

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
February 28, 2020**

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 811.12
Total Cash and Cash Equivalents	<u>811.12</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	366,864,809.32
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>366,864,809.32</u>

Broad Domestic Equity

SSgA Russell 3000	<u>424,441,525.83</u>
Total Broad Domestic Equity	<u>424,441,525.83</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>280,677,546.92</u>
Total Global Equity Ex-U.S.	<u>280,677,546.92</u>

Real Assets

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

Receivables and Payables

Income Receivable/Payable	338.22
Payable To/From	-
Total Receivables and Payables	<u>338.22</u>

Total Assets

\$ 1,071,985,031.41

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
February 28, 2020

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 338.22	\$ 11,299.78
	<u>338.22</u>	<u>11,299.78</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	6,434,814.11	21,828,518.95
High Yield (<i>Internally Managed</i>)	-	-
	<u>6,434,814.11</u>	<u>21,828,518.95</u>
Broad Domestic Equity		
SSgA Russell 3000	(37,629,421.98)	6,762,400.79
	<u>(37,629,421.98)</u>	<u>6,762,400.79</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(23,735,934.03)	(11,922,417.58)
	<u>(23,735,934.03)</u>	<u>(11,922,417.58)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	-	846,333.38
	<u>-</u>	<u>846,333.38</u>
Total Investment Income (Loss)	\$ (54,930,203.68)	\$ 17,526,135.32
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,130,286,277.83	1,072,825,381.19
Net Contribution (Withdrawal)	(3,371,042.74)	(18,366,485.10)
Total Assets	<u>\$ 1,071,985,031.41</u>	<u>\$ 1,071,985,031.41</u>