

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
October 31, 2019**

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,134,499.66
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>1,134,499.66</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	350,460,990.04
High Yield (<i>Internally Managed</i>)	-
Total fixed Income Securities	<u>350,460,990.04</u>

Broad Domestic Equity

SSgA Russell 3000	<u>446,941,868.33</u>
Total Broad Domestic Equity	<u>446,941,868.33</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>295,659,825.81</u>
Total Global Equity Ex-U.S.	<u>295,659,825.81</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>570.65</u>
Total Real Assets	<u>570.65</u>

Receivables and Payables

Income Receivable/Payable	5,127.22
Payable To/From	-
Total Receivables and Payables	<u>5,127.22</u>

Total Assets

\$ 1,094,202,881.71

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
October 31, 2019

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 5,127.22	\$ 7,512.26
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>5,127.22</u>	<u>7,512.26</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	1,090,379.07	8,722,971.67
High Yield (<i>Internally Managed</i>)	-	-
	<u>1,090,379.07</u>	<u>8,722,971.67</u>
Broad Domestic Equity		
SSgA Russell 3000	9,571,900.87	15,043,306.23
	<u>9,571,900.87</u>	<u>15,043,306.23</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	9,633,103.15	5,241,993.24
	<u>9,633,103.15</u>	<u>5,241,993.24</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(183.14)	846,904.02
	<u>(183.14)</u>	<u>846,904.02</u>
Total Investment Income (Loss)	\$ 20,300,327.17	\$ 29,862,687.42
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,073,793,744.30	1,072,825,381.19
Net Contribution (Withdrawal)	108,810.24	(8,485,186.90)
Total Assets	<u>\$ 1,094,202,881.71</u>	<u>\$ 1,094,202,881.71</u>