

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT SEPTEMBER 30, 2018

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	0.92%	8.16%	7.56%	8.63%	7.89%
Balanced Fund - net	0.81%	7.71%	7.12%	8.15%	7.37%
Composite Index 1	0.33%	7.02%	6.69%	7.83%	7.06%
Bond Fund - gross	-1.03%	2.10%	1.95%	3.55%	4.92%
Bond Fund - net	-1.12%	1.79%	1.64%	3.23%	4.59%
Composite Index 2	-1.20%	2.32%	1.64%	3.35%	4.56%
Canadian Equity Fund - gross	-0.57%	8.25%	11.16%	9.20%	7.96%
Canadian Equity Fund - net	-0.67%	7.85%	10.74%	8.77%	7.51%
Composite Index 3	-0.57%	5.87%	9.71%	7.90%	6.21%
Foreign Equity Fund - gross	3.63%	15.51%	12.34%	15.24%	11.52%
Foreign Equity Fund - net	3.50%	14.98%	11.87%	14.70%	10.89%
Composite Index 4	2.88%	14.62%	11.89%	14.79%	11.27%
Short Term Investment Fund - gross	0.39%	1.34%	0.91%	1.03%	1.03%
Short Term Investment Fund - net	0.36%	1.18%	0.73%	0.86%	0.86%
Composite Index 5	0.31%	1.15%	0.69%	0.76%	0.84%

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	397.0	20.7%		171.1	100.0%
Equities - Global	629.1	32.8%			
Real Estate - Canada	197.8	10.3%			
Fixed Income	560.2	29.2%	FOREIGN EQUITY FUND	167.5	100.0%
Real Return Bonds - Canada	133.5	7.0%			
Total Balanced Fund	1,917.6	100.0%	GUARANTEED INVESTMENT CERTIFICATES	19.4	100.0%
BOND FUND			SHORT TERM INVESTMENT FUND		
Fixed Income	44.9	82.1%		33.9	100.0%
Real Return Bonds - Canada	9.8	17.9%			
Total Bond Fund	54.7	100.0%			

