

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**June 28, 2019**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 9,618.22
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>9,618.22</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	329,874,135.35
High Yield ( <i>Internally Managed</i> )	-
Total fixed Income Securities	<u>329,874,135.35</u>

**Broad Domestic Equity**

SSgA Russell 3000	<u>430,292,395.77</u>
Total Broad Domestic Equity	<u>430,292,395.77</u>

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

SOA International Equity Pool	<u>260,908,179.51</u>
Total Global Equity Ex-U.S.	<u>260,908,179.51</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	<u>51,740,747.26</u>
Total Real Assets	<u>51,740,747.26</u>

**Receivables and Payables**

Income Receivable/Payable	305.08
Payable To/From	-
Total Receivables and Payables	<u>305.08</u>

**Total Assets**

**\$ 1,072,825,381.19**

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**June 28, 2019**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 305.08	\$ 6,558.17
ST Liquidity ( <i>Internally Managed</i> )	-	-
	<u>305.08</u>	<u>6,558.17</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	4,655,312.82	24,647,864.14
High Yield ( <i>Internally Managed</i> )	-	77,055.48
	<u>4,655,312.82</u>	<u>24,724,919.62</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	28,382,779.24	38,201,773.22
	<u>28,382,779.24</u>	<u>38,201,773.22</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	14,647,719.23	4,712,887.58
	<u>14,647,719.23</u>	<u>4,712,887.58</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	730,677.07	6,495,409.66
	<u>730,677.07</u>	<u>6,495,409.66</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 48,416,793.44</b>	<b>\$ 74,141,548.25</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,029,271,671.62</b>	<b>1,073,378,411.49</b>
<b>Net Contribution (Withdrawal)</b>	<b>(4,863,083.87)</b>	<b>(74,694,578.55)</b>
<b>Total Assets</b>	<b><u>\$ 1,072,825,381.19</u></b>	<b><u>\$ 1,072,825,381.19</u></b>