

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 7,983,284.45
Total Cash and Cash Equivalents	<u>7,983,284.45</u>

Fixed Income Securities

Intermediate-term (<i>Internally Managed</i>)	-
Broad-Market (<i>Internally Managed</i>)	223,170,177.01
Fidelity Tactical Bond	<u>55,648,614.22</u>
Total Fixed Income Securities	<u>278,818,791.23</u>

Domestic Equity

SSgA Russell 3000	<u>372,410,361.95</u>
Total Domestic Equity	<u>372,410,361.95</u>

International Equity

International Equity Pool	<u>229,959,463.32</u>
Total International Equity	<u>229,959,463.32</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>47,028,657.04</u>
Total Real Assets	<u>47,028,657.04</u>

Receivables and Payables

Income Receivable/Payable	29,817.58
Payable To/From	<u>-</u>
Total Receivables and Payables	<u>29,817.58</u>

Total Assets

\$ 936,230,375.57

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 29,817.58	\$ 297,689.86
	<u>29,817.58</u>	<u>297,689.86</u>
Fixed Income Securities		
Intermediate-term (<i>Internally Managed</i>)	-	-
Broad-Market (<i>Internally Managed</i>)	(2,469,445.88)	404,730.50
Fidelity Tactical Bond	(603,083.67)	1,448,758.73
	<u>(3,072,529.55)</u>	<u>1,853,489.23</u>
Domestic Equity		
SSgA Russell 3000	1,423,060.31	39,858,137.45
	<u>1,423,060.31</u>	<u>39,858,137.45</u>
International Equity Pool		
International Equity Pool	(8,650,923.45)	20,044,884.69
	<u>(8,650,923.45)</u>	<u>20,044,884.69</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(2,081,615.98)	(4,451,079.12)
	<u>(2,081,615.98)</u>	<u>(4,451,079.12)</u>
Total Investment Income (Loss)	\$ (12,352,191.09)	\$ 57,603,122.11
Payable To/From	-	-
Total Invested Assets, Beginning of Period	958,969,942.44	967,415,665.37
Net Contribution (Withdrawal)	(10,387,375.78)	(88,788,411.91)
Total Assets	<u>\$ 936,230,375.57</u>	<u>\$ 936,230,375.57</u>