

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT JUNE 30, 2021

PERFORMANCE OF THE FUNDS

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	4.24%	14.69%	8.15%	8.23%	8.40%
Balanced Fund - net	4.16%	14.28%	7.74%	7.81%	7.93%
Composite Index 1	4.28%	13.02%	8.02%	7.66%	7.72%
Bond Fund - gross	1.88%	-0.94%	4.44%	2.89%	4.01%
Bond Fund - net	1.82%	-1.17%	4.18%	2.61%	3.70%
Composite Index 2	1.66%	-2.43%	4.04%	2.59%	3.82%
Canadian Equity Fund - gross	7.58%	38.82%	10.22%	11.35%	8.85%
Canadian Equity Fund - net	7.51%	38.37%	9.85%	10.96%	8.43%
Composite Index 3	8.54%	33.85%	10.80%	10.77%	7.48%
Foreign Equity Fund - gross	5.61%	27.01%	12.47%	13.66%	14.09%
Foreign Equity Fund - net	5.50%	26.46%	11.97%	13.17%	13.51%
Composite Index 4	5.56%	23.90%	11.47%	12.70%	13.57%
Fossil Fuel Free Fund - gross	4.04%	14.72%	-	-	-
Fossil Fuel Free Fund - net	3.97%	14.33%	-	-	-
Composite Index 5	4.45%	13.65%	-	-	-
Short Term Investment Fund - gross	0.05%	0.26%	1.20%	1.08%	1.12%
Short Term Investment Fund - net	0.02%	0.14%	1.07%	0.94%	0.96%
Composite Index 6	0.03%	0.15%	1.11%	0.95%	0.90%

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	443.3	19.9%	Equities - Canada	11.5	17.9%
Equities - Global	755.5	34.0%	Equities - Global	28.2	43.7%
Real Estate - Canada	224.8	10.1%	Fixed Income	24.7	38.4%
Fixed Income	788.8	35.5%	Total Fossil Fuel Free Fund	64.4	100%
Money Market	11.3	0.5%			
Total Balanced Fund	2,223.7	100%			
BOND FUND	65.7	100%	GUARANTEED INVESTMENT CERTIFICATES	25.8	100%
CANADIAN EQUITY FUND	209.5	100%	SHORT TERM INVESTMENT FUND	38.7	100%
FOREIGN EQUITY FUND	233.5	100%			

