

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT DECEMBER 31, 2016

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	0.36%	6.05%	7.99%	9.55%	6.10%
Balanced Fund - net	0.26%	5.62%	7.50%	9.03%	5.58%
Composite Index 1	0.42%	6.33%	7.88%	8.39%	5.47%
Bond Fund - gross	-4.13%	1.75%	4.92%	3.05%	5.09%
Bond Fund - net	-4.21%	1.43%	4.59%	2.73%	4.76%
Composite Index 2	-3.67%	1.90%	4.94%	2.87%	4.88%
Canadian Equity Fund - gross	5.03%	21.25%	7.78%	10.93%	6.30%
Canadian Equity Fund - net	4.93%	20.78%	7.34%	10.47%	5.85%
Composite Index 3	4.53%	21.09%	7.19%	8.38%	4.73%
Foreign Equity Fund - gross	2.66%	3.18%	12.76%	17.96%	5.71%
Foreign Equity Fund - net	2.56%	2.74%	12.20%	17.30%	5.12%
Composite Index 4	3.04%	3.03%	12.98%	17.23%	5.98%
Short Term Investment Fund - gross	0.17%	0.67%	0.96%	1.10%	1.53%
Short Term Investment Fund - net	0.12%	0.48%	0.79%	0.93%	1.37%
Composite Index 5	0.14%	0.51%	0.68%	0.81%	1.39%

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	365.4	21.1%		158.0	100.0%
Equities - Global	572.9	33.0%			
Real Estate - Canada	157.5	9.1%	FOREIGN EQUITY FUND	124.7	100.0%
Fixed Income	523.8	30.2%			
Real Return Bonds - Canada	115.1	6.6%	GUARANTEED INVESTMENT CERTIFICATES	19.7	100.0%
Total Balanced Fund	1,734.7	100.0%			
BOND FUND			SHORT TERM INVESTMENT FUND		
Fixed Income	44.7	81.8%		31.4	100.0%
Real Return Bonds - Canada	9.9	18.2%			
Total Bond Fund	54.6	100.0%			

