

CIBC MELLON

TRDYOR YORG00100000 MONTHLY FINAL 232204

YOR G001000
YORK UNIVERSITY
YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE
FOR THE PERIOD ENDING: 30 JUNE 2016
(REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

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	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
CASH & CASH EQUIVALENTS					
CANADA					
TD EMERALD CDN TREAS MGMT 1621	1,447,998.941	10.000	<u>14,479,989.37</u>	<u>14,479,989.41</u>	<u>0.04</u>
TOTAL CANADA			14,479,989.37	14,479,989.41	0.04
% OF TOTAL CASH & CASH EQUIVALENTS			86.18%	86.24%	
U.S.					
RATE 0.0%/YR @ CIBC MELLON TR CO	1,017,527.050	129.870	1,337,671.94	1,321,462.38	16,209.56-
USD (UNITED STATES DOLLAR)	0.000	0.000	<u>982,654.23</u>	<u>987,191.01</u>	<u>4,536.78</u>
TOTAL U.S.			2,320,326.17	2,308,653.39	11,672.78-
% OF TOTAL CASH & CASH EQUIVALENTS			13.81%	13.75%	
TOTAL CASH & CASH EQUIVALENTS			16,800,315.54	16,788,642.80	11,672.74-
% OF TOTAL INVESTMENTS			4.45%	3.95%	
FIXED INCOME SECURITIES					
CANADA					
EMERALD CDN BD POOL FD #1512	3,745,358.006	11.087	39,823,549.86	41,525,907.82	1,702,357.96
STONE HARBOR EMERG MKT DEBT FD	7,432.492	224.480	1,620,882.44	1,668,447.99	47,565.55
STONE HARBOR HIGH YIELD BD FD	216,046.275	208.324	31,329,727.34	45,007,725.08	13,677,997.74

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	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
FIXED INCOME SECURITIES					
CANADA					
TD SHORT TERM BD FD O TDB 1031	4,005,108.435	10.230	<u>40,490,654.47</u>	<u>40,972,259.29</u>	<u>481,604.82</u>
TOTAL CANADA			113,264,814.11	129,174,340.18	15,909,526.07
% OF TOTAL FIXED INCOME SECURITIES			100.00%	100.00%	
TOTAL FIXED INCOME SECURITIES			113,264,814.11	129,174,340.18	15,909,526.07
% OF TOTAL INVESTMENTS			30.02%	30.45%	
EQUITY					
BERMUDA					
HELEN OF TROY LTD	6,700.000	133.558	846,550.78	894,840.66	48,289.88
HELEN OF TROY LTD	6,819.000	133.558	<u>859,630.32</u>	<u>910,734.10</u>	<u>51,103.78</u>
TOTAL BERMUDA			1,706,181.10	1,805,574.76	99,393.66
% OF TOTAL EQUITY			0.69%	0.65%	
CANADA					
ABERDEEN CDA EMRG MKTS EQ FD	267,817.379	146.648	34,668,400.09	39,275,070.47	4,606,670.38
ABERDEEN CDN GBL EQT FD	865,734.837	99.946	83,368,072.45	86,526,907.17	3,158,834.72
GFP CANADIAN EQUITY FUND	245,730.406	124.256	28,520,889.69	30,533,477.33	2,012,587.64

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	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
CANADA					
LIONS GATE ENTERTAINMENT CORP	14,600.000	26.272	449,342.44	383,581.43	65,761.01-
LIONS GATE ENTERTAINMENT CORP	15,500.000	26.272	476,423.61	407,226.87	69,196.74-
MAWER CDN EQT POOLED FD MAW112	1,538,768.115	23.826	<u>27,966,432.91</u>	<u>36,663,150.74</u>	<u>8,696,717.83</u>
TOTAL CANADA			175,449,561.19	193,789,414.01	18,339,852.82
% OF TOTAL EQUITY			71.74%	70.31%	
IRELAND					
INGERSOLL-RAND PLC	8,400.000	82.701	611,141.93	694,690.21	83,548.28
INGERSOLL-RAND PLC	8,200.000	82.701	596,590.93	678,149.97	81,559.04
XL GROUP PLC	9,600.000	43.259	409,822.48	415,293.09	5,470.61
XL GROUP PLC	9,900.000	43.259	<u>422,625.32</u>	<u>428,271.00</u>	<u>5,645.68</u>
TOTAL IRELAND			2,040,180.66	2,216,404.27	176,223.61
% OF TOTAL EQUITY			0.83%	0.80%	
NETHERLANDS					
AVG TECHNOLOGIES NV	17,300.000	24.662	<u>358,957.67</u>	<u>426,658.01</u>	<u>67,700.34</u>
TOTAL NETHERLANDS			358,957.67	426,658.01	67,700.34
% OF TOTAL EQUITY			0.14%	0.15%	
U.K.					

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EQUITY					
U.K.					
AMDOCS LTD	14,900.000	74.960	634,770.04	1,116,918.36	482,148.32
AMDOCS LTD	15,200.000	74.960	<u>737,498.34</u>	<u>1,139,406.65</u>	<u>401,908.31</u>
TOTAL U.K.			1,372,268.38	2,256,325.01	884,056.63
% OF TOTAL EQUITY			0.56%	0.81%	
U.S.					
ALBEMARLE CORP	5,234.000	102.999	371,585.25	539,101.46	167,516.21
ALBEMARLE CORP	6,889.000	102.999	487,996.50	709,566.29	221,569.79
ALEXANDRIA REAL ESTATE EQUITIE	7,500.000	134.441	534,149.34	1,008,310.68	474,161.34
ALEXANDRIA REAL ESTATE EQUITIE	5,600.000	134.441	389,388.49	752,871.97	363,483.48
ALLIANT ENERGY CORP	22,200.000	51.558	1,042,935.52	1,144,596.26	101,660.74
ALLIANT ENERGY CORP	25,800.000	51.558	1,209,475.66	1,330,206.46	120,730.80
AMC NETWORKS INC	5,400.000	78.467	385,512.25	423,724.25	38,212.00
AMC NETWORKS INC	5,600.000	78.467	389,635.85	439,417.74	49,781.89
APOGEE ENTERPRISES INC	8,000.000	60.194	255,763.80	481,557.96	225,794.16
AVNET INC	7,900.000	52.610	382,858.85	415,621.66	32,762.81
B/E AEROSPACE INC	7,200.000	59.967	296,406.73	431,765.80	135,359.07

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EQUITY					
U.S.					
B/E AEROSPACE INC	7,300.000	59.967	301,583.75	437,762.55	136,178.80
BANKUNITED INC	15,300.000	39.896	446,857.42	610,409.78	163,552.36
BANKUNITED INC	15,900.000	39.896	466,362.98	634,347.42	167,984.44
BOOZ ALLEN HAMILTON HOLDING CO	29,200.000	38.493	1,043,500.19	1,124,009.27	80,509.08
BOOZ ALLEN HAMILTON HOLDING CO	28,473.000	38.493	1,053,516.52	1,096,024.51	42,507.99
BORGWARNER INC	17,000.000	38.337	755,781.65	651,739.61	104,042.04-
BRANDYWINE REALTY TRUST	42,100.000	21.818	799,241.78	918,544.54	119,302.76
BRANDYWINE REALTY TRUST	40,394.000	21.818	766,242.29	881,322.76	115,080.47
BROADRIDGE FINANCIAL SOLUTIONS	10,300.000	84.675	784,469.49	872,154.97	87,685.48
BROADRIDGE FINANCIAL SOLUTIONS	10,650.000	84.675	481,681.65	901,791.31	420,109.66
BROCADE COMMUNICATIONS SYSTEMS	38,400.000	11.922	557,275.45	457,807.33	99,468.12-
BROCADE COMMUNICATIONS SYSTEMS	55,700.000	11.922	768,075.97	664,059.08	104,016.89-
CABLE ONE INC	1,425.000	664.168	821,413.12	946,439.64	125,026.52
CABLE ONE INC	1,436.000	664.168	848,837.80	953,745.49	104,907.69
CARDTRONICS INC	12,300.000	51.701	465,365.80	635,925.34	170,559.54
CLUBCORP HOLDINGS INC	30,100.000	16.883	777,248.93	508,181.31	269,067.62-
CONMED CORP	8,100.000	61.986	442,203.47	502,094.30	59,890.83

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	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
U.S.					
COOPER COS INC/THE	4,000.000	222.817	754,020.83	891,271.84	137,251.01
COOPER COS INC/THE	4,043.000	222.817	759,559.16	900,853.01	141,293.85
CR BARD INC	4,700.000	305.402	1,199,590.38	1,435,390.77	235,800.39
DIAMONDBACK ENERGY INC	7,500.000	118.454	804,125.78	888,408.20	84,282.42
DIAMONDBACK ENERGY INC	7,200.000	118.454	771,043.06	852,871.87	81,828.81
DILLARD'S INC	3,800.000	78.701	473,102.13	299,064.64	174,037.49-
DILLARD'S INC	3,700.000	78.701	461,177.84	291,194.51	169,983.33-
DR PEPPER SNAPPLE GROUP INC	3,600.000	125.493	113,088.88	451,776.17	338,687.29
DTE ENERGY CO	10,600.000	128.727	1,181,835.61	1,364,507.73	182,672.12
EAST WEST BANCORP INC	4,600.000	44.389	89,860.05	204,192.00	114,331.95
EAST WEST BANCORP INC	4,300.000	44.389	83,923.95	190,875.13	106,951.18
EDGEWELL PERSONAL CARE CO	4,200.000	109.623	442,953.18	460,417.72	17,464.54
EDGEWELL PERSONAL CARE CO	4,000.000	109.623	416,064.23	438,493.07	22,428.84
ENERGIZER HOLDINGS INC	16,600.000	66.870	767,453.72	1,110,043.05	342,589.33
ENERGIZER HOLDINGS INC	15,816.000	66.870	776,336.86	1,057,616.92	281,280.06
EQUIFAX INC	5,000.000	166.753	277,124.42	833,765.40	556,640.98
EQUIFAX INC	5,500.000	166.753	301,028.18	917,141.94	616,113.76

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	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
U.S.					
FLOWERS FOODS INC	16,980.000	24.350	410,774.31	413,473.61	2,699.30
GREAT WESTERN BANCORP INC	9,774.000	40.960	406,339.70	400,352.79	5,986.91-
HANESBRANDS INC	23,800.000	32.636	891,929.64	776,744.68	115,184.96-
HANESBRANDS INC	24,200.000	32.636	910,109.33	789,799.21	120,310.12-
HARTFORD FINANCIAL SERVICES GR	15,100.000	57.636	481,117.60	870,308.22	389,190.62
HERMAN MILLER INC	12,200.000	38.818	437,985.34	473,581.34	35,596.00
HOME BANCSHARES INC/AR	30,600.000	25.701	843,290.71	786,458.95	56,831.76-
HOME BANCSHARES INC/AR	29,264.000	25.701	806,118.50	752,122.05	53,996.45-
HUBBELL INC	3,700.000	136.973	350,319.95	506,803.39	156,483.44
IDACORP INC	1,700.000	105.649	174,758.16	179,603.72	4,845.56
INTEGRA LIFESCIENCES HOLDINGS	5,700.000	103.610	289,162.37	590,578.63	301,416.26
INTERFACE INC	20,216.000	19.805	429,657.18	400,381.42	29,275.76-
J&J SNACK FOODS CORP	3,036.000	154.895	446,102.08	470,264.10	24,162.02
J&J SNACK FOODS CORP	2,967.000	154.895	434,003.38	459,576.28	25,572.90
JM SMUCKER CO/THE	5,100.000	197.934	450,396.76	1,009,467.82	559,071.06
J2 GLOBAL INC	10,500.000	82.038	458,898.41	861,408.23	402,509.82
J2 GLOBAL INC	13,700.000	82.038	441,666.26	1,123,932.64	682,266.38



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EQUITY					
U.S.					
KAPSTONE PAPER AND PACKAGING C	34,400.000	16.896	821,479.34	581,225.39	240,253.95-
MARKEL CORP	675.000	1237.375	787,932.86	835,228.39	47,295.53
MEAD JOHNSON NUTRITION CO	3,800.000	117.857	373,456.28	447,856.70	74,400.42
MOHAWK INDUSTRIES INC	3,500.000	246.441	433,166.19	862,544.59	429,378.40
NEWELL BRANDS INC	11,033.000	63.077	623,611.65	695,938.02	72,326.37
NORDSTROM INC	4,100.000	49.415	257,912.21	202,603.69	55,308.52-
NORTHWESTERN CORP	15,040.000	81.909	1,204,501.25	1,231,911.50	27,410.25
NORTHWESTERN CORP	10,100.000	81.909	807,214.86	827,280.99	20,066.13
OPUS BANK	2,000.000	43.850	102,860.03	87,792.12	15,067.91-
OSI SYSTEMS INC	7,100.000	75.493	700,963.66	536,003.36	164,960.30-
OWENS & MINOR INC	8,700.000	48.545	455,710.81	422,345.03	33,365.78-
OWENS & MINOR INC	9,000.000	48.545	471,058.87	436,908.65	34,150.22-
PARSLEY ENERGY INC	600.000	35.142	21,017.67	21,085.69	68.02
PARSLEY ENERGY INC	600.000	35.142	21,017.67	21,085.69	68.02
PATTERSON COS INC	16,900.000	62.194	1,022,097.43	1,051,091.16	28,993.73
PATTERSON COS INC	18,610.000	62.194	1,117,827.01	1,157,444.17	39,617.16
PERKINELMER INC	6,700.000	68.077	334,338.09	456,121.62	121,783.53

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	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
U.S.					
PERKINELMER INC	9,200.000	68.077	505,051.61	626,316.26	121,264.65
PITNEY BOWES INC	33,362.000	23.116	918,547.96	771,224.68	147,323.28-
PITNEY BOWES INC	34,400.000	23.116	957,039.41	795,219.98	161,819.43-
POLYONE CORP	22,900.000	45.766	1,054,229.54	1,048,045.71	6,183.83-
POLYONE CORP	20,250.000	45.766	954,248.85	926,765.31	27,483.54-
PREMIER INC	14,200.000	42.467	504,089.77	603,038.36	98,948.59
PREMIER INC	20,900.000	42.467	756,380.39	887,570.54	131,190.15
PRIVATEBANCORP INC	4,900.000	57.181	119,342.46	280,190.63	160,848.17
PRIVATEBANCORP INC	11,900.000	57.181	219,928.61	680,462.96	460,534.35
PS BUSINESS PARKS INC	4,400.000	137.766	554,454.57	606,170.82	51,716.25
PS BUSINESS PARKS INC	4,900.000	137.766	451,242.96	675,053.87	223,810.91
RSP PERMIAN INC	19,100.000	45.311	617,703.80	865,452.38	247,748.58
RSP PERMIAN INC	18,400.000	45.311	609,217.63	833,734.23	224,516.60
SENSIENT TECHNOLOGIES CORP	4,484.000	92.259	405,879.09	413,692.26	7,813.17
SENSIENT TECHNOLOGIES CORP	4,600.000	92.259	416,387.80	424,394.38	8,006.58
STAG INDUSTRIAL INC	19,100.000	30.922	510,316.44	590,611.10	80,294.66
TELEFLEX INC	4,700.000	230.272	574,281.84	1,082,280.74	507,998.90

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	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
U.S.					
TELEFLEX INC	4,300.000	230.272	494,235.40	990,171.74	495,936.34
TIME INC	31,300.000	21.376	857,401.47	669,087.64	188,313.83-
TIME INC	39,300.000	21.376	1,001,035.21	840,100.46	160,934.75-
TRUEBLUE INC	15,700.000	24.571	298,343.56	385,771.04	87,427.48
WEC ENERGY GROUP INC	15,900.000	84.805	984,896.63	1,348,401.25	363,504.62
WESTERN ALLIANCE BANCORP	19,500.000	42.402	834,618.75	826,849.82	7,768.93-
WESTERN ALLIANCE BANCORP	18,700.000	42.402	800,332.74	792,927.78	7,404.96-
WESTROCK CO	8,900.000	50.480	542,871.35	449,276.17	93,595.18-
WINTRUST FINANCIAL CORP	10,800.000	66.233	560,170.41	715,323.96	155,153.55
WINTRUST FINANCIAL CORP	14,700.000	66.233	506,118.78	973,635.39	467,516.61
ZIONS BANCORPORATION	18,151.000	32.636	670,920.40	592,382.04	78,538.36-
ZIONS BANCORPORATION	18,900.000	32.636	<u>731,156.82</u>	<u>616,826.66</u>	<u>114,330.16-</u>
TOTAL U.S.			63,626,894.57	75,111,285.71	11,484,391.14
% OF TOTAL EQUITY			26.01%	27.25%	
TOTAL EQUITY			244,554,043.57	275,605,661.77	31,051,618.20
% OF TOTAL INVESTMENTS			64.82%	64.97%	
OTHER					
CANADA					

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	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
OTHER					
CANADA					
BENTALL KENNEDY PRIME CANADIAN PROPERTY FUND LP UNITS	341,077.000	7.563	2,662,314.23	2,579,814.34	82,499.89-
TOTAL CANADA			2,662,314.23	2,579,814.34	82,499.89-
% OF TOTAL OTHER			100.00%	100.00%	
TOTAL OTHER			2,662,314.23	2,579,814.34	82,499.89-
% OF TOTAL INVESTMENTS			0.70%	0.60%	
TOTAL INVESTMENTS			377,281,487.45	424,148,459.09	46,866,971.64