

TRDYOR YORG00100000 MONTHLY FINAL 230354

2020-03-31 CYCLE A 23:03:54 RUN DATE: 08-APR-20

YOR G001000
 YORK UNIVERSITY
 YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE
 FOR THE PERIOD ENDING: 31 MARCH 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					
CASH	0.000	0.000 0.000	1,815,326.67 0.00	1,815,326.67 0.00	0.00 0.00
TD EMERALD CDN TREAS MGMT 1621	316,626.898	10.000 10.000	3,166,268.98 <u>3,166,268.98</u>	3,166,268.98 <u>3,166,268.98</u>	0.00 <u>0.00</u>
TOTAL CANADA			4,981,595.65 <u>3,166,268.98</u>	4,981,595.65 <u>3,166,268.98</u>	0.00 <u>0.00</u>
% OF TOTAL CASH & CASH EQUIVALENTS			91.80%	91.27%	
U.S.					
USD (UNITED STATES DOLLAR)	0.000	0.000 0.000	444,697.18 <u>334,661.60</u>	476,340.59 <u>334,661.60</u>	31,643.41 <u>0.00</u>
TOTAL U.S.			444,697.18 <u>334,661.60</u>	476,340.59 <u>334,661.60</u>	31,643.41 <u>0.00</u>
% OF TOTAL CASH & CASH EQUIVALENTS			8.19%	8.72%	
TOTAL CASH & CASH EQUIVALENTS			5,426,292.83	5,457,936.24	31,643.41
% OF TOTAL INVESTMENTS			1.18%	1.17%	

FIXED INCOME SECURITIES

CANADA

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FIXED INCOME SECURITIES					
CANADA					
BLUEBAY FIN CAPITAL BOND FUND	20,000.000	100.000 100.000	2,000,000.00 2,000,000.00	2,000,000.00 2,000,000.00	0.00 0.00
BLUEBAY GBL HIGH YIELD BOND F	40,000.000	100.000 100.000	4,000,000.00 4,000,000.00	4,000,000.00 4,000,000.00	0.00 0.00
BLUEBAY GBL INV GR COR BOND FD	260,000.000	100.000 100.000	26,000,000.00 26,000,000.00	26,000,000.00 26,000,000.00	0.00 0.00
MANULIFE STRATEGIC INCOME FUND	3,579,354.280	10.786 10.786	40,000,000.00 40,000,000.00	38,608,347.01 38,608,347.01	1,391,652.99- 1,391,652.99-
PH&N SHORT TERM BD & MTG #255 SER 0	797,416.371	10.032 10.032	8,000,000.00 8,000,000.00	8,000,000.00 8,000,000.00	0.00 0.00
STONE HARBOR EMERG MKT DEBT FD	1,931.038	234.866 165.010	444,507.10 336,588.79	453,537.07 318,640.58	9,029.97 17,948.21-
STONE HARBOR HIGH YIELD BD FD	192,650.682	249.328 175.170	29,689,077.66 <u>27,329,647.15</u>	48,033,251.53 <u>33,746,619.97</u>	18,344,173.87 <u>6,416,972.82</u>
TOTAL CANADA			110,133,584.76 107,666,235.94	127,095,135.61 112,673,607.56	16,961,550.85 5,007,371.62
% OF TOTAL FIXED INCOME SECURITIES			100.00%	100.00%	
TOTAL FIXED INCOME SECURITIES			110,133,584.76	127,095,135.61	16,961,550.85
% OF TOTAL INVESTMENTS			23.99%	27.27%	
EQUITY					
CANADA					

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EQUITY					
CANADA					
BAILLIE GIFFORD LT GB GR EQ400	2,606,940.300	19.319 19.319	42,588,355.34 42,588,355.34	50,364,001.04 50,364,001.04	7,775,645.70 7,775,645.70
LAZARD GLOBAL EQ FRANCHISE FD	4,183,240.307	8.256 8.256	48,127,900.18 48,127,900.18	34,540,596.89 34,540,596.89	13,587,303.29- 13,587,303.29-
MORGAN STAN GBL OPP FD1 M7YL	4,189,357.579	10.929 10.929	44,545,153.55 44,545,153.55	45,785,488.98 45,785,488.98	1,240,335.43 1,240,335.43
OAKMARK GLOBAL POOLED FD NGFY	4,547,659.413	7.437 7.437	43,685,895.61 43,685,895.61	33,820,943.05 33,820,943.05	9,864,952.56- 9,864,952.56-
PIER 21 WORLDWIDE EQTY POOL FD	4,915,535.077	8.951 8.951	34,931,251.49 34,931,251.49	44,002,002.11 44,002,002.11	9,070,750.62 9,070,750.62
TD EMERALD LOW VOL WLD EQ 1517	2,537,485.142	15.689 15.689	47,145,747.32 47,145,747.32	39,811,873.14 39,811,873.14	7,333,874.18- 7,333,874.18-
UNIGESTION ACWE FUND URAD	372,737.084	115.255 115.255	46,039,332.13 <u>46,039,332.13</u>	42,959,998.98 <u>42,959,998.98</u>	3,079,333.15- <u>3,079,333.15-</u>
TOTAL CANADA			307,063,635.62 307,063,635.62	291,284,904.19 291,284,904.19	15,778,731.43- 15,778,731.43-
% OF TOTAL EQUITY			97.19%	96.27%	
U.S.					
LANDMARK REAL ESTATE PARTNERS VIII OFFSHORE L P	7,920,450.000	1.423 1.000	8,866,422.79 6,735,658.00	11,273,572.51 7,920,450.00	2,407,149.72 1,184,792.00

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TOTAL U.S.			8,866,422.79 6,735,658.00	11,273,572.51 7,920,450.00	2,407,149.72 1,184,792.00
% OF TOTAL EQUITY			2.80%	3.72%	
TOTAL EQUITY			315,930,058.41	302,558,476.70	13,371,581.71-
% OF TOTAL INVESTMENTS			68.82%	64.93%	
OTHER					
CANADA					
BENTALL KENNEDY PRIME CANADIAN PROPERTY FUND LP UNITS	3,301,931.000	8.464 8.464	24,838,812.69 24,838,812.69	27,948,699.66 27,948,699.66	3,109,886.97 3,109,886.97
BENTALL KENNEDY PRIME CDN PPTY LP UNIT	341,107.000	8.464 8.464	2,718,935.69 <u>2,718,935.69</u>	2,887,249.04 <u>2,887,249.04</u>	168,313.35 <u>168,313.35</u>
TOTAL CANADA			27,557,748.38 27,557,748.38	30,835,948.70 30,835,948.70	3,278,200.32 3,278,200.32
% OF TOTAL OTHER			100.00%	100.00%	
TOTAL OTHER			27,557,748.38	30,835,948.70	3,278,200.32
% OF TOTAL INVESTMENTS			<u>6.00%</u>	<u>6.61%</u>	
TOTAL INVESTMENTS			459,047,684.38	465,947,497.25	6,899,812.87