

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT MARCH 31, 2019

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	7.52%	6.77%	7.63%	7.16%	9.30%
Balanced Fund - net	7.42%	6.34%	7.20%	6.70%	8.78%
Composite Index 1	7.42%	6.65%	6.95%	6.63%	8.39%
Bond Fund - gross	4.39%	4.97%	2.85%	3.92%	5.08%
Bond Fund - net	4.31%	4.65%	2.54%	3.60%	4.75%
Composite Index 2	4.16%	4.96%	2.60%	3.75%	4.51%
Canadian Equity Fund - gross	12.75%	5.83%	9.61%	6.02%	10.86%
Canadian Equity Fund - net	12.65%	5.44%	9.20%	5.61%	10.40%
Composite Index 3	13.29%	8.12%	9.27%	5.54%	9.38%
Foreign Equity Fund - gross	10.16%	8.96%	12.39%	11.96%	14.16%
Foreign Equity Fund - net	10.05%	8.47%	11.91%	11.45%	13.52%
Composite Index 4	9.80%	8.09%	11.64%	11.47%	13.56%
Short Term Investment Fund - gross	0.48%	1.71%	1.11%	1.07%	1.04%
Short Term Investment Fund - net	0.43%	1.55%	0.94%	0.90%	0.87%
Composite Index 5	0.40%	1.47%	0.90%	0.83%	0.82%

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	390.2	20.0%		167.4	100.0%
Equities - Global	635.6	32.5%			
Real Estate - Canada	204.0	10.5%			
Fixed Income	584.1	30.0%			
Real Return Bonds - Canada	136.5	7.0%			
Total Balanced Fund	1,950.4	100.0%	FOREIGN EQUITY FUND	171.7	100.0%
			GUARANTEED INVESTMENT CERTIFICATES	25.1	100.0%
			SHORT TERM INVESTMENT FUND	31.1	100.0%
BOND FUND					
Fixed Income	48.8	82.0%			
Real Return Bonds - Canada	10.5	18.0%			
Total Bond Fund	59.3	100.0%			

