

TABLE 3

OXFORDSHIRE COUNTY COUNCIL PENSION FUND

PERFORMANCE TO 30th JUNE 2021

COMBINED PORTFOLIO (BY FUND MANAGER)

FUND MANAGER	QUARTER ENDED	12 MONTHS ENDED	THREE YEARS ENDED	FIVE YEARS ENDED	TEN YEARS ENDED
	30th June 2021	30th June 2021	30th June 2021	30th June 2021	30th June 2021
	RETURN	RETURN	RETURN	RETURN	RETURN
	%	%	%	%	%
BRUNEL - UK EQUITIES	5.2	20.1			
BENCHMARK	5.5	20.8			
VARIATION	-0.3	-0.7			
BRUNEL - GLOBAL HIGH ALPHA EQUITIES	9.3	32.2			
BENCHMARK	7.8	24.9			
VARIATION	1.5	7.3			
BRUNEL - GLOBAL SUSTAINABLE EQUITIES	8.4				
BENCHMARK	7.4				
VARIATION	1.0				
BRUNEL - EMERGING MARKET EQUITIES	4.6	28.7			
BENCHMARK	5.0	26.4			
VARIATION	-0.4	2.3			
BRUNEL - L&G GLOBAL LOW CARBON EQ - PASSIVE	7.7	24.9			
BENCHMARK	7.8	25.1			
VARIATION	-0.1	-0.2			
BRUNEL - L&G UK EQUITIES - PASSIVE	5.6	25.0			
BENCHMARK	5.6	25.1			
VARIATION	0.0	-0.1			
BRUNEL - L&G WORLD DEVELOPED EQUITIES - PASSIVE	7.5	5.8			
BENCHMARK	7.5	5.8			
VARIATION	0.0	0.0			
L&G FIXED INCOME	2.4	-0.6	5.3	4.2	6.3
BENCHMARK	2.3	-3.3	4.3	3.6	6.0
VARIATION	0.1	2.7	1.0	0.6	0.3
IN-HOUSE PROPERTY	12.1	7.7	4.9	8.3	8.3
BENCHMARK	3.8	8.5	3.0	4.9	6.8
VARIATION	8.3	-0.8	1.9	3.4	1.5
PRIVATE EQUITY	10.1	47.7	17.0	19.1	15.0
BENCHMARK	9.0	50.1	10.8	13.1	10.7
VARIATION	1.1	-2.4	6.2	6.0	4.3

FUND MANAGER	QUARTER ENDED	12 MONTHS ENDED	THREE YEARS ENDED	FIVE YEARS ENDED	TEN YEARS ENDED
	30th June 2021	30th June 2021	30th June 2021	30th June 2021	30th June 2021
	RETURN	RETURN	RETURN	RETURN	RETURN
	%	%	%	%	%
IN-HOUSE INFRASTRUCTURE	4.9	14.3	8.6		
BENCHMARK	1.0	4.0	4.4		
VARIATION	3.9	10.3	4.2		
UBS GLOBAL EQUITIES	1.6	2.6	7.5	13.3	9.6
BENCHMARK	3.5	5.8	9.0	14.4	10.7
VARIATION	-1.9	-3.2	-1.5	-1.1	-1.1
BRUNEL UK PROPERTY	3.7	6.9			
BENCHMARK	3.8	8.5			
VARIATION	-0.1	-1.6			
BRUNEL INTERNATIONAL PROPERTY	1.4	-3.8			
BENCHMARK	1.0	-7.2			
VARIATION	0.4	3.4			
INSIGHT DIVERSIFIED GROWTH FUND	3.9	13.1	4.6	4.6	
BENCHMARK	1.0	4.0	4.4	4.2	
VARIATION	2.9	9.1	0.2	0.4	
IN-HOUSE CASH	0.0	0.1	0.5	0.4	0.6
BENCHMARK	0.0	0.1	0.5	0.4	0.4
VARIATION	0.0	0.0	0.0	0.0	0.2
BRUNEL - PRIVATE EQUITY CYCLE 1	10.3	9.0			
BENCHMARK	7.4	25.1			
VARIATION	2.9	-16.1			
BRUNEL - PRIVATE EQUITY CYCLE 2	2.4				
BENCHMARK	7.4				
VARIATION	-5.0				
BRUNEL - INFRASTRUCTURE CYCLE 1	-0.5	-2.2			
BENCHMARK	1.7	2.5			
VARIATION	-2.2	-4.7			
BRUNEL - INFRASTRUCTURE CYCLE 2	-6.9				
BENCHMARK	1.7				
VARIATION	-8.6				
BRUNEL - SECURED INCOME CYCLE 1	2.6	5.1			
BENCHMARK	1.7	2.5			
VARIATION	0.9	2.6			
BRUNEL - SECURED INCOME CYCLE 2	4.4				
BENCHMARK	1.7				
VARIATION	2.7				
TOTAL FUND	5.8	17.4	7.6	9.8	8.9
BENCHMARK	5.2	17.2	7.2	9.2	8.6
VARIATION	0.6	0.2	0.4	0.6	0.3