

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**February 28, 2021**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 10,517,980.57
Total Cash and Cash Equivalents	<u>10,517,980.57</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	666,600,632.98
High Yield ( <i>Internally Managed</i> )	-
Total Fixed Income Securities	<u>666,600,632.98</u>

**Broad Domestic Equity**

SSgA Russell 3000	<u>280,388,610.33</u>
Total Broad Domestic Equity	<u>280,388,610.33</u>

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

SOA International Equity Pool	<u>172,557,413.30</u>
Total Global Equity Ex-U.S.	<u>172,557,413.30</u>

**Real Assets**

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

**Receivables and Payables**

Income Receivable/Payable	1,580.72
Payable To/From	-
Total Receivables and Payables	<u>1,580.72</u>

**Total Assets**

\$ 1,130,066,217.90

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**February 28, 2021**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 1,580.72	\$ 14,892.91
	<u>1,580.72</u>	<u>14,892.91</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(11,906,974.75)	(8,478,155.74)
High Yield ( <i>Internally Managed</i> )	-	-
	<u>(11,906,974.75)</u>	<u>(8,478,155.74)</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	8,119,811.86	68,381,345.38
	<u>8,119,811.86</u>	<u>68,381,345.38</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	3,166,080.61	40,611,127.92
	<u>3,166,080.61</u>	<u>40,611,127.92</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>\$ (619,501.56)</b>	<b>\$ 100,529,210.47</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,130,717,338.34</b>	<b>1,078,156,859.30</b>
<b>Net Contribution (Withdrawal)</b>	<b>(31,618.88)</b>	<b>(48,619,851.87)</b>
<b>Total Assets</b>	<b><u>\$ 1,130,066,217.90</u></b>	<b><u>\$ 1,130,066,217.90</u></b>