

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 3,299,451.75
Total Cash and Cash Equivalents	<u>3,299,451.75</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	653,978,750.47
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>653,978,750.47</u>

Broad Domestic Equity

SSgA Russell 3000	<u>277,339,600.15</u>
Total Broad Domestic Equity	<u>277,339,600.15</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>166,299,559.12</u>
Total Global Equity Ex-U.S.	<u>166,299,559.12</u>

Real Assets

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

Receivables and Payables

Income Receivable/Payable	3,221.23
Payable To/From	-
Total Receivables and Payables	<u>3,221.23</u>

Total Assets

\$ 1,100,920,582.72

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
July 31, 2020

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 3,221.23	\$ 3,221.23
	<u>3,221.23</u>	<u>3,221.23</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	9,885,152.62	9,885,152.62
High Yield (<i>Internally Managed</i>)	-	-
	<u>9,885,152.62</u>	<u>9,885,152.62</u>
Broad Domestic Equity		
SSgA Russell 3000	14,966,366.64	14,966,366.64
	<u>14,966,366.64</u>	<u>14,966,366.64</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	7,161,788.58	7,161,788.58
	<u>7,161,788.58</u>	<u>7,161,788.58</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	-	-
	<u>-</u>	<u>-</u>
Total Investment Income (Loss)	\$ 32,016,529.07	\$ 32,016,529.07
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,078,156,859.30	1,078,156,859.30
Net Contribution (Withdrawal)	(9,252,805.65)	(9,252,805.65)
Total Assets	<u>\$ 1,100,920,582.72</u>	<u>\$ 1,100,920,582.72</u>