

PCE Endowment Fund
Net Asset Value
As of the Month Ending
September 30, 2020

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 10,028,758.28
Total Cash and Cash Equivalents	10,028,758.28

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	653,749,884.25
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	653,749,884.25

Broad Domestic Equity

SSgA Russell 3000	255,320,418.66
Total Broad Domestic Equity	255,320,418.66

Global Equity Ex-U.S.

SOA International Equity Pool	159,131,606.19
Total Global Equity Ex-U.S.	159,131,606.19

Real Assets

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

Receivables and Payables

Income Receivable/Payable	1,795.23
Payable To/From	-
Total Receivables and Payables	1,795.23

Total Assets

\$ 1,078,232,462.61

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
September 30, 2020

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,795.23	\$ 6,973.13
	<u>1,795.23</u>	<u>6,973.13</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(435,810.72)	4,125,953.40
High Yield (<i>Internally Managed</i>)	-	-
	<u>(435,810.72)</u>	<u>4,125,953.40</u>
Broad Domestic Equity		
SSgA Russell 3000	(9,649,193.13)	24,386,772.14
	<u>(9,649,193.13)</u>	<u>24,386,772.14</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(4,022,803.61)	10,034,210.36
	<u>(4,022,803.61)</u>	<u>10,034,210.36</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	-	-
	<u>-</u>	<u>-</u>
Total Investment Income (Loss)	\$ (14,106,012.23)	\$ 38,553,909.03
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,092,467,526.31	1,078,156,859.30
Net Contribution (Withdrawal)	(129,051.47)	(38,478,305.72)
Total Assets	<u>\$ 1,078,232,462.61</u>	<u>\$ 1,078,232,462.61</u>