

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**January 31, 2021**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 9,427,513.67
Total Cash and Cash Equivalents	<u>9,427,513.67</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	674,719,670.73
High Yield ( <i>Internally Managed</i> )	-
Total Fixed Income Securities	<u>674,719,670.73</u>

**Broad Domestic Equity**

SSgA Russell 3000	<u>273,248,117.47</u>
Total Broad Domestic Equity	<u>273,248,117.47</u>

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

SOA International Equity Pool	<u>173,320,350.69</u>
Total Global Equity Ex-U.S.	<u>173,320,350.69</u>

**Real Assets**

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

**Receivables and Payables**

Income Receivable/Payable	1,685.78
Payable To/From	-
Total Receivables and Payables	<u>1,685.78</u>

**Total Assets**

\$ 1,130,717,338.34

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**January 31, 2021**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 1,685.78	\$ 13,312.19
	<u>1,685.78</u>	<u>13,312.19</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(5,729,619.29)	3,428,819.01
High Yield ( <i>Internally Managed</i> )	-	-
	<u>(5,729,619.29)</u>	<u>3,428,819.01</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(1,236,955.46)	60,261,533.52
	<u>(1,236,955.46)</u>	<u>60,261,533.52</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	428,594.80	37,445,047.31
	<u>428,594.80</u>	<u>37,445,047.31</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	-	-
	<u>-</u>	<u>-</u>
<b>Total Investment Income (Loss)</b>	<b>\$ (6,536,294.17)</b>	<b>\$ 101,148,712.03</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,142,275,746.66</b>	<b>1,078,156,859.30</b>
<b>Net Contribution (Withdrawal)</b>	<b>(5,022,114.15)</b>	<b>(48,588,232.99)</b>
<b>Total Assets</b>	<b><u>\$ 1,130,717,338.34</u></b>	<b><u>\$ 1,130,717,338.34</u></b>