

TRDYOR YORG00100000 MONTHLY FINAL 224654

2019-06-30 CYCLE A 22:46:50 RUN DATE: 10-JUL-19

YOR G001000  
YORK UNIVERSITY  
YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE  
FOR THE PERIOD ENDING: 30 JUNE 2019  
(REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

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|                                    | <u>UNITS</u> | <u>BASE PRICE<br/>LOCAL PRICE</u> | <u>BASE COST<br/>LOCAL COST</u>     | <u>BASE MARKET<br/>LOCAL MARKET</u> | <u>BASE UNREALIZED GAIN<br/>LOCAL UNREALIZED GAIN</u> |
|------------------------------------|--------------|-----------------------------------|-------------------------------------|-------------------------------------|---|
| CASH & CASH EQUIVALENTS            |              |                                   |                                     |                                     |   |
| CANADA                             |              |                                   |                                     |                                     |   |
| CASH                               | 0.000        | 0.000<br>0.000                    | 716,982.89<br>0.00                  | 716,982.89<br>0.00                  | 0.00<br>0.00  |
| TD EMERALD CDN TREAS MGMT 1621     | 593,957.847  | 10.000<br>10.000                  | 5,939,578.47<br><u>5,939,578.47</u> | 5,939,578.47<br><u>5,939,578.47</u> | 0.00<br><u>0.00</u>                                   |
| TOTAL CANADA                       |              |                                   | 6,656,561.36<br><u>5,939,578.47</u> | 6,656,561.36<br><u>5,939,578.47</u> | 0.00<br><u>0.00</u>                                   |
| % OF TOTAL CASH & CASH EQUIVALENTS |              |                                   | 93.40%                              | 93.51%                              |   |
| EUR                                |              |                                   |                                     |                                     |   |
| EUR (EURO)                         | 0.000        | 0.000<br>0.000                    | 9,953.15<br><u>6,651.90</u>         | 9,898.87<br><u>6,651.90</u>         | 54.28-<br><u>0.00</u>                                 |
| TOTAL EUR                          |              |                                   | 9,953.15<br><u>6,651.90</u>         | 9,898.87<br><u>6,651.90</u>         | 54.28-<br><u>0.00</u>                                 |
| % OF TOTAL CASH & CASH EQUIVALENTS |              |                                   | 0.13%                               | 0.13%                               |   |
| SWITZERLAND                        |              |                                   |                                     |                                     |   |
| CHF (SWISS FRANC)                  | 0.000        | 0.000<br>0.000                    | 3,187.64<br><u>2,375.10</u>         | 3,183.24<br><u>2,375.10</u>         | 4.40-<br><u>0.00</u>                                  |
| TOTAL SWITZERLAND                  |              |                                   | 3,187.64<br><u>2,375.10</u>         | 3,183.24<br><u>2,375.10</u>         | 4.40-<br><u>0.00</u>                                  |
| % OF TOTAL CASH & CASH EQUIVALENTS |              |                                   | 0.04%                               | 0.04%                               |   |
| U.S.                               |              |                                   |                                     |                                     |   |

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|------------------------------------|---------------|-----------------------------------|---------------------------------|-------------------------------------|---|
| CASH & CASH EQUIVALENTS            |               |                                   |                                 |                                     |   |
| U.S.                               |               |                                   |                                 |                                     |   |
| USD (UNITED STATES DOLLAR)         | 0.000         | 0.000<br>0.000                    | 211,617.28<br>160,103.86        | 209,215.72<br>160,103.86            | 2,401.56-<br>0.00                                     |
| USD (UNITED STATES DOLLAR)         | 0.000         | 0.000<br>0.000                    | 245,129.37<br><u>183,312.16</u> | 239,543.17<br><u>183,312.16</u>     | 5,586.20-<br><u>0.00</u>                              |
| TOTAL U.S.                         |               |                                   | 456,746.65<br>343,416.02        | 448,758.89<br>343,416.02            | 7,987.76-<br>0.00                                     |
| % OF TOTAL CASH & CASH EQUIVALENTS |               |                                   | 6.40%                           | 6.30%                               |   |
| TOTAL CASH & CASH EQUIVALENTS      |               |                                   | 7,126,448.80                    | 7,118,402.36                        | 8,046.44-   |
| % OF TOTAL INVESTMENTS             |               |                                   | 1.55%                           | 1.44%                               |   |
| FIXED INCOME SECURITIES            |               |                                   |                                 |                                     |   |
| CANADA                             |               |                                   |                                 |                                     |   |
| EMERALD CDN BD POOL FD #1512       | 3,650,797.247 | 10.839<br>10.839                  | 38,789,913.69<br>38,789,913.69  | 39,571,721.52<br>39,571,721.52      | 781,807.83<br>781,807.83                              |
| STONE HARBOR EMERG MKT DEBT FD     | 1,931.038     | 259.703<br>198.740                | 444,507.10<br>336,588.79        | 501,497.31<br>383,774.49            | 56,990.21<br>47,185.70                                |
| STONE HARBOR HIGH YIELD BD FD      | 192,650.682   | 251.693<br>192.610                | 29,689,077.66<br>27,329,647.15  | 48,488,850.74<br>37,106,447.86      | 18,799,773.08<br>9,776,800.71                         |
| TD SHORT TERM BD FD 0 TDB 1031     | 3,790,244.048 | 10.010<br>10.010                  | 38,282,159.93<br>38,282,159.93  | 37,940,342.92<br>37,940,342.92      | 341,817.01-<br>341,817.01-                            |

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|------------------------------------|---------------|-----------------------------------|----------------------------------|-------------------------------------|---|
| TOTAL CANADA                       |               |                                   | 107,205,658.38                   | 126,502,412.49                      | 19,296,754.11   |
|                                    |               |                                   | 104,738,309.56                   | 115,002,286.79                      | 10,263,977.23   |
| % OF TOTAL FIXED INCOME SECURITIES |               |                                   | 100.00%                          | 100.00%                             |   |
| TOTAL FIXED INCOME SECURITIES      |               |                                   | 107,205,658.38                   | 126,502,412.49                      | 19,296,754.11   |
| % OF TOTAL INVESTMENTS             |               |                                   | 23.37%                           | 25.71%                              |   |
| EQUITY                             |               |                                   |                                  |                                     |   |
| CANADA                             |               |                                   |                                  |                                     |   |
| BALLIE GIFFORD LONG TRM GBL GR     | 2,806,581.000 | 16.573<br>16.573                  | 45,836,800.23<br>45,836,800.23   | 46,513,466.91<br>46,513,466.91      | 676,666.68<br>676,666.68                              |
| LAZARD GLOBAL EQ FRANCHISE FD      | 4,271,952.560 | 10.570<br>10.570                  | 45,148,130.63<br>45,148,130.63   | 45,154,538.56<br>45,154,538.56      | 6,407.93<br>6,407.93                                  |
| MORGAN STAN GBL OPP FD1 M7YL       | 4,272,452.809 | 10.665<br>10.665                  | 45,424,718.26<br>45,424,718.26   | 45,565,709.21<br>45,565,709.21      | 140,990.95<br>140,990.95                              |
| OAKMARK GLOBAL POOLED FD NGFY      | 4,688,999.853 | 9.636<br>9.636                    | 45,032,462.23<br>45,032,462.23   | 45,185,547.08<br>45,185,547.08      | 153,084.85<br>153,084.85                              |
| PIER 21 WORLDWIDE EQTY POOL FD     | 4,969,724.289 | 9.088<br>9.088                    | 35,125,407.91<br>35,125,407.91   | 45,165,848.28<br>45,165,848.28      | 10,040,440.37<br>10,040,440.37                        |
| TD EMERALD LOW VOL WLD EQ 1517     | 2,571,239.321 | 18.513<br>18.513                  | 47,760,513.27<br>47,760,513.27   | 47,602,382.05<br>47,602,382.05      | 158,131.22-<br>158,131.22-                            |
| UNIGESTION ACWE FUND URAD          | 388,100.881   | 121.902<br>121.902                | 47,937,020.84<br>47,937,020.84   | 47,310,545.27<br>47,310,545.27      | 626,475.57-<br>626,475.57-                            |
| TOTAL CANADA                       |               |                                   | 312,265,053.37<br>312,265,053.37 | 322,498,037.36<br>322,498,037.36    | 10,232,983.99<br>10,232,983.99                        |
| % OF TOTAL EQUITY                  |               |                                   | 98.39%                           | 97.98%                              |   |
| U.S.                               |               |                                   |                                  |                                     |   |

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|--|---------------|-----------------------------------|-------------------------------------|-------------------------------------|---|
| EQUITY   |               |                                   |                                     |                                     |   |
| U.S.   |               |                                   |                                     |                                     |   |
| LANDMARK REAL ESTATE PARTNERS<br>VIII OFFSHORE L P       | 5,083,290.000 | 1.306<br>1.000                    | 5,099,632.97<br><u>3,897,776.00</u> | 6,642,589.21<br><u>5,083,290.00</u> | 1,542,956.24<br><u>1,185,514.00</u>                   |
| TOTAL U.S.   |               |                                   | 5,099,632.97<br>3,897,776.00        | 6,642,589.21<br>5,083,290.00        | 1,542,956.24<br>1,185,514.00                          |
| % OF TOTAL EQUITY  |               |                                   | 1.60%                               | 2.01%                               |   |
| TOTAL EQUITY   |               |                                   | 317,364,686.34                      | 329,140,626.57                      | 11,775,940.23   |
| % OF TOTAL INVESTMENTS                                   |               |                                   | 69.20%                              | 66.90%                              |   |
| OTHER  |               |                                   |                                     |                                     |   |
| CANADA   |               |                                   |                                     |                                     |   |
| BENTALL KENNEDY PRIME CANADIAN<br>PROPERTY FUND LP UNITS | 3,301,931.000 | 8.211<br>8.211                    | 24,838,812.69<br>24,838,812.69      | 27,113,542.25<br>27,113,542.25      | 2,274,729.56<br>2,274,729.56                          |
| BENTALL KENNEDY PRIME CDN PPTY<br>LP UNIT                | 256,888.000   | 8.211<br>8.211                    | 2,018,022.54<br><u>2,018,022.54</u> | 2,109,415.26<br><u>2,109,415.26</u> | 91,392.72<br><u>91,392.72</u>                         |
| TOTAL CANADA   |               |                                   | 26,856,835.23<br>26,856,835.23      | 29,222,957.51<br>29,222,957.51      | 2,366,122.28<br>2,366,122.28                          |
| % OF TOTAL OTHER   |               |                                   | 100.00%                             | 100.00%                             |   |
| TOTAL OTHER  |               |                                   | 26,856,835.23                       | 29,222,957.51                       | 2,366,122.28  |
| % OF TOTAL INVESTMENTS                                   |               |                                   | 5.85%                               | 5.93%                               |   |

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|-------------------|--------------|-----------------------------------|---------------------------------|-------------------------------------|---|
| TOTAL INVESTMENTS |              |                                   | 458,553,628.75                  | 491,984,398.93                      | 33,430,770.18   |