

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
March 31, 2020**

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,585,941.86
Total Cash and Cash Equivalents	1,585,941.86

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	304,256,629.13
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	304,256,629.13

Broad Domestic Equity

SSgA Russell 3000	392,154,102.88
Total Broad Domestic Equity	392,154,102.88

Global Equity Ex-U.S.

SOA International Equity Pool	255,941,029.83
Total Global Equity Ex-U.S.	255,941,029.83

Real Assets

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

Receivables and Payables

Income Receivable/Payable	4,282.81
Payable To/From	-
Total Receivables and Payables	4,282.81

Total Assets

	\$ 953,941,986.51
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PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
March 31, 2020

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 4,282.81	\$ 15,582.59
	<u>4,282.81</u>	<u>15,582.59</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(3,455,880.19)	18,372,638.76
High Yield (<i>Internally Managed</i>)	-	-
	<u>(3,455,880.19)</u>	<u>18,372,638.76</u>
Broad Domestic Equity		
SSgA Russell 3000	(60,078,622.95)	(53,316,222.16)
	<u>(60,078,622.95)</u>	<u>(53,316,222.16)</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(41,854,817.09)	(53,777,234.67)
	<u>(41,854,817.09)</u>	<u>(53,777,234.67)</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)	\$ (105,385,037.42)	\$ (87,858,902.10)
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,071,985,031.41	1,072,825,381.19
Net Contribution (Withdrawal)	(12,658,007.48)	(31,024,492.58)
Total Assets	<u>\$ 953,941,986.51</u>	<u>\$ 953,941,986.51</u>