

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT JUNE 30, 2016

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	2.15%	3.18%	9.64%	8.58%	6.83%
Balanced Fund - net	2.05%	2.74%	9.12%	8.05%	6.31%
Composite Index 1	2.91%	3.60%	9.14%	7.79%	6.20%
Bond Fund - gross	2.97%	5.61%	5.95%	5.13%	5.94%
Bond Fund - net	2.89%	5.28%	5.62%	4.80%	5.62%
Composite Index 2	2.82%	5.22%	5.76%	5.07%	5.66%
Canadian Equity Fund - gross	3.91%	0.35%	9.36%	6.41%	6.53%
Canadian Equity Fund - net	3.82%	-0.06%	8.91%	5.95%	6.07%
Composite Index 3	5.08%	-0.20%	8.42%	4.29%	5.00%
Foreign Equity Fund - gross	0.46%	1.26%	15.71%	14.53%	6.51%
Foreign Equity Fund - net	0.35%	0.83%	15.10%	13.86%	5.93%
Composite Index 4	1.65%	2.68%	15.56%	14.46%	6.84%
Short Term Investment Fund - gross	0.17%	0.71%	1.10%	1.16%	1.72%
Short Term Investment Fund - net	0.12%	0.54%	0.93%	0.99%	1.55%
Composite Index 5	0.12%	0.49%	0.78%	0.86%	1.58%

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, 13.3% S&P/TSX, 6.7% S&P/TSX Capped, 6% S&P 500, 24% MSCI World Ex Canada, 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: 79% MSCI World Ex Canada, 21% S&P 500.

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	139.2	100.0%
Equities - Canada	328.4	19.7%			
Equities - U.S.	123.3	7.4%	FOREIGN EQUITY FUND		
Equities - Global	402.9	24.1%	Equities - U.S.	26.3	23.4%
Real Estate - Canada	155.6	9.3%	Equities - Global	86.2	76.6%
Fixed Income	540.5	32.4%	Total Foreign Equity Fund	112.5	100.0%
Real Return Bonds - Canada	119.3	7.1%			
Total Balanced Fund	1,670.0	100.0%	GUARANTEED INVESTMENT CERTIFICATES	18.3	100.0%
BOND FUND			SHORT TERM INVESTMENT FUND	35.1	100.0%
Fixed Income	45.3	81.8%			
Real Return Bonds - Canada	10.1	18.2%			
Total Bond Fund	55.4	100.0%			

