

PCE Endowment Fund
Net Asset Value
As of the Month Ending
July 31, 2019

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 2,014.46
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>2,014.46</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	335,212,505.87
High Yield (<i>Internally Managed</i>)	-
Total fixed Income Securities	<u>335,212,505.87</u>

Broad Domestic Equity

SSgA Russell 3000	<u>428,177,157.41</u>
Total Broad Domestic Equity	<u>428,177,157.41</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>260,712,544.01</u>
Total Global Equity Ex-U.S.	<u>260,712,544.01</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>51,978,957.77</u>
Total Real Assets	<u>51,978,957.77</u>

Receivables and Payables

Income Receivable/Payable	7.68
Payable To/From	-
Total Receivables and Payables	<u>7.68</u>

Total Assets

\$ 1,076,083,187.20

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
July 31, 2019

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 7.68	\$ 7.68
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>7.68</u>	<u>7.68</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	914,299.52	914,299.52
High Yield (<i>Internally Managed</i>)	-	-
	<u>914,299.52</u>	<u>914,299.52</u>
Broad Domestic Equity		
SSgA Russell 3000	6,422,942.64	6,422,942.64
	<u>6,422,942.64</u>	<u>6,422,942.64</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(3,250,310.50)	(3,250,310.50)
	<u>(3,250,310.50)</u>	<u>(3,250,310.50)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	848,775.51	848,775.51
	<u>848,775.51</u>	<u>848,775.51</u>
Total Investment Income (Loss)	\$ 4,935,714.85	\$ 4,935,714.85
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,072,825,381.19	1,072,825,381.19
Net Contribution (Withdrawal)	(1,677,908.84)	(1,677,908.84)
Total Assets	<u>\$ 1,076,083,187.20</u>	<u>\$ 1,076,083,187.20</u>