

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 10,830,901.95
Total Cash and Cash Equivalents	<u>10,830,901.95</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	266,952,908.84
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>266,952,908.84</u>

Broad Domestic Equity

SSgA Russell 3000	<u>372,429,203.30</u>
Total Broad Domestic Equity	<u>372,429,203.30</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>230,568,916.89</u>
Total Global Equity Ex-U.S.	<u>230,568,916.89</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>45,748,145.79</u>
Total Real Assets	<u>45,748,145.79</u>

Receivables and Payables

Income Receivable/Payable	19,678.70
Payable To/From	-
Total Receivables and Payables	<u>19,678.70</u>

Total Assets

\$ 926,549,755.47

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 19,678.70	\$ 48,895.29
	<u>19,678.70</u>	<u>48,895.29</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(2,962,856.80)	(14,902,464.63)
High Yield (<i>Internally Managed</i>)	-	-
	<u>(2,962,856.80)</u>	<u>(14,902,464.63)</u>
Broad Domestic Equity		
SSgA Russell 3000	28,256,055.96	11,437,631.93
	<u>28,256,055.96</u>	<u>11,437,631.93</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	6,667,209.19	(17,237,802.96)
	<u>6,667,209.19</u>	<u>(17,237,802.96)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	1,498,270.10	(3,674,090.37)
	<u>1,498,270.10</u>	<u>(3,674,090.37)</u>
Total Investment Income (Loss)	\$ 33,478,357.15	\$ (24,327,830.74)
Payable To/From	-	-
Total Invested Assets, Beginning of Period	893,337,444.13	967,415,665.37
Net Contribution (Withdrawal)	(266,045.81)	(16,538,079.16)
Total Assets	<u><u>\$ 926,549,755.47</u></u>	<u><u>\$ 926,549,755.47</u></u>