

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**August 30, 2019**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 521,143.54
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>521,143.54</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	335,727,384.98
High Yield ( <i>Internally Managed</i> )	-
Total fixed Income Securities	<u>335,727,384.98</u>

**Broad Domestic Equity**

SSgA Russell 3000	<u>442,032,584.43</u>
Total Broad Domestic Equity	<u>442,032,584.43</u>

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

SOA International Equity Pool	<u>288,276,207.55</u>
Total Global Equity Ex-U.S.	<u>288,276,207.55</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	<u>11,625.07</u>
Total Real Assets	<u>11,625.07</u>

**Receivables and Payables**

Income Receivable/Payable	771.89
Payable To/From	-
Total Receivables and Payables	<u>771.89</u>

**Total Assets**

**\$ 1,066,569,717.46**

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**August 30, 2019**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 771.89	\$ 779.57
ST Liquidity ( <i>Internally Managed</i> )	-	-
	<u>771.89</u>	<u>779.57</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	8,511,567.09	9,425,866.61
High Yield ( <i>Internally Managed</i> )	-	-
	<u>8,511,567.09</u>	<u>9,425,866.61</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(8,763,019.42)	(2,340,076.78)
	<u>(8,763,019.42)</u>	<u>(2,340,076.78)</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	(8,711,374.20)	(11,961,684.70)
	<u>(8,711,374.20)</u>	<u>(11,961,684.70)</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	(1,578.26)	847,197.25
	<u>(1,578.26)</u>	<u>847,197.25</u>
<b>Total Investment Income (Loss)</b>	<b>\$ (8,963,632.90)</b>	<b>\$ (4,027,918.05)</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,076,083,187.20</b>	<b>1,072,825,381.19</b>
<b>Net Contribution (Withdrawal)</b>	<b>(549,836.84)</b>	<b>(2,227,745.68)</b>
<b>Total Assets</b>	<b><u>\$ 1,066,569,717.46</u></b>	<b><u>\$ 1,066,569,717.46</u></b>