

# UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT JUNE 30, 2013

## Performance of the Funds

	*Annualized returns				
	3 Months	YTD	1 year	5 years*	10 years*
Balanced Fund - gross	-0.38%	4.00%	10.00%	4.77%	7.29%
Balanced Fund - net	-0.50%	3.73%	9.43%	4.22%	6.77%
Composite Index 1	-0.73%	3.23%	7.59%	4.17%	6.72%
Bond Fund - gross	-4.03%	-3.74%	-1.93%	5.76%	5.42%
Bond Fund - net	-4.12%	-3.92%	-2.25%	5.42%	5.13%
Composite Index 2	-3.76%	-3.58%	-2.15%	5.47%	5.31%
Canadian Equity Fund - gross	-1.87%	2.90%	13.10%	1.62%	9.89%
Canadian Equity Fund - net	-1.98%	2.65%	12.58%	1.17%	N/A
Composite Index 3	-4.09%	-0.90%	7.96%	-0.75%	8.39%
Foreign Equity Fund - gross	4.58%	15.55%	25.29%	4.20%	5.20%
Foreign Equity Fund - net	4.42%	15.17%	24.47%	3.53%	N/A
Composite Index 4	5.19%	16.03%	22.82%	4.65%	5.51%
Short Term Investment Fund - gross	0.26%	0.60%	1.27%	1.10%	2.23%
Short Term Investment Fund - net	0.21%	0.49%	1.08%	0.87%	2.05%
Composite Index 5	0.24%	0.48%	1.00%	0.87%	2.05%

The Average Rate of Return for the FPP funds are updated on a monthly basis and are available under the QuickFind menu on the FPP website.

**Composite Index 1:** 32% DEX Universe, 10% S&P/TSX Capped, 5% S&P/TSX, 5% S&P/TSX 60 Capped, 6% S&P 500, 21% MSCI World Ex Canada, 3% Dex 91-Day TB, 10% CPI + 4% commencing November 2011 (retroactive), 8% DEX Real Return Bonds

**Composite Index 2:** 80% DEX Universe, 20% DEX Real Return Bonds

**Composite Index 3:** 25% S&P/TSX, 50% S&P/TSX Capped, 25% S&P/TSX 60 Capped

**Composite Index 4:** 73% MSCI World Ex Canada, 21% S&P 500, 6% DEX 91-Day TB

**Composite Index 5:** DEX 91-Day TB Index until August 2007; DEX 30-Day from September 2007 to January 2011; DEX 91-Day TB Index as of February 2011.

## Composition of the Funds

	Market Value (\$ Millions)	% of Funds		Market Value (\$ Millions)	% of Funds
<b>BALANCED FUND</b>			<b>CANADIAN EQUITY FUND</b>		
Equities - Canada	264.2	20.2%	Equities - Canada	103.9	98.9%
Equities - U.S.	233.7	17.9%	Cash	1.2	1.1%
Equities - non-North American	147.2	11.3%	<b>Total Canadian Equity Fund</b>	<b>105.1</b>	<b>100.0%</b>
Absolute Return Hedge Fund	31.1	2.4%	<b>FOREIGN EQUITY FUND</b>		
Real Estate - Canada	141.8	10.9%	Equities - U.S.	36.0	57.8%
Fixed Income	388.5	29.7%	Equities - non-North American	22.6	36.2%
Real Return Bonds - Canada	96.5	7.4%	Absolute Return Hedge Fund	2.4	3.8%
Cash	2.8	0.2%	Cash	1.4	2.2%
<b>Total Balanced Fund</b>	<b>1,305.8</b>	<b>100.0%</b>	<b>Total Foreign Equity Fund</b>	<b>62.4</b>	<b>100.0%</b>
<b>BOND FUND</b>			<b>GUARANTEED INVESTMENT CERTIFICATES</b>		
Fixed Income	54.1	78.7%		14.4	100.0%
Real Return Bonds - Canada	13.5	19.6%	<b>SHORT TERM INVESTMENT FUND</b>		
Cash	1.2	1.7%		47.8	100.0%
<b>Total Bond Fund</b>	<b>68.8</b>	<b>100.0%</b>			

