

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT MARCH 31, 2021

PERFORMANCE OF THE FUNDS

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	1.40%	20.68%	7.61%	7.79%	8.06%
Balanced Fund - net	1.31%	20.23%	7.19%	7.37%	7.58%
Composite Index 1	0.64%	18.77%	7.55%	7.37%	7.31%
Bond Fund - gross	-4.87%	3.99%	3.98%	3.11%	4.10%
Bond Fund - net	-4.93%	3.74%	3.71%	2.82%	3.79%
Composite Index 2	-5.04%	1.62%	3.75%	2.82%	3.93%
Canadian Equity Fund - gross	9.80%	49.67%	9.94%	10.58%	7.61%
Canadian Equity Fund - net	9.71%	49.17%	9.56%	10.19%	7.19%
Composite Index 3	8.05%	44.25%	10.19%	10.05%	6.05%
Foreign Equity Fund - gross	4.57%	36.83%	11.46%	12.53%	13.61%
Foreign Equity Fund - net	4.46%	36.24%	10.96%	12.04%	13.02%
Composite Index 4	3.09%	32.59%	10.78%	11.85%	12.96%
Fossil Fuel Free Fund - gross	0.83%	22.43%	-	-	-
Fossil Fuel Free Fund - net	0.74%	21.99%	-	-	-
Composite Index 5	0.22%	20.59%	-	-	-
Short Term Investment Fund - gross	0.04%	0.43%	1.31%	1.11%	1.15%
Short Term Investment Fund - net	0.02%	0.31%	1.17%	0.96%	0.99%
Composite Index 6	0.03%	0.23%	1.20%	0.97%	0.93%

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	412.6	19.3%	Equities - Canada	10.5	17.7%
Equities - Global	716.4	33.6%	Equities - Global	25.7	43.2%
Real Estate - Canada	170.4	8.0%	Fixed Income	23.2	39.1%
Fixed Income	771.6	36.1%	Total Fossil Fuel Free Fund	59.4	100%
Money Market	64.9	3.0%			
Total Balanced Fund	2,135.9	100%			
BOND FUND			GUARANTEED INVESTMENT CERTIFICATES		
	67.8	100%		28.1	100%
CANADIAN EQUITY FUND			SHORT TERM INVESTMENT FUND		
	191.6	100%		43.0	100%
FOREIGN EQUITY FUND					
	218.0	100%			

