

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$	3,046.58
Total Cash and Cash Equivalents		3,046.58

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)		-
Broad-term (<i>Internally Managed</i>)		327,884,697.78
High Yield (<i>Internally Managed</i>)		-
Total Fixed Income Securities		327,884,697.78

Broad Domestic Equity

SSgA Russell 3000		441,580,893.15
Total Broad Domestic Equity		441,580,893.15

Global Equity Ex-U.S.

SOA International Equity Pool		287,015,771.03
Total Global Equity Ex-U.S.		287,015,771.03

Real Assets

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

Receivables and Payables

Income Receivable/Payable		348.08
Payable To/From		-
Total Receivables and Payables		348.08

Total Assets

	\$	1,056,484,756.62
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PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
May 31, 2020

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 348.08	\$ 17,486.68
	<u>348.08</u>	<u>17,486.68</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	2,203,456.03	27,262,120.41
High Yield (<i>Internally Managed</i>)	-	-
	<u>2,203,456.03</u>	<u>27,262,120.41</u>
Broad Domestic Equity		
SSgA Russell 3000	22,053,013.42	20,270,805.11
	<u>22,053,013.42</u>	<u>20,270,805.11</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	8,527,802.87	(25,688,243.47)
	<u>8,527,802.87</u>	<u>(25,688,243.47)</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)	\$ 32,784,620.40	\$ 22,708,502.11
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,029,018,385.42	1,072,825,381.19
Net Contribution (Withdrawal)	(5,318,249.20)	(39,049,126.68)
Total Assets	\$ 1,056,484,756.62	\$ 1,056,484,756.62