

TRDYOR YORG00100000 MONTHLY FINAL 231904

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17

YOR G001000  
YORK UNIVERSITY  
YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
FOR THE PERIOD ENDING: 30 JUNE 2017  
(REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

PAGE: 1  
M1115C

	<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	205,983.715	10.000	<u>2,059,837.15</u>	<u>2,059,837.15</u>	<u>0.00</u>
TOTAL CANADA			2,059,837.15	2,059,837.15	0.00
% OF TOTAL CASH & CASH EQUIVALENTS			47.79%	48.67%	
U.S.					
USD (UNITED STATES DOLLAR)	0.000	0.000	28,031.17	26,877.39	1,153.78-
USD (UNITED STATES DOLLAR)	0.000	0.000	1,421,144.75	1,373,008.55	48,136.20-
0.05%/YR CIBC MELLON TR CO	594,763.500	129.870	<u>800,410.87</u>	<u>772,419.36</u>	<u>27,991.51-</u>
TOTAL U.S.			2,249,586.79	2,172,305.30	77,281.49-
% OF TOTAL CASH & CASH EQUIVALENTS			52.20%	51.32%	
TOTAL CASH & CASH EQUIVALENTS			4,309,423.94	4,232,142.45	77,281.49-
% OF TOTAL INVESTMENTS			1.07%	0.92%	
FIXED INCOME SECURITIES					
CANADA					
EMERALD CDN BD POOL FD #1512	3,436,822.662	10.641	36,557,302.93	36,571,229.95	13,927.02
STONE HARBOR EMERG MKT DEBT FD	6,410.864	240.428	1,398,085.18	1,541,353.33	143,268.15

TRDYOR YORG00100000 MONTHLY FINAL 231904

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17

YOR G001000  
 YORK UNIVERSITY  
 YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
 FOR THE PERIOD ENDING: 30 JUNE 2017  
 (REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

PAGE: 2  
 M1115C

	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
FIXED INCOME SECURITIES					
CANADA					
STONE HARBOR HIGH YIELD BD FD	187,670.379	229.259	27,214,826.10	43,025,219.31	15,810,393.21
TD SHORT TERM BD FD O TDB 1031	3,605,670.303	10.030	36,456,206.56	36,164,873.14	291,333.42-
TOTAL CANADA			101,626,420.77	117,302,675.73	15,676,254.96
% OF TOTAL FIXED INCOME SECURITIES			100.00%	100.00%	
TOTAL FIXED INCOME SECURITIES			101,626,420.77	117,302,675.73	15,676,254.96
% OF TOTAL INVESTMENTS			25.31%	25.61%	
EQUITY					
BERMUDA					
HELEN OF TROY LTD	5,700.000	122.207	717,452.92	696,583.72	20,869.20-
HELEN OF TROY LTD	5,419.000	122.207	683,140.74	662,243.36	20,897.38-
XL GROUP LTD	13,210.000	56.883	573,791.01	751,425.22	177,634.21
XL GROUP LTD	16,080.000	56.883	702,053.87	914,679.60	212,625.73
TOTAL BERMUDA			2,676,438.54	3,024,931.90	348,493.36
% OF TOTAL EQUITY			0.98%	0.97%	
CANADA					

TRDYOR YORG00100000 MONTHLY FINAL 231904

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17

YOR G001000  
YORK UNIVERSITY  
YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
FOR THE PERIOD ENDING: 30 JUNE 2017  
(REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

PAGE: 3  
M1115C

	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
CANADA					
FGP CANADIAN EQUITY FUND	253,102.423	138.607	29,537,024.05	35,081,767.54	5,544,743.49
MAWER CDN EQT POOLED FD MAW112	1,440,931.068	26.081	26,759,168.51	37,581,211.37	10,822,042.86
PIER 21 WORLDWIDE EQTY POOL FD	10,062,736.981	7.696	70,582,967.19	77,445,842.63	6,862,875.44
TD EMERALD GLB EQ SHR YLD 1549	5,078,757.609	14.333	<u>72,762,515.10</u>	<u>72,795,356.44</u>	<u>32,841.34</u>
TOTAL CANADA			199,641,674.85	222,904,177.98	23,262,503.13
% OF TOTAL EQUITY			73.76%	71.65%	
IRELAND					
INGERSOLL-RAND PLC	10,600.000	118.688	832,045.66	1,258,094.85	426,049.19
INGERSOLL-RAND PLC	10,600.000	118.688	844,780.36	1,258,094.85	413,314.49
PENTAIR PLC	11,185.000	86.415	857,466.45	966,557.35	109,090.90
PENTAIR PLC	11,400.000	86.415	<u>873,964.77</u>	<u>985,136.68</u>	<u>111,171.91</u>
TOTAL IRELAND			3,408,257.24	4,467,883.73	1,059,626.49
% OF TOTAL EQUITY			1.25%	1.43%	
U.K.					
AMDOCS LTD	13,200.000	83.714	640,459.08	1,105,027.47	464,568.39
AMDOCS LTD	16,600.000	83.714	784,423.62	1,389,655.75	605,232.13

TRDYOR YORG00100000 MONTHLY FINAL 231904

YOR G001000  
 YORK UNIVERSITY  
 YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
 FOR THE PERIOD ENDING: 30 JUNE 2017  
 (REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17

PAGE: 4  
 M1115C

	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
TOTAL U.K.			1,424,882.70	2,494,683.22	1,069,800.52
% OF TOTAL EQUITY			0.52%	0.80%	
U.K.					
STERIS PLC	6,700.000	105.844	623,960.55	709,155.14	85,194.59
STERIS PLC	6,800.000	105.844	<u>632,616.52</u>	<u>719,739.54</u>	<u>87,123.02</u>
TOTAL U.K.			1,256,577.07	1,428,894.68	172,317.61
% OF TOTAL EQUITY			0.46%	0.45%	
U.S.					
ALBANY INTERNATIONAL CORP	3,600.000	69.350	233,131.96	249,662.09	16,530.13
ALBEMARLE CORP	10,258.000	137.064	925,526.27	1,406,010.70	480,484.43
ALBEMARLE CORP	10,534.000	137.064	1,004,072.13	1,443,840.58	439,768.45
ALEXANDRIA REAL ESTATE EQUITIE	7,600.000	156.454	707,687.97	1,189,053.36	481,365.39
ALEXANDRIA REAL ESTATE EQUITIE	5,900.000	156.454	420,197.48	923,080.90	502,883.42
ALLIANT ENERGY CORP	22,080.000	52.168	1,035,086.15	1,151,886.64	116,800.49
ALLIANT ENERGY CORP	17,300.000	52.168	812,738.04	902,519.88	89,781.84
AVNET INC	14,500.000	50.493	761,470.54	732,155.11	29,315.43-
AVNET INC	14,600.000	50.493	787,297.02	737,204.46	50,092.56-
BOOZ ALLEN HAMILTON HOLDING CO	18,703.000	42.259	692,021.19	790,383.13	98,361.94
BOOZ ALLEN HAMILTON HOLDING CO	18,320.000	42.259	654,689.17	774,197.67	119,508.50

TRDYOR YORG00100000 MONTHLY FINAL 231904

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17

YOR G001000  
 YORK UNIVERSITY  
 YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
 FOR THE PERIOD ENDING: 30 JUNE 2017  
 (REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

PAGE: 5  
 M1115C

	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
U.S.					
BRANDYWINE REALTY TRUST	42,100.000	22.766	799,241.78	958,457.48	159,215.70
BRANDYWINE REALTY TRUST	41,794.000	22.766	796,895.21	951,491.02	154,595.81
BROADRIDGE FINANCIAL SOLUTIONS	7,600.000	98.129	582,177.77	745,786.27	163,608.50
BROADRIDGE FINANCIAL SOLUTIONS	7,455.000	98.129	337,177.15	731,557.45	394,380.30
CABLE ONE INC	1,136.000	923.245	671,504.00	1,048,807.26	377,303.26
CABLE ONE INC	1,050.000	923.245	605,251.77	969,408.12	364,156.35
CHEMICAL FINANCIAL CORP	16,547.000	62.870	995,950.35	1,040,311.00	44,360.65
CHEMICAL FINANCIAL CORP	15,634.000	62.870	936,139.25	982,910.63	46,771.38
COLUMBIA SPORTSWEAR CO	5,474.000	75.402	419,344.72	412,753.41	6,591.31-
COLUMBIA SPORTSWEAR CO	5,961.000	75.402	455,607.03	449,474.43	6,132.60-
COOPER COS INC/THE	1,880.000	310.934	366,793.05	584,557.34	217,764.29
COOPER COS INC/THE	1,838.000	310.934	345,305.40	571,498.08	226,192.68
CR BARD INC	1,150.000	410.532	293,516.79	472,111.87	178,595.08
DENTSPLY SIRONA INC	5,500.000	84.207	462,899.19	463,142.39	243.20
DIAMONDBACK ENERGY INC	7,600.000	115.337	825,806.91	876,565.36	50,758.45
DIAMONDBACK ENERGY INC	7,600.000	115.337	822,629.98	876,565.36	53,935.38
DR PEPPER SNAPPLE GROUP INC	3,600.000	118.324	113,088.88	425,968.41	312,879.53

TRDYOR YORG00100000 MONTHLY FINAL 231904

YOR G001000  
 YORK UNIVERSITY  
 YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
 FOR THE PERIOD ENDING: 30 JUNE 2017  
 (REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17  
 PAGE: 6  
 M1115C

	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
U.S.					
DTE ENERGY CO	10,100.000	137.389	1,126,088.65	1,387,633.68	261,545.03
EAGLE MATERIALS INC	8,525.000	120.025	1,036,694.73	1,023,220.41	13,474.32-
EAGLE MATERIALS INC	8,500.000	120.025	1,039,121.45	1,020,219.76	18,901.69-
EDGEWELL PERSONAL CARE CO	4,000.000	98.727	416,064.23	394,908.70	21,155.53-
ELECTRONICS FOR IMAGING INC	7,385.000	61.532	459,391.03	454,416.82	4,974.21-
ELECTRONICS FOR IMAGING INC	7,300.000	61.532	453,859.75	449,186.56	4,673.19-
ENERGIZER HOLDINGS INC	9,416.000	62.363	462,189.43	587,215.41	125,025.98
ENERGIZER HOLDINGS INC	12,700.000	62.363	596,683.92	792,017.39	195,333.47
EQUIFAX INC	3,800.000	178.467	207,983.10	678,175.95	470,192.85
EQUIFAX INC	4,300.000	178.467	238,327.00	767,409.62	529,082.62
FIRST REPUBLIC BANK/CA	8,020.000	129.999	930,941.89	1,042,598.96	111,657.07
FLOWERS FOODS INC	16,580.000	22.480	393,494.38	372,726.64	20,767.74-
GIBRALTAR INDUSTRIES INC	7,775.000	46.298	355,713.64	359,972.04	4,258.40
GRACO INC	3,875.000	141.921	446,953.04	549,947.50	102,994.46
GRACO INC	3,790.000	141.921	437,148.91	537,884.14	100,735.23
GREAT WESTERN BANCORP INC	19,874.000	52.999	941,117.26	1,053,320.95	112,203.69
HANESBRANDS INC	15,200.000	30.077	552,750.04	457,183.96	95,566.08-

TRDYOR YORG00100000 MONTHLY FINAL 231904

YOR G001000  
 YORK UNIVERSITY  
 YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
 FOR THE PERIOD ENDING: 30 JUNE 2017  
 (REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17  
 PAGE: 7  
 M1115C

	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
U.S.					
HANESBRANDS INC	13,400.000	30.077	503,944.84	403,043.75	100,901.09-
HARTFORD FINANCIAL SERVICES GR	10,195.000	68.272	324,834.04	696,039.76	371,205.72
HERMAN MILLER INC	1,700.000	39.480	61,030.74	67,116.82	6,086.08
HIGHWOODS PROPERTIES INC	12,225.000	65.857	857,552.56	805,102.77	52,449.79-
HIGHWOODS PROPERTIES INC	11,980.000	65.857	844,022.78	788,967.78	55,055.00-
HOME BANCSHARES INC/AR	18,864.000	32.337	519,635.72	610,017.05	90,381.33
HOME BANCSHARES INC/AR	12,800.000	32.337	356,069.89	413,921.66	57,851.77
HUBBELL INC	7,100.000	146.973	1,059,752.93	1,043,514.54	16,238.39-
HUBBELL INC	6,875.000	146.973	880,583.61	1,010,445.42	129,861.81
HUDSON PACIFIC PROPERTIES INC	12,200.000	44.402	545,532.43	541,711.15	3,821.28-
HUDSON PACIFIC PROPERTIES INC	12,300.000	44.402	550,670.63	546,151.40	4,519.23-
IDACORP INC	8,924.000	110.844	909,187.17	989,172.26	79,985.09
INTERFACE INC	26,616.000	25.519	569,463.71	679,225.81	109,762.10
J&J SNACK FOODS CORP	4,036.000	171.519	604,949.42	692,251.93	87,302.51
J&J SNACK FOODS CORP	2,667.000	171.519	390,120.33	457,442.00	67,321.67
JM SMUCKER CO/THE	4,800.000	153.675	423,902.83	737,640.82	313,737.99
J2 GLOBAL INC	5,975.000	110.506	261,135.04	660,275.64	399,140.60

TRDYOR YORG00100000 MONTHLY FINAL 231904

YOR G001000  
 YORK UNIVERSITY  
 YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
 FOR THE PERIOD ENDING: 30 JUNE 2017  
 (REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17  
 PAGE: 8  
 M1115C

	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
U.S.					
J2 GLOBAL INC	8,300.000	110.506	267,578.83	917,202.98	649,624.15
KAPSTONE PAPER AND PACKAGING C	16,600.000	26.792	396,411.54	444,750.20	48,338.66
KEMPER CORP	8,600.000	50.129	457,971.81	431,116.45	26,855.36-
KLA-TENCOR CORP	4,200.000	118.844	391,007.01	499,144.96	108,137.95
MARKEL CORP	540.000	1267.349	630,346.29	684,368.67	54,022.38
MCCORMICK & CO INC/MD	3,450.000	126.636	417,982.48	436,895.02	18,912.54
MIDDLEBY CORP/THE	3,490.000	157.805	630,116.01	550,739.58	79,376.43-
MIDDLEBY CORP/THE	3,545.000	157.805	639,934.35	559,418.86	80,515.49-
MOHAWK INDUSTRIES INC	3,100.000	313.882	383,661.48	973,036.69	589,375.21
NEWELL BRANDS INC	10,533.000	69.636	619,044.16	733,479.08	114,434.92
NORTHWESTERN CORP	5,975.000	79.246	477,535.52	473,498.88	4,036.64-
NORTHWESTERN CORP	14,190.000	79.246	1,136,427.71	1,124,510.30	11,917.41-
OSI SYSTEMS INC	7,100.000	97.597	700,963.66	692,940.87	8,022.79-
PARSLEY ENERGY INC	21,830.000	36.038	871,434.52	786,729.73	84,704.79-
PARSLEY ENERGY INC	18,100.000	36.038	713,160.81	652,304.54	60,856.27-
PATTERSON COS INC	7,610.000	60.973	449,189.71	464,011.87	14,822.16
PATTERSON COS INC	11,900.000	60.973	707,526.22	725,590.18	18,063.96



TRDYOR YORG00100000 MONTHLY FINAL 231904

YOR G001000  
 YORK UNIVERSITY  
 YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
 FOR THE PERIOD ENDING: 30 JUNE 2017  
 (REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17  
 PAGE: 9  
 M1115C

	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
U.S.					
PDC ENERGY INC	4,300.000	55.986	431,829.91	240,743.92	191,085.99-
PDC ENERGY INC	5,400.000	55.986	527,064.42	302,329.57	224,734.85-
PERKINELMER INC	7,600.000	88.493	417,216.55	672,549.98	255,333.43
PERKINELMER INC	8,800.000	88.493	490,486.26	778,742.08	288,255.82
POLYONE CORP	10,075.000	50.311	463,814.97	506,889.75	43,074.78
POLYONE CORP	9,350.000	50.311	433,171.94	470,413.82	37,241.88
PREMIER INC	14,400.000	46.753	522,438.69	673,246.08	150,807.39
PREMIER INC	9,525.000	46.753	344,714.03	445,324.23	100,610.20
RENASANT CORP	8,137.000	56.805	444,336.92	462,223.41	17,886.49
RSP PERMIAN INC	19,200.000	41.909	686,405.57	804,653.74	118,248.17
RSP PERMIAN INC	18,100.000	41.909	611,084.03	758,553.79	147,469.76
SENSIENT TECHNOLOGIES CORP	6,100.000	104.584	568,594.14	637,964.30	69,370.16
SENSIENT TECHNOLOGIES CORP	6,184.000	104.584	575,012.19	646,749.38	71,737.19
SOUTH STATE CORP	3,825.000	111.298	446,304.06	425,717.11	20,586.95-
STAG INDUSTRIAL INC	26,000.000	35.844	743,143.38	931,947.12	188,803.74
TELEFLEX INC	3,800.000	269.817	497,401.82	1,025,308.07	527,906.25
TELEFLEX INC	4,200.000	269.817	521,196.49	1,133,235.23	612,038.74

TRDYOR YORG00100000 MONTHLY FINAL 231904

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17

YOR G001000  
YORK UNIVERSITY  
YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
FOR THE PERIOD ENDING: 30 JUNE 2017  
(REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

PAGE: 10  
M1115C

	<u>UNITS</u>	<u>PRICE</u>	<u>BASE COST</u>	<u>BASE MARKET</u>	<u>UNREALIZED GAIN</u>
EQUITY					
U.S.					
WEC ENERGY GROUP INC	14,315.000	79.714	932,314.03	1,141,108.86	208,794.83
WESTERN ALLIANCE BANCORP	16,300.000	63.896	696,807.50	1,041,505.45	344,697.95
WESTERN ALLIANCE BANCORP	18,400.000	63.896	790,559.93	1,175,687.14	385,127.21
WESTROCK CO	6,600.000	73.584	402,578.75	485,656.66	83,077.91
WINTRUST FINANCIAL CORP	9,600.000	99.272	497,929.25	953,017.23	455,087.98
WINTRUST FINANCIAL CORP	11,670.000	99.272	424,258.55	1,158,511.57	734,253.02
ZAYO GROUP HOLDINGS INC	10,600.000	40.129	471,367.77	425,376.20	45,991.57-
ZAYO GROUP HOLDINGS INC	10,000.000	40.129	444,590.50	401,298.30	43,292.20-
ZIONS BANCORPORATION	17,080.000	57.025	669,355.12	974,002.66	304,647.54
ZIONS BANCORPORATION	17,451.000	57.025	<u>669,195.62</u>	<u>995,159.28</u>	<u>325,963.66</u>
TOTAL U.S.			62,233,622.77	76,749,093.24	14,515,470.47
% OF TOTAL EQUITY			22.99%	24.67%	
TOTAL EQUITY			270,641,453.17	311,069,664.75	40,428,211.58
% OF TOTAL INVESTMENTS			67.42%	67.93%	
OTHER					
CANADA					



TRDYOR YORG00100000 MONTHLY FINAL 231904

YOR G001000  
 YORK UNIVERSITY  
 YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
 FOR THE PERIOD ENDING: 30 JUNE 2017  
 (REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

2017-06-30 CYCLE A 23:19:05 RUN DATE: 11-JUL-17  
 PAGE: 11  
 M1115C

	<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	3,301,931.000	7.663	24,838,812.69	25,304,348.22	465,535.53
TOTAL CANADA			24,838,812.69	25,304,348.22	465,535.53
% OF TOTAL OTHER			100.00%	100.00%	
TOTAL OTHER			24,838,812.69	25,304,348.22	465,535.53
% OF TOTAL INVESTMENTS			6.18%	5.52%	
TOTAL INVESTMENTS			401,416,110.57	457,908,831.15	56,492,720.58