

PCE Endowment Fund
Net Asset Value
As of the Month Ending
August 31, 2022

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,073,753.48
Total Cash and Cash Equivalents	<u>1,073,753.48</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	288,254,025.18
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>288,254,025.18</u>

Broad Domestic Equity

SSgA Russell 3000	<u>394,190,663.59</u>
Total Broad Domestic Equity	<u>394,190,663.59</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>240,125,626.66</u>
Total Global Equity Ex-U.S.	<u>240,125,626.66</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>48,926,582.88</u>
Total Real Assets	<u>48,926,582.88</u>

Receivables and Payables

Income Receivable/Payable	11,051.99
Payable To/From	-
Total Receivables and Payables	<u>11,051.99</u>

Total Assets

<u><u>\$ 972,581,703.78</u></u>

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
August 31, 2022

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 11,051.99	\$ 18,785.55
	<u>11,051.99</u>	<u>18,785.55</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(6,774,927.40)	665,399.47
High Yield (<i>Internally Managed</i>)	-	-
	<u>(6,774,927.40)</u>	<u>665,399.47</u>
Broad Domestic Equity		
SSgA Russell 3000	(15,314,765.06)	19,711,492.22
	<u>(15,314,765.06)</u>	<u>19,711,492.22</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(8,158,448.01)	(5,593.19)
	<u>(8,158,448.01)</u>	<u>(5,593.19)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(3,099,449.58)	1,028,246.72
	<u>(3,099,449.58)</u>	<u>1,028,246.72</u>
Total Investment Income (Loss)	\$ (33,336,538.06)	\$ 21,418,330.77
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,017,113,703.68	967,415,665.37
Net Contribution (Withdrawal)	(11,195,461.84)	(16,252,292.36)
Total Assets	<u>\$ 972,581,703.78</u>	<u>\$ 972,581,703.78</u>