

PCE Endowment Fund
Net Asset Value
As of the Month Ending
June 30, 2023

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 946,597,017.85
Total Cash and Cash Equivalents	<u>946,597,017.85</u>

Fixed Income Securities

Intermediate-term (<i>Internally Managed</i>)	-
Broad-Market (<i>Internally Managed</i>)	-
Fidelity Tactical Bond	-
Total Fixed Income Securities	<u>-</u>

Domestic Equity

SSgA Russell 3000	-
Total Domestic Equity	<u>-</u>

International Equity

International Equity Pool	-
Total International Equity	<u>-</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	-
Total Real Assets	<u>-</u>

Receivables and Payables

Income Receivable/Payable	265,382.22
Payable To/From	-
Total Receivables and Payables	<u>265,382.22</u>

Total Assets

<u><u>\$ 946,862,400.07</u></u>

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
June 30, 2023

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 265,382.22	\$ 563,072.08
	<u>265,382.22</u>	<u>563,072.08</u>
Fixed Income Securities		
Intermediate-term (<i>Internally Managed</i>)	-	-
Broad-Market (<i>Internally Managed</i>)	(740,586.71)	(335,856.21)
Fidelity Tactical Bond	114,302.12	1,563,060.85
	<u>(626,284.59)</u>	<u>1,227,204.64</u>
Domestic Equity		
SSgA Russell 3000	20,681,480.33	60,539,617.78
	<u>20,681,480.33</u>	<u>60,539,617.78</u>
International Equity Pool		
International Equity Pool	8,503,714.34	28,548,599.03
	<u>8,503,714.34</u>	<u>28,548,599.03</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	1,978,352.92	(2,472,726.20)
	<u>1,978,352.92</u>	<u>(2,472,726.20)</u>
Total Investment Income (Loss)	\$ 30,802,645.22	\$ 88,405,767.33
Payable To/From	-	-
Total Invested Assets, Beginning of Period	936,230,375.57	967,415,665.37
Net Contribution (Withdrawal)	(20,170,620.72)	(108,959,032.63)
Total Assets	<u>\$ 946,862,400.07</u>	<u>\$ 946,862,400.07</u>