

# UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT SEPTEMBER 30, 2019

## Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	1.78%	7.14%	6.82%	7.11%	8.27%
Balanced Fund - net	1.68%	6.73%	6.39%	6.67%	7.76%
Composite Index 1	1.69%	7.55%	6.16%	6.59%	7.43%
Bond Fund - gross	1.18%	9.69%	2.69%	3.99%	4.74%
Bond Fund - net	1.12%	9.40%	2.39%	3.68%	4.42%
Composite Index 2	1.23%	9.58%	2.53%	3.84%	4.50%
Canadian Equity Fund - gross	2.60%	3.99%	7.43%	5.79%	8.38%
Canadian Equity Fund - net	2.52%	3.63%	7.04%	5.38%	7.94%
Composite Index 3	2.48%	7.07%	7.37%	5.36%	6.91%
Foreign Equity Fund - gross	1.79%	5.96%	11.11%	11.90%	12.47%
Foreign Equity Fund - net	1.67%	5.48%	10.64%	11.40%	11.84%
Composite Index 4	1.93%	4.95%	10.20%	11.24%	11.89%
Short Term Investment Fund - gross	0.46%	1.86%	1.30%	1.13%	1.11%
Short Term Investment Fund - net	0.43%	1.72%	1.14%	0.97%	0.95%
Composite Index 5	0.41%	1.68%	1.10%	0.91%	0.88%

The Average Rates of Return for the UBC FPP funds are available on the Investments page of the UBC FPP website.

**Composite Index 1:** 40% 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%

**Composite Index 2:** 100% FTSE TMX Bond Universe

**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>BOND FUND</b>	67.9	100.0%
Equities - Canada	404.8	20.1%	<b>CANADIAN EQUITY FUND</b>	167.6	100.0%
Equities - Global	654.9	32.4%	<b>FOREIGN EQUITY FUND</b>	171.9	100.0%
Real Estate - Canada	213.3	10.6%	<b>GUARANTEED INVESTMENT CERTIFICATES</b>	26.2	100.0%
Fixed Income	745.6	36.9%	<b>SHORT TERM INVESTMENT FUND</b>	36.0	100.0%
<b>Total Balanced Fund</b>	<b>2,018.6</b>	<b>100%</b>			

