

## Response to Request for Information

Reference      FOI 000585  
Date            08 November 2016

### ***West Midlands Pension Fund***

**Request:**

I request [access to and copies of alternative investment portfolio records specifically for private equity, real estate and hedge funds (“the Records”) / details of Net IRR on a fund by fund basis with the relevant dates since inception of each fund (“the Information”). I request both the latest time period and any historical quarterly data available. This request is ongoing, seeking [copies of (or access to) all Records as they are filed with the West Midlands Pension Fund / updates to the Information as they are filed with the West Midlands Pension Fund. I am further requesting that the [Records / Information] be provided to me on computer files or, if not maintained on computer files, in the same format as [they are / it is] currently maintained at the West Midlands Pension Fund.

In considering your request, the Fund confirms that it does hold this information and details as follows;

Individual investment documents and detailed performance data (i.e. net IRR) of the Fund’s investment portfolios are exempt under section 41 of the Freedom of Information Act 2000, whereby it is confidential information provided to the Fund from the investment manager etc.

West Midlands Pension Fund produces quarterly performance information with effect from January 2016 and annual performance information prior to January 2016. The Fund is currently undertaking an exercise to produce historic quarterly performance information for its private equity funds going back to inception date. A schedule of when each investment’s data will be produced is available on the Fund website. Please see below a link to the data sharing site where you can find the quarterly data from January 2016 onwards and also you can find performance information on our website in the Fund’s annual report and accounts.

<http://data.wolverhampton.gov.uk/>  
<http://www.wmpfonline.com/article/9784/Historical-Data>  
<http://www.wmpfonline.com/annualreports>