

TRDYOR YORG00100000 MONTHLY FINAL 225904

2020-12-31 CYCLE A 22:59:08 RUN DATE: 11-JAN-21

YOR G001000
YORK UNIVERSITY
YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE
FOR THE PERIOD ENDING: 31 DECEMBER 2020
(REPORTED \$ FIGURES ARE BOOK COST OF SECURITY)

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| | <u>UNITS</u> | <u>BASE PRICE LOCAL PRICE</u> | <u>BASE COST LOCAL COST</u> | <u>BASE MARKET LOCAL MARKET</u> | <u>BASE UNREALIZED GAIN LOCAL UNREALIZED GAIN</u> |
|--|---------------|-----------------------------------|---------------------------------------|---------------------------------------|---|
| CASH & CASH EQUIVALENTS | | | | | |
| CANADA | | | | | |
| TD EMERALD CDN TREAS MGMT 1621 | 4,046,644.864 | 10.000 10.000 | 40,466,448.64 <u>40,466,448.64</u> | 40,466,448.64 <u>40,466,448.64</u> | 0.00 <u>0.00</u> |
| TOTAL CANADA | | | 40,466,448.64 40,466,448.64 | 40,466,448.64 40,466,448.64 | 0.00 0.00 |
| % OF TOTAL CASH & CASH EQUIVALENTS | | | 100.00% | 100.00% | |
| TOTAL CASH & CASH EQUIVALENTS | | | 40,466,448.64 | 40,466,448.64 | 0.00 |
| % OF TOTAL INVESTMENTS | | | 8.16% | 6.82% | |
| FIXED INCOME SECURITIES | | | | | |
| CANADA | | | | | |
| BLUEBAY EM UNCON BOND FD Y | 23,251.146 | 105.640 105.640 | 2,325,114.48 2,325,114.48 | 2,456,251.06 2,456,251.06 | 131,136.58 131,136.58 |
| BLUEBAY FIN CAPITAL BOND FUND | 17,949.516 | 132.430 132.430 | 1,794,951.60 1,794,951.60 | 2,377,054.40 2,377,054.40 | 582,102.80 582,102.80 |
| BLUEBAY GBL INV GR COR BOND FD | 273,969.499 | 120.720 120.720 | 27,584,804.97 27,584,804.97 | 33,073,597.92 33,073,597.92 | 5,488,792.95 5,488,792.95 |
| MANULIFE STRATEGIC INC PF YYC4 | 3,725,028.090 | 11.575 11.575 | 41,655,903.67 41,655,903.67 | 43,120,552.67 43,120,552.67 | 1,464,649.00 1,464,649.00 |
| PH&N SHORT TERM BD & MTG #255 SER 0 | 902,234.513 | 10.352 10.352 | 9,081,820.38 9,081,820.38 | 9,340,653.47 9,340,653.47 | 258,833.09 258,833.09 |

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|------------------------------------|---------------|-----------------------------------|---------------------------------------|---------------------------------------|---|
| FIXED INCOME SECURITIES | | | | | |
| CANADA | | | | | |
| STONE HARBOR EMERG MKT DEBT FD | 12,091.790 | 276.636 217.140 | 2,947,831.58 2,151,390.18 | 3,345,028.77 2,625,611.28 | 397,197.19 474,221.10 |
| STONE HARBOR HIGH YIELD BD FD | 182,803.945 | 272.457 213.860 | 28,171,613.32 <u>25,932,777.72</u> | 49,806,331.44 <u>39,094,451.68</u> | 21,634,718.12 <u>13,161,673.96</u> |
| TOTAL CANADA | | | 113,562,040.00 110,526,763.00 | 143,519,469.73 132,088,172.48 | 29,957,429.73 21,561,409.48 |
| % OF TOTAL FIXED INCOME SECURITIES | | | 100.00% | 100.00% | |
| TOTAL FIXED INCOME SECURITIES | | | 113,562,040.00 | 143,519,469.73 | 29,957,429.73 |
| % OF TOTAL INVESTMENTS | | | 22.91% | 24.20% | |
| EQUITY | | | | | |
| CANADA | | | | | |
| BAILLIE GIFFORD LT GB GR EQ400 | 2,215,038.745 | 29.693 29.693 | 41,789,613.32 41,789,613.32 | 65,771,809.97 65,771,809.97 | 23,982,196.65 23,982,196.65 |
| LAZARD GLOBAL EQ FRANCHISE FD | 4,183,240.307 | 11.385 11.385 | 48,968,987.29 48,968,987.29 | 47,627,027.54 47,627,027.54 | 1,341,959.75- 1,341,959.75- |
| MORGAN STAN GBL OPP FD1 M7YL | 3,524,392.937 | 17.062 17.062 | 38,346,179.20 38,346,179.20 | 60,133,192.29 60,133,192.29 | 21,787,013.09 21,787,013.09 |
| OAKMARK GLOBAL POOLED FD NGFY | 4,594,549.438 | 11.138 11.138 | 44,723,532.76 44,723,532.76 | 51,177,767.28 51,177,767.28 | 6,454,234.52 6,454,234.52 |

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|--|---------------|-----------------------------------|---------------------------------------|---------------------------------------|---|
| EQUITY | | | | | |
| CANADA | | | | | |
| PIER 21 WORLDWIDE EQTY POOL FD | 4,787,261.089 | 11.509 11.509 | 34,745,465.71 34,745,465.71 | 55,097,171.92 55,097,171.92 | 20,351,706.21 20,351,706.21 |
| TD EMERALD LOW VOL WLD EQ 1517 | 2,623,486.280 | 16.057 16.057 | 48,526,684.80 48,526,684.80 | 42,125,843.90 42,125,843.90 | 6,400,840.90- 6,400,840.90- |
| UNIGESTION ACWE FUND URAD | 364,514.596 | 127.135 127.135 | 46,395,113.05 <u>46,395,113.05</u> | 46,342,818.32 <u>46,342,818.32</u> | 52,294.73- <u>52,294.73-</u> |
| TOTAL CANADA | | | 303,495,576.13 303,495,576.13 | 368,275,631.22 368,275,631.22 | 64,780,055.09 64,780,055.09 |
| % OF TOTAL EQUITY | | | 96.78% | 97.15% | |
| U.S. | | | | | |
| LANDMARK REAL ESTATE PARTNERS VIII OFFSHORE L P | 8,472,354.370 | 1.274 1.000 | 10,068,421.95 <u>7,695,633.25</u> | 10,793,779.47 <u>8,472,354.37</u> | 725,357.52 <u>776,721.12</u> |
| TOTAL U.S. | | | 10,068,421.95 7,695,633.25 | 10,793,779.47 8,472,354.37 | 725,357.52 776,721.12 |
| % OF TOTAL EQUITY | | | 3.21% | 2.84% | |
| TOTAL EQUITY | | | 313,563,998.08 | 379,069,410.69 | 65,505,412.61 |
| % OF TOTAL INVESTMENTS | | | 63.27% | 63.93% | |
| OTHER | | | | | |
| CANADA | | | | | |

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|--|---------------|-----------------------------------|-------------------------------------|-------------------------------------|---|
| OTHER | | | | | |
| CANADA | | | | | |
| BENTALL KENNEDY PRIME CANADIAN PROPERTY FUND LP UNITS | 3,301,931.000 | 8.075 8.075 | 24,838,812.69 24,838,812.69 | 26,665,404.18 26,665,404.18 | 1,826,591.49 1,826,591.49 |
| BENTALL KENNEDY PRIME CDN PPTY LP UNIT | 393,464.000 | 8.075 8.075 | 3,145,054.31 <u>3,145,054.31</u> | 3,177,497.22 <u>3,177,497.22</u> | 32,442.91 <u>32,442.91</u> |
| TOTAL CANADA | | | 27,983,867.00 27,983,867.00 | 29,842,901.40 29,842,901.40 | 1,859,034.40 1,859,034.40 |
| % OF TOTAL OTHER | | | 100.00% | 100.00% | |
| TOTAL OTHER | | | 27,983,867.00 | 29,842,901.40 | 1,859,034.40 |
| % OF TOTAL INVESTMENTS | | | <u>5.64%</u> | <u>5.03%</u> | |
| TOTAL INVESTMENTS | | | 495,576,353.72 | 592,898,230.46 | 97,321,876.74 |