

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 3,827.59
Total Cash and Cash Equivalents	<u>3,827.59</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	386,617,897.85
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>386,617,897.85</u>

Broad Domestic Equity

SSgA Russell 3000	<u>443,290,833.51</u>
Total Broad Domestic Equity	<u>443,290,833.51</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>248,244,070.54</u>
Total Global Equity Ex-U.S.	<u>248,244,070.54</u>

Real Assets

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

Receivables and Payables

Income Receivable/Payable	229.81
Payable To/From	-
Total Receivables and Payables	<u>229.81</u>

Total Assets

\$ 1,078,156,859.30

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 229.81	\$ 17,716.49
	<u>229.81</u>	<u>17,716.49</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	2,886,500.07	30,148,620.48
High Yield (<i>Internally Managed</i>)	-	-
	<u>2,886,500.07</u>	<u>30,148,620.48</u>
Broad Domestic Equity		
SSgA Russell 3000	9,860,786.77	30,131,591.88
	<u>9,860,786.77</u>	<u>30,131,591.88</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	12,847,405.25	(12,840,838.22)
	<u>12,847,405.25</u>	<u>(12,840,838.22)</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)	\$ 25,594,921.90	\$ 48,303,424.01
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,056,484,756.62	1,072,825,381.19
Net Contribution (Withdrawal)	(3,922,819.22)	(42,971,945.90)
Total Assets	<u>\$ 1,078,156,859.30</u>	<u>\$ 1,078,156,859.30</u>