

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
April 30, 2020**

Cash and Cash Equivalents

| | |
|--|-----------------|
| Short-term Fixed Income Pool (<i>Internally Managed</i>) | \$ 4,939.77 |
| Total Cash and Cash Equivalents | <u>4,939.77</u> |

Fixed Income Securities

| | |
|--|-----------------------|
| Interim-term (<i>Internally Managed</i>) | - |
| Broad-term (<i>Internally Managed</i>) | 308,049,667.75 |
| High Yield (<i>Internally Managed</i>) | - |
| Total Fixed Income Securities | <u>308,049,667.75</u> |

Broad Domestic Equity

| | |
|-----------------------------|-----------------------|
| SSgA Russell 3000 | <u>442,881,647.73</u> |
| Total Broad Domestic Equity | <u>442,881,647.73</u> |

Global Equity Ex-U.S.

| | |
|-------------------------------|-----------------------|
| SOA International Equity Pool | <u>278,080,574.16</u> |
| Total Global Equity Ex-U.S. | <u>278,080,574.16</u> |

Real Assets

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

Receivables and Payables

| | |
|--------------------------------|-----------------|
| Income Receivable/Payable | 1,556.01 |
| Payable To/From | - |
| Total Receivables and Payables | <u>1,556.01</u> |

Total Assets

\$ 1,029,018,385.42

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
April 30, 2020

| | <u>1-Month</u> | <u>Fiscal YTD</u> |
|---|-----------------------------------|-----------------------------------|
| Cash and Cash Equivalents | | |
| Short-term Fixed Income Pool (<i>Internally Managed</i>) | \$ 1,556.01 | \$ 17,138.60 |
| | <u>1,556.01</u> | <u>17,138.60</u> |
| Fixed Income Securities | | |
| Interim-term (<i>Internally Managed</i>) | - | - |
| Broad-term (<i>Internally Managed</i>) | 6,686,025.62 | 25,058,664.38 |
| High Yield (<i>Internally Managed</i>) | - | - |
| | <u>6,686,025.62</u> | <u>25,058,664.38</u> |
| Broad Domestic Equity | | |
| SSgA Russell 3000 | 51,534,013.85 | (1,782,208.31) |
| | <u>51,534,013.85</u> | <u>(1,782,208.31)</u> |
| Global Equity Ex-U.S. | | |
| SOA International Equity Pool | 19,561,188.33 | (34,216,046.34) |
| | <u>19,561,188.33</u> | <u>(34,216,046.34)</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) | \$ 77,782,783.81 | \$ (10,076,118.29) |
| Payable To/From | - | - |
| Total Invested Assets, Beginning of Period | 953,941,986.51 | 1,072,825,381.19 |
| Net Contribution (Withdrawal) | (2,706,384.90) | (33,730,877.48) |
| Total Assets | <u>\$ 1,029,018,385.42</u> | <u>\$ 1,029,018,385.42</u> |