

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 7,573,031.89
Total Cash and Cash Equivalents	7,573,031.89

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	642,348,565.53
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	642,348,565.53

Broad Domestic Equity

SSgA Russell 3000	252,617,449.04
Total Broad Domestic Equity	252,617,449.04

Global Equity Ex-U.S.

SOA International Equity Pool	158,900,960.41
Total Global Equity Ex-U.S.	158,900,960.41

Real Assets

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

Receivables and Payables

Income Receivable/Payable	1,009.59
Payable To/From	-
Total Receivables and Payables	1,009.59

Total Assets

	\$ 1,061,441,016.46
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PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
October 31, 2020

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,009.59	\$ 7,982.72
	<u>1,009.59</u>	<u>7,982.72</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(2,978,071.72)	1,147,881.68
High Yield (<i>Internally Managed</i>)	-	-
	<u>(2,978,071.72)</u>	<u>1,147,881.68</u>
Broad Domestic Equity		
SSgA Russell 3000	(5,386,923.62)	18,999,848.52
	<u>(5,386,923.62)</u>	<u>18,999,848.52</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(3,381,138.78)	6,653,071.58
	<u>(3,381,138.78)</u>	<u>6,653,071.58</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	-	-
	<u>-</u>	<u>-</u>
Total Investment Income (Loss)	\$ (11,745,124.53)	\$ 26,808,784.50
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,078,232,462.61	1,078,156,859.30
Net Contribution (Withdrawal)	(5,046,321.62)	(43,524,627.34)
Total Assets	<u>\$ 1,061,441,016.46</u>	<u>\$ 1,061,441,016.46</u>