

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

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 1,097,344.22
Total Cash and Cash Equivalents	<u>1,097,344.22</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	361,817,223.21
High Yield ( <i>Internally Managed</i> )	-
Total Fixed Income Securities	<u>361,817,223.21</u>

**Broad Domestic Equity**

SSgA Russell 3000	<u>466,135,673.11</u>
Total Broad Domestic Equity	<u>466,135,673.11</u>

**Global Equity Ex-U.S.**

SOA International Equity Pool	<u>301,234,018.55</u>
Total Global Equity Ex-U.S.	<u>301,234,018.55</u>

**Real Assets**

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

**Receivables and Payables**

Income Receivable/Payable	2,018.74
Payable To/From	-
Total Receivables and Payables	<u>2,018.74</u>

**Total Assets**

\$ 1,130,286,277.83

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 2,018.74	\$ 10,961.56
	<u>2,018.74</u>	<u>10,961.56</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	6,968,073.47	15,393,704.84
High Yield ( <i>Internally Managed</i> )	-	-
	<u>6,968,073.47</u>	<u>15,393,704.84</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(630,735.78)	44,391,822.77
	<u>(630,735.78)</u>	<u>44,391,822.77</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	(8,694,755.01)	11,813,516.45
	<u>(8,694,755.01)</u>	<u>11,813,516.45</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	-	846,333.38
	<u>-</u>	<u>846,333.38</u>
<b>Total Investment Income (Loss)</b>	<b>\$ (2,355,398.58)</b>	<b>\$ 72,456,339.00</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,132,821,340.93</b>	<b>1,072,825,381.19</b>
<b>Net Contribution (Withdrawal)</b>	<b>(179,664.52)</b>	<b>(14,995,442.36)</b>
<b>Total Assets</b>	<b><u>\$ 1,130,286,277.83</u></b>	<b><u>\$ 1,130,286,277.83</u></b>