

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT SEPTEMBER 30, 2020

Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	2.79%	4.86%	6.71%	6.93%	8.02%
Balanced Fund - net	2.69%	4.45%	6.29%	6.50%	7.52%
Composite Index 1	2.87%	6.33%	6.96%	6.79%	7.38%
Bond Fund - gross	0.94%	6.94%	6.20%	4.45%	4.49%
Bond Fund - net	0.88%	6.69%	5.91%	4.15%	4.17%
Composite Index 2	0.44%	7.09%	6.29%	4.26%	4.37%
Canadian Equity Fund - gross	6.07%	-1.05%	3.66%	7.17%	7.12%
Canadian Equity Fund - net	5.97%	-1.37%	3.30%	6.78%	6.69%
Composite Index 3	4.73%	-0.03%	4.26%	7.16%	5.83%
Foreign Equity Fund - gross	4.83%	6.94%	9.39%	9.95%	13.02%
Foreign Equity Fund - net	4.72%	6.47%	8.90%	9.47%	12.41%
Composite Index 4	5.26%	8.96%	9.44%	9.88%	12.63%
Fossil Fuel Free Fund - gross	3.77%	-	-	-	-
Fossil Fuel Free Fund - net	3.68%	-	-	-	-
Composite Index 5	3.27%	-	-	-	-
Short Term Investment Fund - gross	0.10%	1.19%	1.47%	1.15%	1.19%
Short Term Investment Fund - net	0.07%	1.06%	1.32%	1.00%	1.03%
Composite Index 6	0.06%	1.25%	1.36%	1.00%	0.97%

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	376.0	18.8%	Equities - Canada	7.5	15.6%
Equities - Global	627.2	31.3%	Equities - Global	20.2	41.8%
Real Estate - Canada	217.2	10.8%	Fixed Income	20.6	42.6%
Fixed Income	782.0	39.1%	Total Fossil Fuel Free Fund	48.3	100%
Total Balanced Fund	2002.4	100%			
BOND FUND	81.9	100%	GUARANTEED INVESTMENT CERTIFICATES	33.8	100%
CANADIAN EQUITY FUND	156.2	100%	SHORT TERM INVESTMENT FUND	60.0	100%
FOREIGN EQUITY FUND	177.7	100%			

