

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT JUNE 30, 2017

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	0.89%	9.06%	7.17%	9.60%	6.26%
Balanced Fund - net	0.79%	8.63%	6.70%	9.09%	5.74%
Composite Index 1	0.70%	7.46%	6.60%	8.49%	5.62%
Bond Fund - gross	1.04%	-0.03%	3.79%	3.12%	5.49%
Bond Fund - net	0.96%	-0.33%	3.47%	2.80%	5.16%
Composite Index 2	1.16%	-0.53%	3.58%	2.86%	5.18%
Canadian Equity Fund - gross	-2.16%	12.74%	3.99%	10.77%	5.37%
Canadian Equity Fund - net	-2.26%	12.31%	3.57%	10.31%	4.92%
Composite Index 3	-1.64%	11.06%	3.25%	8.85%	3.91%
Foreign Equity Fund - gross	2.37%	18.86%	13.69%	18.20%	6.68%
Foreign Equity Fund - net	2.27%	18.40%	13.17%	17.58%	6.09%
Composite Index 4	1.27%	16.98%	13.28%	17.26%	6.76%
Short Term Investment Fund - gross	0.17%	0.67%	0.86%	1.05%	1.35%
Short Term Investment Fund - net	0.13%	0.50%	0.69%	0.87%	1.19%
Composite Index 5	0.09%	0.45%	0.60%	0.76%	1.20%

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	368.9	20.3%		156.3	100.0%
Equities - Global	598.6	33.0%			
Real Estate - Canada	162.6	9.0%	FOREIGN EQUITY FUND	135.9	100.0%
Fixed Income	558.4	30.8%			
Real Return Bonds - Canada	125.5	6.9%	GUARANTEED INVESTMENT CERTIFICATES	17.9	100.0%
Total Balanced Fund	1,841.0	100.0%			
BOND FUND			SHORT TERM INVESTMENT FUND		
Fixed Income	44.7	82.4%		31.5	100.0%
Real Return Bonds - Canada	9.5	17.6%			
Total Bond Fund	54.2	100.0%			

