

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT JUNE 30, 2018

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	2.68%	7.62%	6.59%	9.12%	6.92%
Balanced Fund - net	2.57%	7.20%	6.16%	8.64%	6.41%
Composite Index 1	2.92%	6.77%	5.93%	8.33%	6.23%
Bond Fund - gross	0.54%	1.24%	2.24%	3.78%	4.76%
Bond Fund - net	0.46%	0.94%	1.93%	3.46%	4.43%
Composite Index 2	0.80%	1.41%	2.01%	3.60%	4.53%
Canadian Equity Fund - gross	6.75%	13.39%	8.66%	10.82%	6.12%
Canadian Equity Fund - net	6.66%	12.98%	8.24%	10.39%	5.68%
Composite Index 3	6.77%	10.40%	6.96%	9.34%	4.17%
Foreign Equity Fund - gross	2.79%	12.17%	10.52%	15.61%	9.76%
Foreign Equity Fund - net	2.68%	11.68%	10.06%	15.06%	9.14%
Composite Index 4	3.64%	12.20%	10.46%	15.16%	9.78%
Short Term Investment Fund - gross	0.37%	1.15%	0.84%	1.02%	1.06%
Short Term Investment Fund - net	0.32%	0.98%	0.67%	0.85%	0.89%
Composite Index 5	0.30%	0.97%	0.64%	0.75%	0.89%

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, 10% MSCI World Ex Canada, 10% MSCI World IMI, 5% MSCI World Ex Canada Minimum Volatility, 10% CPI + 4%, 8% FT TMX Real Return Bonds

Composite Index 2: 80% FTSE TMX Bond Universe, 20% FTSE TMX Real Return Bonds

Composite Index 3: 66.7% S&P/TSX, 33.3% S&P/TSX Capped

Composite Index 4: 33% MSCI World Ex Canada, 33% MSCI World IMI, 17% MSCI ACWI Ex Canada, 17% MSCI World Ex Canada Minimum Volatility

Composite Index 5: FTSE 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	399.6	21.0%		173.3	100.0%
Equities - Global	607.9	32.0%			
Real Estate - Canada	192.9	10.1%	FOREIGN EQUITY FUND	159.4	100.0%
Fixed Income	565.4	29.7%			
Real Return Bonds - Canada	136.7	7.2%	GUARANTEED INVESTMENT CERTIFICATES	18.1	100.0%
Total Balanced Fund	1,902.5	100.0%			
BOND FUND			SHORT TERM INVESTMENT FUND		
Fixed Income	46.0	81.8%		34.2	100.0%
Real Return Bonds - Canada	10.2	18.2%			
Total Bond Fund	56.2	100.0%			

