

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT MARCH 31, 2016

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	-0.66%	-0.20%	8.73%	8.33%	6.37%
Balanced Fund - net	-0.77%	-0.63%	8.20%	7.79%	5.85%
Composite Index 1	-0.57%	-0.55%	7.84%	7.25%	5.64%
Bond Fund - gross	1.59%	0.43%	3.49%	5.10%	5.49%
Bond Fund - net	1.51%	0.12%	3.17%	4.77%	5.17%
Composite Index 2	1.54%	0.18%	3.46%	5.06%	5.23%
Canadian Equity Fund - gross	4.23%	-5.30%	7.29%	4.72%	5.71%
Canadian Equity Fund - net	4.11%	-5.70%	6.84%	4.27%	5.25%
Composite Index 3	4.54%	-6.59%	5.17%	2.19%	4.10%
Foreign Equity Fund - gross	-6.25%	0.06%	17.27%	14.71%	5.94%
Foreign Equity Fund - net	-6.35%	-0.35%	16.63%	14.01%	5.34%
Composite Index 4	-7.11%	0.04%	16.88%	14.09%	6.14%
Short Term Investment Fund - gross	0.17%	0.76%	1.14%	1.19%	1.80%
Short Term Investment Fund - net	0.11%	0.59%	0.96%	1.02%	1.64%
Composite Index 5	0.13%	0.52%	0.82%	0.88%	1.66%

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
BALANCED FUND			CANADIAN EQUITY FUND	133.6	100.0%
Equities - Canada	316.4	19.4%			
Equities - U.S.	120.0	7.3%	FOREIGN EQUITY FUND		
Equities - Global	404.5	24.7%	Equities - U.S.	25.9	22.9%
Real Estate - Canada	154.5	9.4%	Equities - Global	87.4	77.1%
Fixed Income	526.3	32.2%	Total Foreign Equity Fund	113.3	100.0%
Real Return Bonds - Canada	115.3	7.0%			
Total Balanced Fund	1,637.0	100.0%	GUARANTEED INVESTMENT CERTIFICATES	18.1	100.0%
BOND FUND			SHORT TERM INVESTMENT FUND	34.1	100.0%
Fixed Income	43.1	81.9%			
Real Return Bonds - Canada	9.5	18.1%			
Total Bond Fund	52.6	100.0%			

