

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