

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT JUNE 30, 2022

PERFORMANCE OF THE FUNDS

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	-6.02%	-3.75%	4.65%	5.56%	7.56%
Balanced Fund - net	-6.12%	-4.13%	4.25%	5.15%	7.10%
Composite Index 1	-7.37%	-6.43%	3.59%	4.72%	6.59%
Bond Fund - gross	-6.39%	-12.20%	-2.31%	0.25%	1.68%
Bond Fund - net	-6.46%	-12.42%	-2.55%	-0.01%	1.38%
Composite Index 2	-5.66%	-11.39%	-2.28%	0.24%	1.54%
Canadian Equity Fund - gross	-11.41%	-1.87%	9.25%	8.30%	9.53%
Canadian Equity Fund - net	-11.49%	-2.20%	8.89%	7.93%	9.11%
Composite Index 3	-13.18%	-3.87%	7.97%	7.62%	8.23%
Foreign Equity Fund - gross	-9.98%	-8.66%	6.41%	7.83%	12.89%
Foreign Equity Fund - net	-10.08%	-9.06%	5.94%	7.35%	12.35%
Composite Index 4	-12.32%	-10.21%	5.49%	6.89%	11.95%
Fossil Fuel Free Fund - gross	-10.19%	-12.68%	-	-	-
Fossil Fuel Free Fund - net	-10.25%	-12.93%	-	-	-
Composite Index 5	-9.95%	-10.00%	-	-	-
Short Term Investment Fund - gross	0.22%	0.41%	0.74%	1.03%	1.04%
Short Term Investment Fund - net	0.19%	0.29%	0.62%	0.89%	0.88%
Composite Index 6	0.15%	0.40%	0.72%	0.94%	0.85%

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		Market Value (\$ Millions)	% of Funds
BALANCED FUND			FOSIL FUEL FREE EQUITY AND BOND FUND		
Equities - Canada	344.2	16.5%	Equities - Canada	10.0	18.0%
Equities - Global	673.7	32.2%	Equities - Global	23.8	42.9%
Real Estate	385.3	18.4%	Fixed Income	21.7	39.1%
Fixed Income	686.0	32.8%	Total Fossil Fuel Free Fund	55.5	100%
Total Balanced Fund	2,089.2	100%			
BOND FUND	56.3	100%	GUARANTEED INVESTMENT CERTIFICATES	22.9	100%
CANADIAN EQUITY FUND	210.0	100%	SHORT TERM INVESTMENT FUND	42.2	100%
FOREIGN EQUITY FUND	215.8	100%			

