

PCE Endowment Fund
Net Asset Value
As of the Month Ending
November 29, 2019

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 816,684.89
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>816,684.89</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	355,919,015.40
High Yield (<i>Internally Managed</i>)	-
Total fixed Income Securities	<u>355,919,015.40</u>

Broad Domestic Equity

SSgA Russell 3000	<u>456,564,901.61</u>
Total Broad Domestic Equity	<u>456,564,901.61</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>299,645,168.45</u>
Total Global Equity Ex-U.S.	<u>299,645,168.45</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>438.59</u>
Total Real Assets	<u>438.59</u>

Receivables and Payables

Income Receivable/Payable	917.83
Payable To/From	-
Total Receivables and Payables	<u>917.83</u>

Total Assets

\$ 1,112,947,126.77

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
November 29, 2019

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 917.83	\$ 8,430.09
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>917.83</u>	<u>8,430.09</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(62,474.64)	8,660,497.03
High Yield (<i>Internally Managed</i>)	-	-
	<u>(62,474.64)</u>	<u>8,660,497.03</u>
Broad Domestic Equity		
SSgA Russell 3000	16,869,733.28	31,913,039.51
	<u>16,869,733.28</u>	<u>31,913,039.51</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	2,447,022.97	7,689,016.21
	<u>2,447,022.97</u>	<u>7,689,016.21</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(132.06)	846,771.96
	<u>(132.06)</u>	<u>846,771.96</u>
Total Investment Income (Loss)	\$ 19,255,067.38	\$ 49,117,754.80
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,094,202,881.71	1,072,825,381.19
Net Contribution (Withdrawal)	(510,822.32)	(8,996,009.22)
Total Assets	<u>\$ 1,112,947,126.77</u>	<u>\$ 1,112,947,126.77</u>