

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT MARCH 31, 2020

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	-9.04%	-3.29%	2.97%	3.77%	7.16%
Balanced Fund - net	-9.14%	-3.67%	2.57%	3.35%	6.66%
Composite Index 1	-7.56%	-1.79%	3.04%	3.63%	6.52%
Bond Fund - gross	-0.31%	3.00%	3.23%	2.39%	4.39%
Bond Fund - net	-0.37%	2.75%	2.94%	2.09%	4.07%
Composite Index 2	1.57%	4.71%	3.80%	2.53%	4.40%
Canadian Equity Fund - gross	-21.96%	-16.11%	-2.65%	0.91%	5.31%
Canadian Equity Fund - net	-22.03%	-16.38%	-2.99%	0.53%	4.89%
Composite Index 3	-20.90%	-14.21%	-1.92%	0.89%	4.09%
Foreign Equity Fund - gross	-14.83%	-7.13%	4.17%	5.70%	11.08%
Foreign Equity Fund - net	-14.92%	-7.55%	3.71%	5.25%	10.46%
Composite Index 4	-13.24%	-5.13%	3.98%	5.72%	10.75%
Short Term Investment Fund - gross	0.42%	1.79%	1.48%	1.17%	1.19%
Short Term Investment Fund - net	0.39%	1.66%	1.33%	1.01%	1.02%
Composite Index 5	0.66%	1.91%	1.38%	1.03%	0.98%

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
BALANCED FUND			BOND FUND	66.5	100.0%
Equities - Canada	316.2	17.3%	CANADIAN EQUITY FUND	131.3	100.0%
Equities - Global	546.5	29.8%	FOREIGN EQUITY FUND	152.6	100.0%
Real Estate - Canada	215.5	11.8%	GUARANTEED INVESTMENT CERTIFICATES	31.5	100.0%
Fixed Income	753.2	41.1%	SHORT TERM INVESTMENT FUND	56.6	100.0%
Total Balanced Fund	1,831.4	100%			

