

# UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT SEPTEMBER 30, 2015

## Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	-1.77%	5.76%	10.20%	9.11%	6.86%
Balanced Fund - net	-1.87%	5.25%	9.64%	8.54%	6.34%
Composite Index 1	-1.80%	5.37%	8.86%	7.97%	6.07%
Bond Fund - gross	-0.18%	4.63%	2.82%	4.52%	5.22%
Bond Fund - net	-0.26%	4.29%	2.49%	4.19%	4.91%
Composite Index 2	-0.13%	4.95%	2.77%	4.47%	4.99%
Canadian Equity Fund - gross	-7.15%	-7.27%	8.88%	7.07%	N/A
Canadian Equity Fund - net	-7.25%	-7.65%	8.42%	6.60%	N/A
Composite Index 3	-7.86%	-8.18%	5.91%	4.51%	N/A
Foreign Equity Fund - gross	-1.33%	16.78%	22.26%	16.18%	N/A
Foreign Equity Fund - net	-1.44%	16.18%	21.54%	15.43%	N/A
Composite Index 4	-1.03%	15.84%	21.16%	15.45%	N/A
Short Term Investment Fund - gross	0.21%	1.05%	1.18%	1.18%	N/A
Short Term Investment Fund - net	0.17%	0.93%	1.07%	1.07%	N/A
Composite Index 5	0.15%	0.77%	0.92%	0.94%	N/A

The Average Rates of Return for the FPP funds are available on the Investments page of the FPP website.

**Composite Index 1:** 32% FT TMX Bond Universe commencing February 2014, 15% S&P/TSX, 5% S&P/TSX Capped, 6% S&P 500, 24% MSCI World Ex Canada commencing January 2015, 10% CPI + 4% commencing November 2011 retroactively, 8% FT TMX Real Return Bonds commencing February 2014.

**Composite Index 2:** 80% FT TMX Bond Universe commencing February 2014, 20% FT TMX Real Return Bonds commencing February 2014.

**Composite Index 3:** 75% S&P/TSX, 25% S&P/TSX Capped commencing June 1, 2015.

**Composite Index 4:** 79% MSCI World Ex Canada commencing January 2015, 21% S&P 500.

**Composite Index 5:** FT TMX 91-Day TB Index commencing February 2014.

## Composition of the Funds

	Market Value (\$ Millions)	% of Funds		Market Value (\$ Millions)	% of Funds
<b>BALANCED FUND</b>			<b>CANADIAN EQUITY FUND</b>	124.8	100.0%
Equities - Canada	306.1	19.1%			
Equities - U.S.	115.2	7.2%	<b>FOREIGN EQUITY FUND</b>		
Equities - Global	400.9	25.0%	Equities - U.S.	24.7	22.3%
Real Estate - Canada	155.6	9.7%	Equities - Global	86.0	77.7%
Fixed Income	515.3	32.0%	<b>Total Foreign Equity Fund</b>	110.7	100.0%
Real Return Bonds - Canada	112.9	7.0%			
<b>Total Balanced Fund</b>	1,606.0	100.0%	<b>GUARANTEED INVESTMENT CERTIFICATES</b>	17.3	100.0%
<b>BOND FUND</b>			<b>SHORT TERM INVESTMENT FUND</b>	38.6	100.0%
Fixed Income	43.3	81.9%			
Real Return Bonds - Canada	9.6	18.1%			
<b>Total Bond Fund</b>	52.9	100.0%			

