

# UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT SEPTEMBER 30, 2021

## PERFORMANCE OF THE FUNDS

	<i>*Annualized returns</i>				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	1.09%	12.80%	8.22%	7.59%	8.98%
Balanced Fund - net	1.00%	12.40%	7.81%	7.17%	8.50%
Composite Index 1	0.66%	10.59%	8.14%	7.06%	8.09%
Bond Fund - gross	-0.36%	-2.22%	4.68%	2.52%	3.58%
Bond Fund - net	-0.43%	-2.45%	4.42%	2.24%	3.27%
Composite Index 2	-0.51%	-3.35%	4.29%	2.21%	3.25%
Canadian Equity Fund - gross	0.44%	31.46%	10.60%	10.03%	10.44%
Canadian Equity Fund - net	0.36%	31.04%	10.23%	9.65%	10.01%
Composite Index 3	0.17%	28.02%	11.07%	9.64%	8.89%
Foreign Equity Fund - gross	1.84%	23.39%	11.82%	12.60%	15.62%
Foreign Equity Fund - net	1.73%	22.85%	11.32%	12.11%	15.04%
Composite Index 4	1.99%	20.05%	11.14%	11.85%	14.82%
Fossil Fuel Free Fund - gross	2.00%	12.76%	-	-	-
Fossil Fuel Free Fund - net	1.92%	12.39%	-	-	-
Composite Index 5	0.77%	10.90%	-	-	-
Short Term Investment Fund - gross	0.05%	0.21%	1.09%	1.06%	1.09%
Short Term Investment Fund - net	0.02%	0.09%	0.95%	0.91%	0.93%
Composite Index 6	0.06%	0.15%	1.03%	0.94%	0.88%

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
<b>BALANCED FUND</b>		
Equities - Canada	402.3	18.4%
Equities - Global	764.2	34.9%
Real Estate	234.1	10.7%
Fixed Income	790.5	36.0%
Total Balanced Fund	2,191.1	100%
<b>BOND FUND</b>		
	65.2	100%
<b>CANADIAN EQUITY FUND</b>		
	211.3	100%
<b>FOREIGN EQUITY FUND</b>		
	242.9	100%

	Market Value (\$ Millions)	% of Funds
<b>FOSIL FUEL FREE EQUITY AND BOND FUND</b>		
Equities - Canada	13.2	17.6%
Equities - Global	32.9	43.9%
Fixed Income	28.8	38.5%
Total Fossil Fuel Free Fund	74.9	100%
<b>GUARANTEED INVESTMENT CERTIFICATES</b>		
	23.1	100%
<b>SHORT TERM INVESTMENT FUND</b>		
	37.8	100%

