

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,316,096.00
Total Cash and Cash Equivalents	<u>1,316,096.00</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	354,057,649.74
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>354,057,649.74</u>

Broad Domestic Equity

SSgA Russell 3000	<u>467,559,708.89</u>
Total Broad Domestic Equity	<u>467,559,708.89</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>309,887,373.56</u>
Total Global Equity Ex-U.S.	<u>309,887,373.56</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>0.01</u>
Total Real Assets	<u>0.01</u>

Receivables and Payables

Income Receivable/Payable	512.73
Payable To/From	-
Total Receivables and Payables	<u>512.73</u>

Total Assets

	<u><u>\$ 1,132,821,340.93</u></u>
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PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
December 31, 2019

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 512.73	\$ 8,942.82
	<u>512.73</u>	<u>8,942.82</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(234,865.66)	8,425,631.37
High Yield (<i>Internally Managed</i>)	-	-
	<u>(234,865.66)</u>	<u>8,425,631.37</u>
Broad Domestic Equity		
SSgA Russell 3000	13,109,519.04	45,022,558.55
	<u>13,109,519.04</u>	<u>45,022,558.55</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	12,819,255.25	20,508,271.46
	<u>12,819,255.25</u>	<u>20,508,271.46</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(438.58)	846,333.38
	<u>(438.58)</u>	<u>846,333.38</u>
Total Investment Income (Loss)	\$ 25,693,982.78	\$ 74,811,737.58
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,112,947,126.77	1,072,825,381.19
Net Contribution (Withdrawal)	(5,819,768.62)	(14,815,777.84)
Total Assets	\$ 1,132,821,340.93	\$ 1,132,821,340.93

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