Total	4,199.6	1.33	1.26	5.47	5.09	0.52	(0.07)	3.46	7.63	(8.16)	(2.71)
Benchmark		1.16	0.83	5.24	4.94	(0.08)	(1.07)	2.68	7.56	(8.80)	(3.78)
Added Value		0.17	0.44	0.23	0.15	0.60	1.00	0.78	0.07	0.64	1.07
Money Market	13.5	1.28	2.57	5.22	4.58	3.17	2.43	1.73	4.94	1.93	0.18
Benchmark		1.30	2.55	5.13	4.41	3.06	2.32	1.52	4.71	1.82	0.17
Added Value		(0.02)	0.02	0.08	0.17	0.12	0.10	0.21	0.22	0.11	0.01
Universe Bonds	2,428.6	1.00	0.03	4.61	4.22	(1.44)	(1.22)	2.61	7.73	(11.83)	(2.35)
Benchmark		0.86	(0.38)	3.69	3.42	(1.78)	(1.94)	1.90	6.69	(11.69)	(2.54)
Added Value		0.14	0.41	0.93	0.80	0.34	0.72	0.72	1.04	(0.15)	0.19
Private Debt & Loan	914.5	2.11	4.35	9.40	8.63	8.20	8.29	5.89	9.55	6.21	8.50
Benchmark		1.96	4.26	9.84	10.26	5.54	3.49	4.12	11.85	(0.15)	(2.54)
Added Value		0.14	0.09	(0.44)	(1.62)	2.66	4.80	1.77	(2.30)	6.36	11.04
Private Mortgages	850.1	1.57	1.64	3.83	2.57	0.89	1.27	3.53	4.51	(5.02)	1.15
Benchmark		1.33	1.33	5.94	4.55	0.72	0.58	2.94	6.50	(5.56)	(0.63)
Added Value		0.24	0.31	(2.11)	(1.98)	0.17	0.69	0.60	(1.99)	0.54	1.78



Investment Performance ending June 30, 2024

Asset / Sub-Asset Category Benchmark	Market Value (\$mm)	2024		Annualized Years					Calendar Years		
		Q2	YTD	1 Year	2 Year	3 Year	4 Year	10 Year	2023	2022	2021
Equities Total	9,126.6	3.72	14.27	21.93	19.29	9.38	14.53	9.57	16.50	(8.79)	22.99
Benchmark		3.82	14.13	21.67	19.24	8.65	12.34	9.75	16.30	(9.51)	17.46
Added Value		(0.10)	0.14	0.26	0.06	0.74	2.19	(0.18)	0.19	0.72	5.53
Canadian Equity	998.7	(0.88)	5.66	12.76	11.55	6.93	14.36	6.60	12.31	(4.28)	29.51
Benchmark		(0.53)	6.05	12.13	11.27	5.98	12.35	6.95	11.75	(5.84)	25.09
Added Value		(0.34)	(0.40)	0.64	0.28	0.96	2.01	(0.35)	0.55	1.56	4.42
Global Developed Equity	6,543.3	4.02	16.70	25.28	22.92	12.10	15.36	11.06	19.41	(8.29)	22.26
Benchmark		3.81	15.96	24.29	22.33	11.11	13.47	11.21	19.21	(9.37)	18.56
Added Value		0.21	0.74	0.98	0.59	0.99	1.89	(0.15)	0.20	1.08	3.70
Global Equity Passive	1,816.1	3.89	16.16	24.62	-	-	-	-	-	-	-
Benchmark		3.81	15.96	24.29	-	-	-	-	-	-	-
Added Value		0.09	0.19	0.33	-	-	-	-	-	-	-
Global Equity Active	4,678.6	4.03	16.86	25.39	23.45	11.53	16.44	11.61	20.38	(11.42)	25.98
Benchmark		3.81	15.96	24.29	22.92	10.48	14.26	11.93	20.47	(12.19)	20.78
Added Value		0.22	0.90	1.09	0.53	1.05	2.18	(0.31)	(0.09)	0.78	5.20
Life Settlements	43.5	7.66	22.83	42.23	27.69	16.93	20.92	-	22.31	(9.68)	33.62
Benchmark		3.81	15.96	24.29	22.92	10.48	14.26	-	20.47	(12.19)	20.78
Added Value		3.86	6.87	17.93	4.77	6.45	6.66	-	1.84	2.51	12.84
Global Minimum Variance	2.7	1.42	26.51	35.62	25.54	15.37	14.42	-	14.98	(2.43)	15.12
Benchmark		3.81	15.96	24.29	20.93	12.49	11.74	-	16.51	(2.70)	13.47
Added Value		(2.39)	10.54	11.33	4.62	2.88	2.68	-	(1.54)	0.26	1.65
Emerging Markets Equity	1,584.6	5.33	9.89	14.19	9.29	(1.47)	6.57	5.74	7.69	(14.09)	1.28
Benchmark		6.46	11.54	16.39	10.22	(1.85)	4.91	5.40	6.88	(14.29)	(3.37)
Added Value		(1.13)	(1.65)	(2.20)	(0.92)	0.38	1.66	0.34	0.80	0.20	4.65



Investment Performance ending June 30, 2024

Asset / Sub-Asset Category Benchmark	Market Value (\$mm)	2024		Annualized Years					Calendar Years		
		Q2	YTD	1 Year	2 Year	3 Year	4 Year	10 Year	2023	2022	2021
Inflation Sensitive & Alternatives Total	6,334.4	2.27	2.32	0.06	3.02	7.48	5.36	6.39	0.36	8.40	16.10
Benchmark		2.13	3.80	5.43	4.32	5.59	4.80	5.85	3.59	4.95	7.17
Added Value		0.14	(1.48)	(5.37)	(1.30)	1.89	0.55	0.53	(3.22)	3.45	8.93
Real Estate	2,485.6	0.72	0.14	(6.69)	(3.35)	2.43	0.97	3.83	(6.73)	5.12	14.33
Benchmark		0.88	1.85	(0.06)	(1.37)	1.64	1.21	4.16	(2.97)	1.08	7.46
Added Value		(0.16)	(1.71)	(6.63)	(1.99)	0.79	(0.24)	(0.33)	(3.76)	4.03	6.87
Canadian Real Estate	1,662.6	0.76	0.68	(4.65)	(1.22)	3.86	2.10	4.08	(4.65)	7.30	14.13
Benchmark		0.72	1.34	0.02	(0.11)	2.24	1.61	4.25	0.00	1.18	6.88
Added Value		0.04	(0.66)	(4.67)	(1.11)	1.62	0.49	(0.17)	(4.65)	6.12	7.25
Foreign Real Estate	823.0	0.66	(0.95)	(10.81)	(7.73)	(0.03)	(1.25)	4.49	(10.99)	0.21	15.04
Benchmark		1.22	2.89	(0.22)	(4.04)	0.94	1.11	4.69	(9.03)	0.66	9.92
Added Value		(0.56)	(3.84)	(10.59)	(3.68)	(0.97)	(2.36)	(0.20)	(1.96)	(0.44)	5.12
Private Infrastructure	2,162.7	2.53	2.61	2.85	7.79	12.93	10.82	9.89	3.91	17.15	19.58
Benchmark		2.81	4.77	8.87	8.46	8.24	7.79	7.25	8.37	8.14	6.87
Added Value		(0.28)	(2.17)	(6.02)	(0.66)	4.69	3.04	2.63	(4.46)	9.01	12.71
Renewable Resources	426.1	2.08	2.29	(0.03)	15.36	16.49	10.12	10.99	3.56	26.61	20.88
Benchmark		2.81	4.77	8.87	8.46	8.24	7.79	7.25	8.37	8.14	6.87
Added Value		(0.72)	(2.49)	(8.90)	6.90	8.26	2.33	3.74	(4.82)	18.48	14.01
Private Equity	1,260.0	5.09	6.45	11.10	6.37	8.77	20.50	10.26	10.79	(2.61)	58.40
Benchmark		3.38	5.96	11.37	10.96	10.74	10.29	10.38	10.87	10.64	9.37
Added Value		1.71	0.49	(0.27)	(4.58)	(1.96)	10.22	(0.12)	(0.09)	(13.24)	49.03
Fund Overlays	27.1	(10.96)	(10.21)	(17.80)	(7.47)	(11.66)	(6.13)	5.42	1.54	(21.50)	(2.67)