

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**January 31, 2023**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 8,917,053.14
Total Cash and Cash Equivalents	<u>8,917,053.14</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	293,705,391.22
High Yield ( <i>Internally Managed</i> )	-
Total Fixed Income Securities	<u>293,705,391.22</u>

**Broad Domestic Equity**

SSgA Russell 3000	395,571,098.05
Total Broad Domestic Equity	<u>395,571,098.05</u>

**Global Equity Ex-U.S.**

SOA International Equity Pool	256,576,424.20
Total Global Equity Ex-U.S.	<u>256,576,424.20</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	52,208,954.78
Total Real Assets	<u>52,208,954.78</u>

**Receivables and Payables**

Income Receivable/Payable	31,350.18
Payable To/From	-
Total Receivables and Payables	<u>31,350.18</u>

**Total Assets**

\$ 1,007,010,271.57

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**January 31, 2023**

	<u><b>1-Month</b></u>	<u><b>Fiscal YTD</b></u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 31,350.18	\$ 174,967.29
	<u>31,350.18</u>	<u>174,967.29</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	9,913,853.42	4,193,610.63
High Yield ( <i>Internally Managed</i> )	-	-
	<u>9,913,853.42</u>	<u>4,193,610.63</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	25,564,451.51	33,591,140.22
	<u>25,564,451.51</u>	<u>33,591,140.22</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	19,366,229.04	27,346,498.11
	<u>19,366,229.04</u>	<u>27,346,498.11</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	4,769,373.38	1,443,818.62
	<u>4,769,373.38</u>	<u>1,443,818.62</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 59,645,257.53</b>	<b>\$ 66,750,034.87</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>957,801,445.49</b>	<b>967,415,665.37</b>
<b>Net Contribution (Withdrawal)</b>	<b>(10,436,431.45)</b>	<b>(27,155,428.67)</b>
<b>Total Assets</b>	<u><u><b>\$ 1,007,010,271.57</b></u></u>	<u><u><b>\$ 1,007,010,271.57</b></u></u>