

# UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT JUNE 30, 2019

## Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	2.16%	6.24%	7.64%	7.07%	8.72%
Balanced Fund - net	2.07%	5.81%	7.21%	6.62%	8.21%
Composite Index 1	2.39%	6.10%	6.77%	6.54%	7.84%
Bond Fund - gross	2.76%	7.29%	2.78%	3.97%	5.04%
Bond Fund - net	2.71%	6.98%	2.48%	3.65%	4.71%
Composite Index 2	2.71%	6.94%	2.56%	3.80%	4.66%
Canadian Equity Fund - gross	1.65%	0.77%	8.81%	5.14%	9.09%
Canadian Equity Fund - net	1.57%	0.41%	8.41%	4.74%	8.64%
Composite Index 3	2.58%	3.88%	8.40%	4.77%	7.68%
Foreign Equity Fund - gross	1.76%	7.87%	12.87%	12.20%	13.17%
Foreign Equity Fund - net	1.65%	7.37%	12.39%	11.69%	12.54%
Composite Index 4	1.57%	5.93%	11.61%	11.56%	12.57%
Short Term Investment Fund - gross	0.45%	1.79%	1.20%	1.10%	1.07%
Short Term Investment Fund - net	0.42%	1.65%	1.04%	0.94%	0.91%
Composite Index 5	0.41%	1.58%	1.00%	0.87%	0.85%

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% FTSE 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% FTSE 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
<b>BALANCED FUND</b>			<b>CANADIAN EQUITY FUND</b>		
Equities - Canada	395.8	19.9%		165.4	100.0%
Equities - Global	645.1	32.4%			
Real Estate	209.0	10.5%	<b>FOREIGN EQUITY FUND</b>	173.5	100.0%
Fixed Income	598.7	30.2%			
Real Return Bonds - Canada	141.0	7.0%	<b>GUARANTEED INVESTMENT CERTIFICATES</b>	24.7	100.0%
<b>Total Balanced Fund</b>	<b>1,989.6</b>	<b>100.0%</b>			
<b>BOND FUND</b>			<b>SHORT TERM INVESTMENT FUND</b>		
Fixed Income	51.1	82.0%		35.5	100.0%
Real Return Bonds - Canada	11.1	18.0%			
<b>Total Bond Fund</b>	<b>62.2</b>	<b>100.0%</b>			

