

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 12,953,680.97
Total Cash and Cash Equivalents	<u>12,953,680.97</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	274,849,037.80
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>274,849,037.80</u>

Broad Domestic Equity

SSgA Russell 3000	368,535,346.54
Total Broad Domestic Equity	<u>368,535,346.54</u>

Global Equity Ex-U.S.

SOA International Equity Pool	255,431,595.16
Total Global Equity Ex-U.S.	<u>255,431,595.16</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	45,975,681.40
Total Real Assets	<u>45,975,681.40</u>

Receivables and Payables

Income Receivable/Payable	56,103.62
Payable To/From	-
Total Receivables and Payables	<u>56,103.62</u>

Total Assets

\$ 957,801,445.49

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool <i>(Internally Managed)</i>	\$ 56,103.62	\$ 143,617.11
	<u>56,103.62</u>	<u>143,617.11</u>
Fixed Income Securities		
Interim-term <i>(Internally Managed)</i>	-	-
Broad-term <i>(Internally Managed)</i>	(1,531,510.14)	(5,720,242.79)
High Yield <i>(Internally Managed)</i>	-	-
	<u>(1,531,510.14)</u>	<u>(5,720,242.79)</u>
Broad Domestic Equity		
SSgA Russell 3000	(22,931,572.67)	8,026,688.71
	<u>(22,931,572.67)</u>	<u>8,026,688.71</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(1,905,915.59)	7,980,269.07
	<u>(1,905,915.59)</u>	<u>7,980,269.07</u>
Real Assets		
Real Estate Investment Trust Pool <i>(Internally Managed)</i>	(2,388,793.21)	(3,325,554.76)
	<u>(2,388,793.21)</u>	<u>(3,325,554.76)</u>
Total Investment Income (Loss)	\$ (28,701,687.99)	\$ 7,104,777.34
Payable To/From	-	-
Total Invested Assets, Beginning of Period	986,585,358.79	967,415,665.37
Net Contribution (Withdrawal)	(82,225.31)	(16,718,997.22)
Total Assets	<u>\$ 957,801,445.49</u>	<u>\$ 957,801,445.49</u>