

TRDYOR YORG00100000 MONTHLY FINAL 120254

2019-09-30 CYCLE 3 12:02:59 RUN DATE: 09-OCT-19

YOR G001000
YORK UNIVERSITY
YORK U ENDOWMENT COMBINE

INVESTMENT DETAIL BY COUNTRY OF ISSUANCE
FOR THE PERIOD ENDING: 30 SEPTEMBER 2019
(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	883,465.18 0.00	883,465.18 0.00	0.00 0.00
TD EMERALD CDN TREAS MGMT 1621	478,663.798	10.000 10.000	4,786,637.98 <u>4,786,637.98</u>	4,786,637.98 <u>4,786,637.98</u>	0.00 <u>0.00</u>
TOTAL CANADA			5,670,103.16 <u>4,786,637.98</u>	5,670,103.16 <u>4,786,637.98</u>	0.00 <u>0.00</u>
% OF TOTAL CASH & CASH EQUIVALENTS			95.29%	95.26%	
U.S.					
USD (UNITED STATES DOLLAR)	0.000	0.000 0.000	279,881.21 <u>212,815.58</u>	281,767.83 <u>212,815.58</u>	1,886.62 <u>0.00</u>
TOTAL U.S.			279,881.21 <u>212,815.58</u>	281,767.83 <u>212,815.58</u>	1,886.62 <u>0.00</u>
% OF TOTAL CASH & CASH EQUIVALENTS			4.70%	4.73%	
TOTAL CASH & CASH EQUIVALENTS			5,949,984.37	5,951,870.99	1,886.62
% OF TOTAL INVESTMENTS			1.29%	1.20%	

FIXED INCOME SECURITIES

CANADA

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FIXED INCOME SECURITIES					
CANADA					
EMERALD CDN BD POOL FD #1512	3,677,184.320	10.889 10.889	39,077,828.10 39,077,828.10	40,042,330.93 40,042,330.93	964,502.83 964,502.83
STONE HARBOR EMERG MKT DEBT FD	1,931.038	262.231 198.060	444,507.10 336,588.79	506,378.88 382,461.39	61,871.78 45,872.60
STONE HARBOR HIGH YIELD BD FD	192,650.682	256.657 193.850	29,689,077.66 27,329,647.15	49,445,223.16 37,345,334.71	19,756,145.50 10,015,687.56
TD SHORT TERM BD FD O TDB 1031	3,815,794.986	9.970 9.970	38,537,605.43 <u>38,537,605.43</u>	38,043,476.01 <u>38,043,476.01</u>	494,129.42- <u>494,129.42-</u>
TOTAL CANADA			107,749,018.29 105,281,669.47	128,037,408.98 115,813,603.04	20,288,390.69 10,531,933.57
% OF TOTAL FIXED INCOME SECURITIES			100.00%	100.00%	
TOTAL FIXED INCOME SECURITIES			107,749,018.29	128,037,408.98	20,288,390.69
% OF TOTAL INVESTMENTS			23.38%	25.82%	

EQUITY

CANADA

BAILLIE GIFFORD LT GB GR EQ400	2,806,581.000	15.734 15.734	45,836,800.23 45,836,800.23	44,159,587.43 44,159,587.43	1,677,212.80- 1,677,212.80-
LAZARD GLOBAL EQ FRANCHISE FD	4,271,952.560	10.860 10.860	45,148,130.63 45,148,130.63	46,393,404.80 46,393,404.80	1,245,274.17 1,245,274.17

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EQUITY					
CANADA					
MORGAN STAN GBL OPP FD1 M7YL	4,272,452.809	10.370 10.370	45,424,718.26 45,424,718.26	44,305,335.63 44,305,335.63	1,119,382.63- 1,119,382.63-
OAKMARK GLOBAL POOLED FD NGFY	4,748,588.220	9.615 9.615	45,605,458.01 45,605,458.01	45,661,949.46 45,661,949.46	56,491.45 56,491.45
PIER 21 WORLDWIDE EQTY POOL FD	4,969,724.289	9.131 9.131	35,125,407.91 35,125,407.91	45,381,042.31 45,381,042.31	10,255,634.40 10,255,634.40
TD EMERALD LOW VOL WLD EQ 1517	2,571,239.321	18.985 18.985	47,760,513.27 47,760,513.27	48,817,292.62 48,817,292.62	1,056,779.35 1,056,779.35
UNIGESTION ACWE FUND URAD	388,100.881	125.040 125.040	47,937,020.84 47,937,020.84	48,528,250.59 48,528,250.59	591,229.75 591,229.75
TOTAL CANADA			312,838,049.15 312,838,049.15	323,246,862.84 323,246,862.84	10,408,813.69 10,408,813.69
% OF TOTAL EQUITY			97.76%	97.39%	
U.S.					
LANDMARK REAL ESTATE PARTNERS VIII OFFSHORE L P	6,518,697.000	1.324 1.000	7,163,704.66 5,450,326.00	8,630,754.83 6,518,697.00	1,467,050.17 1,068,371.00
TOTAL U.S.			7,163,704.66 5,450,326.00	8,630,754.83 6,518,697.00	1,467,050.17 1,068,371.00
% OF TOTAL EQUITY			2.23%	2.60%	
TOTAL EQUITY			320,001,753.81	331,877,617.67	11,875,863.86
% OF TOTAL INVESTMENTS			69.44%	66.95%	
OTHER					
CANADA					

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OTHER					
CANADA					
BENTALL KENNEDY PRIME CANADIAN PROPERTY FUND LP UNITS	3,301,931.000	8.319 8.319	24,838,812.69 24,838,812.69	27,469,127.20 27,469,127.20	2,630,314.51 2,630,314.51
BENTALL KENNEDY PRIME CDN PPTY LP UNIT	283,514.000	8.319 8.319	2,236,659.81 <u>2,236,659.81</u>	2,358,584.15 <u>2,358,584.15</u>	121,924.34 <u>121,924.34</u>
TOTAL CANADA			27,075,472.50 27,075,472.50	29,827,711.35 29,827,711.35	2,752,238.85 2,752,238.85
% OF TOTAL OTHER			100.00%	100.00%	
TOTAL OTHER			27,075,472.50	29,827,711.35	2,752,238.85
% OF TOTAL INVESTMENTS			<u>5.87%</u>	<u>6.01%</u>	
TOTAL INVESTMENTS			460,776,228.97	495,694,608.99	34,918,380.02