

OXFORDSHIRE COUNTY COUNCIL PENSION FUND

PERFORMANCE TO 31st MARCH 2022

COMBINED PORTFOLIO (BY FUND MANAGER)

FUND MANAGER	QUARTER ENDED	12 MONTHS ENDED	THREE YEARS ENDED	FIVE YEARS ENDED	TEN YEARS ENDED
	31st MARCH 2022	31st March 2022	31st March 2022	31st March 2022	31st March 2022
	RETURN	RETURN	RETURN	RETURN	RETURN
	%	%	%	%	%
BRUNEL - UK EQUITIES	-3.6	8.5	3.5		
BENCHMARK	1.2	13.8	5.0		
VARIATION	-4.8	-5.3	-1.5		
BRUNEL - GLOBAL HIGH ALPHA EQUITIES	-8.0	8.7			
BENCHMARK	-2.3	15.9			
VARIATION	-5.7	-7.2			
BRUNEL - EMERGING MARKET EQUITIES	-7.1	-11.5			
BENCHMARK	-4.3	-6.8			
VARIATION	-2.8	-4.7			
BRUNEL - GLOBAL SUSTAINABLE EQUITIES	-9.8	8.2			
BENCHMARK	-2.5	12.9			
VARIATION	-7.3	-4.7			
BRUNEL - PASSIVE DEV. EQUITIES PARIS ALIGNED	-3.7				
BENCHMARK	-3.7				
VARIATION	0.0				
L&G FIXED INCOME	-6.5	-1.6	2.3	2.5	4.8
BENCHMARK	-6.0	-1.6	1.4	1.9	4.5
VARIATION	-0.5	0.0	0.9	0.6	0.3
BRUNEL - STERLING CORPORATE BONDS	-6.0				
BENCHMARK	-6.2				
VARIATION	0.2				
BRUNEL - MULTI-ASSET CREDIT	-2.7				
BENCHMARK	1.1				
VARIATION	-3.8				
BRUNEL - PASSIVE INDEX-LINKED GILTS	-6.3				
BENCHMARK	-6.4				
VARIATION	0.1				
IN-HOUSE PROPERTY	-0.3	17.8	5.5	6.9	7.6
BENCHMARK	5.6	23.1	8.1	7.8	8.2
VARIATION	-5.9	-5.3	-2.6	-0.9	-0.6
BRUNEL - UK PROPERTY	4.8	21.2			
BENCHMARK	5.6	23.1			
VARIATION	-0.8	-1.9			
BRUNEL - INTERNATIONAL PROPERTY	6.3	10.3			
BENCHMARK	5.4	17.9			
VARIATION	0.9	-7.6			
IN-HOUSE PRIVATE EQUITY	2.9	39.3	24.3	19.3	18.2
BENCHMARK	-2.5	15.5	14.9	9.8	11.6
VARIATION	5.4	23.8	9.4	9.5	6.6
BRUNEL - PRIVATE EQUITY CYCLE 1	4.6	46.5	19.1		
BENCHMARK	-2.5	12.9	13.9		
VARIATION	7.1	33.6	5.2		
BRUNEL - PRIVATE EQUITY CYCLE 2	6.9	24.0			
BENCHMARK	-2.5	12.9			
VARIATION	9.4	11.1			
IN-HOUSE INFRASTRUCTURE	9.2	26.5	13.8		
BENCHMARK	2.7	8.4	5.7		
VARIATION	6.5	18.1	8.1		
BRUNEL - INFRASTRUCTURE CYCLE 1	1.0	6.6	8.3		
BENCHMARK	1.7	7.0	3.1		
VARIATION	-0.7	-0.4	5.2		
BRUNEL - INFRASTRUCTURE CYCLE 2	-0.2	1.1			
BENCHMARK	1.7	7.0			
VARIATION	-1.9	-5.9			
INSIGHT DIVERSIFIED GROWTH FUND	-2.6	3.7	3.9	3.4	
BENCHMARK	1.2	4.3	4.3	4.3	
VARIATION	-3.8	-0.6	-0.4	-0.9	

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	31st MARCH 2022	31st March 2022	31st March 2022	31st March 2022	31st March 2022
	RETURN	RETURN	RETURN	RETURN	RETURN
	%	%	%	%	%
BRUNEL - SECURED INCOME CYCLE 1	3.0	11.9	5.2		
BENCHMARK	1.7	7.0	3.1		
VARIATION	1.3	4.9	2.1		
BRUNEL - SECURED INCOME CYCLE 2	4.2	14.1			
BENCHMARK	1.7	7.0			
VARIATION	2.5	7.1			
BRUNEL - PRIVATE DEBT CYCLE 2	0.7				
BENCHMARK	1.1				
VARIATION	-0.4				
IN-HOUSE CASH	0.1	0.2	0.4	0.5	0.4
BENCHMARK	0.1	0.2	0.4	0.5	0.4
VARIATION	0.0	0.0	0.0	0.0	0.0
TOTAL FUND	-3.5	10.3	8.7	7.4	9.1
BENCHMARK	-1.2	10.7	8.5	6.9	8.9
VARIATION	-2.3	-0.4	0.2	0.5	0.2