

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT JUNE 30, 2020

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	9.69%	3.83%	5.88%	5.96%	8.43%
Balanced Fund - net	9.58%	3.42%	5.47%	5.54%	7.93%
Composite Index 1	9.59%	5.11%	5.99%	5.80%	7.71%
Bond Fund - gross	6.95%	7.19%	5.20%	4.21%	4.80%
Bond Fund - net	6.89%	6.94%	4.91%	3.92%	4.48%
Composite Index 2	5.87%	7.93%	5.39%	4.15%	4.69%
Canadian Equity Fund - gross	15.99%	-4.28%	3.03%	4.35%	7.62%
Canadian Equity Fund - net	15.90%	-4.59%	2.67%	3.97%	7.19%
Composite Index 3	16.97%	-2.18%	3.91%	4.45%	6.34%
Foreign Equity Fund - gross	13.78%	3.84%	7.91%	8.62%	13.52%
Foreign Equity Fund - net	13.66%	3.38%	7.43%	8.16%	12.90%
Composite Index 4	12.97%	5.52%	7.84%	8.54%	13.01%
Fossil Fuel Free Fund - gross	11.04%	-	-	-	-
Fossil Fuel Free Fund - net	10.94%	-	-	-	-
Composite Index 5	10.82%	-	-	-	-
Short Term Investment Fund - gross	0.22%	1.56%	1.50%	1.18%	1.20%
Short Term Investment Fund - net	0.19%	1.43%	1.35%	1.02%	1.04%
Composite Index 6	0.12%	1.61%	1.39%	1.02%	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: 45% FTSE TMX Bond Universe, 15% S&P/TSX, 40% MSCI World Ex Canada

Composite Index 6: FTSE TMX 91-Day TB Index

Composition of the Funds

	Market Value (\$ Millions)	% of Funds		Market Value (\$ Millions)	% of Funds
BALANCED FUND			FOSSIL FUEL FREE EQUITY AND BOND FUND		
Equities - Canada	356.6	18.2%	Equities - Canada	6.1	15.3%
Equities - Global	604.8	30.8%	Equities - Global	16.4	41.2%
Real Estate - Canada	218.9	11.2%	Fixed Income	17.4	43.5%
Fixed Income	780.7	39.8%	Total Fossil Fuel Free Fund	39.9	100%
Total Balanced Fund	1,961.0	100%			
BOND FUND	78.3	100%	GUARANTEED INVESTMENT CERTIFICATES	30.9	100%
CANADIAN EQUITY FUND	148.7	100%	SHORT TERM INVESTMENT FUND	62.3	100%
FOREIGN EQUITY FUND	172.8	100%			

