

# UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT MARCH 31, 2017

## Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	3.14%	10.43%	7.76%	9.35%	6.26%
Balanced Fund - net	3.03%	9.99%	7.29%	8.84%	5.73%
Composite Index 1	2.70%	9.82%	7.36%	8.19%	5.58%
Bond Fund - gross	0.92%	1.88%	4.31%	3.43%	5.16%
Bond Fund - net	0.84%	1.57%	3.99%	3.11%	4.83%
Composite Index 2	0.74%	1.10%	4.02%	3.10%	4.85%
Canadian Equity Fund - gross	2.93%	19.74%	6.80%	10.45%	6.23%
Canadian Equity Fund - net	2.83%	19.29%	6.37%	9.99%	5.77%
Composite Index 3	2.42%	18.64%	5.99%	7.96%	4.73%
Foreign Equity Fund - gross	5.98%	16.64%	13.07%	16.85%	6.23%
Foreign Equity Fund - net	5.90%	16.18%	12.54%	16.22%	5.64%
Composite Index 4	5.86%	17.42%	13.25%	16.45%	6.43%
Short Term Investment Fund - gross	0.16%	0.66%	0.90%	1.08%	1.44%
Short Term Investment Fund - net	0.12%	0.49%	0.73%	0.90%	1.28%
Composite Index 5	0.10%	0.48%	0.64%	0.79%	1.30%

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
<b>BALANCED FUND</b>			<b>CANADIAN EQUITY FUND</b>		
Equities - Canada	376.5	21.0%		162.2	100.0%
Equities - Global	607.9	33.9%			
Real Estate - Canada	160.3	8.9%	<b>FOREIGN EQUITY FUND</b>	130.5	100.0%
Fixed Income	537.4	30.0%			
Real Return Bonds - Canada	113.8	6.3%	<b>GUARANTEED INVESTMENT CERTIFICATES</b>	18.4	100.0%
<b>Total Balanced Fund</b>	<b>1,795.9</b>	<b>100.0%</b>			
<b>BOND FUND</b>			<b>SHORT TERM INVESTMENT FUND</b>		
Fixed Income	45.5	82.4%		30.8	100.0%
Real Return Bonds - Canada	9.7	17.6%			
<b>Total Bond Fund</b>	<b>55.2</b>	<b>100.0%</b>			

