

UBC FACULTY PENSION PLAN

FUND PERFORMANCE AND COMPOSITION AS AT SEPTEMBER 30, 2022

PERFORMANCE OF THE FUNDS

	*Annualized returns				
	3 Months	1 year	3 year*	5 years*	10 years*
Balanced Fund - gross	1.03%	-3.81%	4.39%	5.68%	7.34%
Balanced Fund - net	0.93%	-4.21%	3.99%	5.27%	6.88%
Composite Index 1	-0.12%	-7.16%	2.97%	4.67%	6.28%
Bond Fund - gross	0.18%	-11.72%	-2.63%	0.67%	1.55%
Bond Fund - net	0.08%	-11.98%	-2.88%	0.40%	1.25%
Composite Index 2	-0.45%	-11.34%	-2.82%	0.57%	1.37%
Canadian Equity Fund - gross	-0.94%	-3.22%	7.98%	7.22%	8.79%
Canadian Equity Fund - net	-1.02%	-3.54%	7.62%	6.86%	8.38%
Composite Index 3	-1.41%	-5.39%	6.59%	6.54%	7.36%
Foreign Equity Fund - gross	-1.41%	-11.57%	5.28%	7.39%	12.35%
Foreign Equity Fund - net	-1.52%	-11.97%	4.81%	6.91%	11.81%
Composite Index 4	-0.43%	-12.34%	4.67%	6.64%	11.61%
Fossil Fuel Free Fund - gross	0.64%	-13.84%	-	-	-
Fossil Fuel Free Fund - net	0.55%	-14.10%	-	-	-
Composite Index 5	0.06%	-10.63%	-	-	-
Short Term Investment Fund - gross	0.59%	0.95%	0.78%	1.11%	1.07%
Short Term Investment Fund - net	0.56%	0.83%	0.66%	0.97%	0.91%
Composite Index 6	0.52%	0.86%	0.75%	1.02%	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: 26% FTSE Universe Bond, 5.5% Bloomberg U.S. Aggregate (Hedged), 5.5% FTSE Canada All Corp Bond, 10% S&P/TSX Composite, 16.5% MSCI ACWI Ex Canada, 11.5% MSCI World Ex Canada, 5% MSCI World Ex Canada Minimum Volatility, 20% CPI + 4%

Composite Index 2: 70% FTSE Universe Bond, 15% Bloomberg U.S. Aggregate (Hedged), 15% FTSE Canada All Corp Bond

Composite Index 3: 100% S&P/TSX Composite Index

Composite Index 4: 33% MSCI World Ex Canada, 50% 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 91-Day T-Bill 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	263.5	12.6%	Equities - Canada	10.1	18.0%
Equities - Global	643.6	30.7%	Equities - Global	24.0	42.9%
Real Estate and Infrastructure	508.6	24.2%	Fixed Income	21.9	39.1%
Fixed Income	682.1	32.5%	Total Fossil Fuel Free Fund	56.0	100%
Total Balanced Fund	2,097.8	100%			
BOND FUND			GUARANTEED INVESTMENT CERTIFICATES		
	56.6	100%		26.3	100%
CANADIAN EQUITY FUND			SHORT TERM INVESTMENT FUND		
	206.7	100%		42.7	100%
FOREIGN EQUITY FUND					
	212.6	100%			

