

Monthly Investment Summary
For the Month Ending August 31, 2022
UNAUDITED

PORTFOLIO COMPOSITION

| | | <u>% of Total</u> | <u>% of Pool</u> |
|---|--------------------|-------------------|------------------|
| Endowment Investment Pool | | | |
| Cash & Cash Equivalents | 872,661 | 0.60% | 0.95% |
| Domestic Equity-Lrg/Mid Cap | 20,017,298 | 13.78% | 21.81% |
| Domestic Equity-Small Cap | 5,205,828 | 3.58% | 5.67% |
| International Equity | 18,940,599 | 13.04% | 20.64% |
| * Private Equity | 10,297,149 | 7.09% | 11.22% |
| Multi Strategy Equity | 36,565 | 0.03% | 0.04% |
| * Hedged Strategies | 6,056,885 | 4.17% | 6.60% |
| Public Fixed Income | 10,723,764 | 7.38% | 11.68% |
| Multi Strategy Fixed Income | 8,907 | 0.01% | 0.01% |
| * Private Debt | 2,289,048 | 1.58% | 2.49% |
| Public Real Assets | 7,766,169 | 5.35% | 8.46% |
| * Private Natural Resources | 5,732,429 | 3.95% | 6.25% |
| * Private Real Estate | 3,829,073 | 2.64% | 4.17% |
| * Diversifying Strategies | - | 0.00% | 0.00% |
| Total Endowment Investment Pool | 91,776,375 | 63.19% | 100.00% |
| Expendable Investment Pool | | | |
| Cash & Cash Equivalents | 4,063,083 | 2.80% | 9.28% |
| Domestic Equity-Lrg/Mid Cap | 4,516,955 | 3.11% | 10.31% |
| Domestic Equity-Small Cap | 2,084,442 | 1.44% | 4.76% |
| International Equity | 3,171,454 | 2.18% | 7.24% |
| * Hedged Strategies | 3,205,299 | 2.21% | 7.32% |
| Fixed Income | 21,697,309 | 14.94% | 49.54% |
| Real Assets | 5,054,786 | 3.48% | 11.54% |
| Diversifying Strategies | - | 0.00% | 0.00% |
| Total Expendable Investment Pool | 43,793,328 | 30.15% | 100.00% |
| Other Investments | | | |
| Fixed Income | 711,856 | 0.49% | |
| Funds Held in Trust for Others | 8,967,268 | 6.17% | |
| Total Other Investments | 9,679,124 | 6.66% | |
| Grand Total | 145,248,827 | 100.00% | |