

# UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT DECEMBER 31, 2020

## Performance of the Funds

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	5.55%	8.25%	7.22%	7.35%	8.15%
Balanced Fund - net	5.45%	7.83%	6.79%	6.93%	7.66%
Composite Index 1	4.68%	9.09%	7.30%	7.11%	7.47%
Bond Fund - gross	1.27%	8.98%	5.88%	4.47%	4.62%
Bond Fund - net	1.20%	8.72%	5.60%	4.18%	4.31%
Composite Index 2	0.63%	8.69%	5.68%	4.20%	4.46%
Canadian Equity Fund - gross	10.80%	6.38%	5.47%	9.43%	7.19%
Canadian Equity Fund - net	10.71%	6.02%	5.10%	9.04%	6.76%
Composite Index 3	8.97%	5.59%	5.74%	9.33%	5.81%
Foreign Equity Fund - gross	9.71%	11.44%	10.59%	10.10%	13.36%
Foreign Equity Fund - net	9.58%	10.96%	10.09%	9.62%	12.76%
Composite Index 4	8.16%	11.57%	10.28%	9.54%	12.91%
Fossil Fuel Free Fund - gross	5.37%	-	-	-	-
Fossil Fuel Free Fund - net	5.27%	-	-	-	-
Composite Index 5	5.13%	-	-	-	-
Short Term Investment Fund - gross	0.07%	0.82%	1.40%	1.13%	1.18%
Short Term Investment Fund - net	0.04%	0.69%	1.26%	0.98%	1.01%
Composite Index 6	0.03%	0.86%	1.30%	0.99%	0.95%

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
<b>BALANCED FUND</b>			<b>FOSSIL FUEL FREE EQUITY AND BOND FUND</b>		
Equities - Canada	416.6	19.7%	Equities - Canada	8.9	16.3%
Equities - Global	687.1	32.5%	Equities - Global	23.3	42.7%
Real Estate - Canada	217.5	10.3%	Fixed Income	22.4	41.0%
Fixed Income	790.8	37.4%	Total Fossil Fuel Free Fund	54.6	100%
Total Balanced Fund	2112.0	100%			
<b>BOND FUND</b>	75.4	100%	<b>GUARANTEED INVESTMENT CERTIFICATES</b>	30.5	100%
<b>CANADIAN EQUITY FUND</b>	173.3	100%	<b>SHORT TERM INVESTMENT FUND</b>	48.6	100%
<b>FOREIGN EQUITY FUND</b>	203.4	100%			

