

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT MARCH 31, 2018

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	0.30%	5.75%	5.24%	8.46%	6.81%
Balanced Fund - net	0.20%	5.33%	4.81%	7.98%	6.30%
Composite Index 1	-0.06%	4.46%	4.49%	7.55%	6.03%
Bond Fund - gross	0.42%	1.75%	1.35%	2.82%	4.72%
Bond Fund - net	0.35%	1.44%	1.04%	2.50%	4.39%
Composite Index 2	0.35%	1.78%	1.02%	2.64%	4.44%
Canadian Equity Fund - gross	-3.05%	3.92%	5.62%	8.97%	6.28%
Canadian Equity Fund - net	-3.14%	3.53%	5.21%	8.54%	5.83%
Composite Index 3	-4.53%	1.71%	4.07%	7.02%	4.44%
Foreign Equity Fund - gross	2.13%	11.70%	9.24%	16.01%	9.24%
Foreign Equity Fund - net	2.01%	11.24%	8.79%	15.44%	8.63%
Composite Index 4	1.70%	9.64%	8.80%	15.50%	9.01%
Short Term Investment Fund - gross	0.31%	0.95%	0.79%	1.00%	1.10%
Short Term Investment Fund - net	0.27%	0.78%	0.62%	0.83%	0.94%
Composite Index 5	0.30%	0.76%	0.58%	0.74%	0.92%

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, 10% MSCI World Ex Canada, 10% MSCI World IMI, 5% MSCI World Ex Canada Minimum Volatility, 10% CPI + 4%, 8% FT TMX Real Return Bonds

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

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

Composite Index 4: 33% MSCI World Ex Canada, 33% MSCI World IMI, 17% MSCI ACWI Ex Canada, 17% MSCI World Ex Canada Minimum Volatility

Composite Index 5: FTSE 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	375.4	20.2%		163.7	100.0%
Equities - Global	592.7	31.9%			
Real Estate - Canada	189.3	10.2%	FOREIGN EQUITY FUND	152.6	100.0%
Fixed Income	565.7	30.5%			
Real Return Bonds - Canada	134.5	7.2%	GUARANTEED INVESTMENT CERTIFICATES	18.1	100.0%
Total Balanced Fund	1,857.6	100.0%			
BOND FUND			SHORT TERM INVESTMENT FUND		
Fixed Income	46.3	82.1%		34.4	100.0%
Real Return Bonds - Canada	10.1	17.9%			
Total Bond Fund	56.4	100.0%			

