

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT MARCH 31, 2022

PERFORMANCE OF THE FUNDS

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	-3.17%	6.75%	7.60%	7.06%	8.20%
Balanced Fund - net	-3.26%	6.36%	7.20%	6.65%	7.74%
Composite Index 1	-3.68%	5.34%	7.11%	6.48%	7.33%
Bond Fund - gross	-7.12%	-4.45%	0.78%	1.80%	2.61%
Bond Fund - net	-7.18%	-4.67%	0.54%	1.53%	2.31%
Composite Index 2	-6.97%	-4.52%	0.53%	1.65%	2.37%
Canadian Equity Fund - gross	3.39%	19.18%	14.38%	10.47%	10.46%
Canadian Equity Fund - net	3.30%	18.79%	14.00%	10.09%	10.04%
Composite Index 3	3.82%	20.19%	14.15%	10.34%	9.14%
Foreign Equity Fund - gross	-6.34%	7.16%	10.84%	10.64%	13.70%
Foreign Equity Fund - net	-6.44%	6.70%	10.36%	10.15%	13.15%
Composite Index 4	-6.10%	8.10%	10.79%	10.01%	13.18%
Fossil Fuel Free Fund - gross	-8.88%	1.16%	-	-	-
Fossil Fuel Free Fund - net	-8.95%	0.87%	-	-	-
Composite Index 5	-5.20%	4.39%	-	-	-
Short Term Investment Fund - gross	0.08%	0.24%	0.82%	1.02%	1.05%
Short Term Investment Fund - net	0.05%	0.11%	0.69%	0.88%	0.89%
Composite Index 6	0.14%	0.28%	0.81%	0.93%	0.86%

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, 10% S&P/TSX, 5% 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, 15% 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
BALANCED FUND		
Equities - Canada	389.8	17.5%
Equities - Global	751.6	33.7%
Real Estate	355.4	15.9%
Fixed Income	734.2	32.9%
Total Balanced Fund	2,231.0	100%
BOND FUND		
	60.0	100%
CANADIAN EQUITY FUND		
	234.8	100%
FOREIGN EQUITY FUND		
	241.7	100%

	Market Value (\$ Millions)	% of Funds
FOSSIL FUEL FREE EQUITY AND BOND FUND		
Equities - Canada	12.1	18.0%
Equities - Global	29.8	44.2%
Fixed Income	25.5	37.8%
Total Fossil Fuel Free Fund	67.4	100%
GUARANTEED INVESTMENT CERTIFICATES		
	22.3	100%
SHORT TERM INVESTMENT FUND		
	39.6	100%

