

PCE Endowment Fund
Net Asset Value
As of the Month Ending
October 31, 2017

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 3,273.49
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>3,273.49</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	296,871,500.75
High Yield (<i>Internally Managed</i>)	51,148,938.04
Total fixed Income Securities	<u>348,020,438.79</u>

Broad Domestic Equity

SSgA Russell 3000	<u>396,723,664.02</u>
Total Broad Domestic Equity	<u>396,723,664.02</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>261,007,767.56</u>
Total Global Equity Ex-U.S.	<u>261,007,767.56</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>56,149,609.40</u>
Total Real Assets	<u>56,149,609.40</u>

Receivables and Payables

Income Receivable/Payable	6.63
Payable To/From	-
Total Receivables and Payables	<u>6.63</u>

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
October 31, 2017

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 6.63	\$ 1,122.28
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>6.63</u>	<u>1,122.28</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	139,865.79	2,630,951.45
High Yield (<i>Internally Managed</i>)	229,059.94	656,753.37
	<u>368,925.73</u>	<u>3,287,704.82</u>
Broad Domestic Equity		
SSgA Russell 3000	8,528,610.18	25,986,248.74
	<u>8,528,610.18</u>	<u>25,986,248.74</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	4,631,390.50	19,426,594.61
	<u>4,631,390.50</u>	<u>19,426,594.61</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	101,252.85	946,655.22
	<u>101,252.85</u>	<u>946,655.22</u>
Total Investment Income (Loss)	\$ 13,630,185.89	\$ 49,648,325.67
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,048,295,720.61	1,023,565,663.91
Net Contribution (Withdrawal)	(21,146.61)	(11,309,229.69)