

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT SEPTEMBER 30, 2017

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	0.42%	5.17%	6.76%	9.01%	6.29%
Balanced Fund - net	0.33%	4.76%	6.30%	8.51%	5.76%
Composite Index 1	0.09%	3.94%	6.14%	7.92%	5.63%
Bond Fund - gross	-1.87%	-3.31%	2.79%	2.44%	5.08%
Bond Fund - net	-1.95%	-3.61%	2.46%	2.12%	4.74%
Composite Index 2	-2.08%	-3.87%	2.50%	2.18%	4.79%
Canadian Equity Fund - gross	4.15%	10.16%	5.58%	10.38%	5.57%
Canadian Equity Fund - net	4.06%	9.74%	5.16%	9.92%	5.12%
Composite Index 3	3.69%	9.19%	4.62%	8.18%	4.06%
Foreign Equity Fund - gross	0.62%	12.08%	12.75%	17.54%	7.29%
Foreign Equity Fund - net	0.53%	11.66%	12.26%	16.93%	6.69%
Composite Index 4	0.72%	11.25%	12.29%	16.80%	7.31%
Short Term Investment Fund - gross	0.20%	0.70%	0.82%	1.02%	1.26%
Short Term Investment Fund - net	0.16%	0.53%	0.65%	0.85%	1.09%
Composite Index 5	0.13%	0.47%	0.57%	0.74%	1.09%

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

Composite Index 1: 32% FT TMX Bond Universe, 13.3% S&P/TSX, 6.7% S&P/TSX Capped, 5% MSCI ACWI Ex Canada, 20% MSCI World Ex Canada, 5% MSCI World Ex Canada Minimum Volatility, 10% CPI + 4%, 8% FT TMX Real Return Bonds

Composite Index 2: 80% FT TMX Bond Universe, 20% FT TMX Real Return Bonds

Composite Index 3: 66.7% S&P/TSX, 33.3% S&P/TSX Capped

Composite Index 4: 66% MSCI World Ex Canada, 17% MSCI ACWI Ex Canada, 17% MSCI World Ex Canada Minimum Volatility

Composite Index 5: FT TMX 91-Day TB Index

Composition of the Funds

	Market Value (\$ Millions)	% of Funds		Market Value (\$ Millions)	% of Funds
BALANCED FUND			CANADIAN EQUITY FUND		
Equities - Canada	382	21.1%		164.6	100.0%
Equities - Global	568.5	31.4%			
Real Estate - Canada	164.8	9.1%	FOREIGN EQUITY FUND	135.4	100.0%
Fixed Income	565.8	31.2%			
Real Return Bonds - Canada	130.6	7.2%	GUARANTEED INVESTMENT CERTIFICATES	18.1	100.0%
Total Balanced Fund	1,811.7	100.0%			
BOND FUND			SHORT TERM INVESTMENT FUND		
Fixed Income	46.6	82.5%		33.0	100.0%
Real Return Bonds - Canada	9.9	17.5%			
Total Bond Fund	56.5	100.0%			

