

PCE Endowment Fund
Net Asset Value
As of the Month Ending
September 30, 2019

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,562,022.76
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>1,562,022.76</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	339,293,410.97
High Yield (<i>Internally Managed</i>)	-
Total fixed Income Securities	<u>339,293,410.97</u>

Broad Domestic Equity

SSgA Russell 3000	440,281,267.46
Total Broad Domestic Equity	<u>440,281,267.46</u>

Global Equity Ex-U.S.

SOA International Equity Pool	292,643,922.66
Total Global Equity Ex-U.S.	<u>292,643,922.66</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	11,514.98
Total Real Assets	<u>11,514.98</u>

Receivables and Payables

Income Receivable/Payable	1,605.47
Payable To/From	-
Total Receivables and Payables	<u>1,605.47</u>

Total Assets

\$ 1,073,793,744.30

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
September 30, 2019

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,605.47	\$ 2,385.04
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>1,605.47</u>	<u>2,385.04</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(1,793,274.01)	7,632,592.60
High Yield (<i>Internally Managed</i>)	-	-
	<u>(1,793,274.01)</u>	<u>7,632,592.60</u>
Broad Domestic Equity		
SSgA Russell 3000	7,811,482.14	5,471,405.36
	<u>7,811,482.14</u>	<u>5,471,405.36</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	7,570,574.79	(4,391,109.91)
	<u>7,570,574.79</u>	<u>(4,391,109.91)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(110.09)	847,087.16
	<u>(110.09)</u>	<u>847,087.16</u>
Total Investment Income (Loss)	\$ 13,590,278.30	\$ 9,562,360.25
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,066,569,717.46	1,072,825,381.19
Net Contribution (Withdrawal)	(6,366,251.46)	(8,593,997.14)
Total Assets	<u>\$ 1,073,793,744.30</u>	<u>\$ 1,073,793,744.30</u>