PCE Endowment Fund
Net Asset Value
As of the Month Ending
June 30, 2021

Cash and Cash Equivalents

Short-term Fixed Income Pool *(Internally Managed)*	$	9,852,222.75
Total Cash and Cash Equivalents		9,852,222.75

Fixed Income Securities

Interim-term *(Internally Managed)*	-
Broad-term *(Internally Managed)*	689,140,673.23
High Yield *(Internally Managed)*	-
Total Fixed Income Securities	689,140,673.23

Broad Domestic Equity

SSgA Russell 3000	280,130,184.51
Total Broad Domestic Equity	280,130,184.51

Global Equity Ex-U.S.

SOA International Equity Pool	170,042,784.34
Total Global Equity Ex-U.S.	170,042,784.34

Real Assets

Real Estate Investment Trust Pool *(Internally Managed)*	-
Total Real Assets	-

Receivables and Payables

Income Receivable/Payable	(410.54)
Payable To/From	-
Total Receivables and Payables	(410.54)

Total Assets	$	**1,149,165,454.29**

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
June 30, 2021

	1-Month	Fiscal YTD
Cash and Cash Equivalents		
Short-term Fixed Income Pool *(Internally Managed)*	$ (410.54)	$ 18,080.73
	(410.54)	18,080.73
Fixed Income Securities		
Interim-term *(Internally Managed)*	-	-
Broad-term *(Internally Managed)*	5,802,192.05	(1,853,515.49)
High Yield *(Internally Managed)*	-	-
	5,802,192.05	(1,853,515.49)
Broad Domestic Equity		
SSgA Russell 3000	6,721,143.04	100,083,148.91
	6,721,143.04	100,083,148.91
Global Equity Ex-U.S.		
SOA International Equity Pool	(886,550.89)	52,051,490.36
	(886,550.89)	52,051,490.36
Real Assets		
Real Estate Investment Trust Pool *(Internally Managed)*	-	-
	-	-
Total Investment Income (Loss)	$ 11,636,373.66	$ 150,299,204.51
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,141,025,309.01	1,078,156,859.30
Net Contribution (Withdrawal)	(3,496,228.38)	(79,290,609.52)
Total Assets	$ 1,149,165,454.29	$ 1,149,165,454.29