

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 8,734,224.38
Total Cash and Cash Equivalents	8,734,224.38

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	639,107,261.97
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	639,107,261.97

Broad Domestic Equity

SSgA Russell 3000	277,462,998.78
Total Broad Domestic Equity	277,462,998.78

Global Equity Ex-U.S.

SOA International Equity Pool	167,161,084.51
Total Global Equity Ex-U.S.	167,161,084.51

Real Assets

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

Receivables and Payables

Income Receivable/Payable	1,956.67
Payable To/From	-
Total Receivables and Payables	1,956.67

Total Assets

	\$ 1,092,467,526.31
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PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
August 31, 2020

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,956.67	\$ 5,177.90
	<u>1,956.67</u>	<u>5,177.90</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(5,323,388.50)	4,561,764.12
High Yield (<i>Internally Managed</i>)	-	-
	<u>(5,323,388.50)</u>	<u>4,561,764.12</u>
Broad Domestic Equity		
SSgA Russell 3000	19,069,598.63	34,035,965.27
	<u>19,069,598.63</u>	<u>34,035,965.27</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	6,895,225.39	14,057,013.97
	<u>6,895,225.39</u>	<u>14,057,013.97</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	-	-
	<u>-</u>	<u>-</u>
Total Investment Income (Loss)	\$ 20,643,392.19	\$ 52,659,921.26
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,100,920,582.72	1,078,156,859.30
Net Contribution (Withdrawal)	(29,096,448.60)	(38,349,254.25)
Total Assets	<u>\$ 1,092,467,526.31</u>	<u>\$ 1,092,467,526.31</u>