

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

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 41,920.60
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>41,920.60</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	297,931,466.97
High Yield ( <i>Internally Managed</i> )	51,141,898.14
Total fixed Income Securities	<u>349,073,365.11</u>

**Broad Domestic Equity**

SSgA Russell 3000	412,875,737.90
Total Broad Domestic Equity	<u>412,875,737.90</u>

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

SOA International Equity Pool	269,290,280.29
Total Global Equity Ex-U.S.	<u>269,290,280.29</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	57,539,118.69
Total Real Assets	<u>57,539,118.69</u>

**Receivables and Payables**

Income Receivable/Payable	45.72
Payable To/From	-
Total Receivables and Payables	<u>45.72</u>

**Total Assets**

**\$ 1,088,820,468.31**

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 45.72	\$ 1,196.21
ST Liquidity ( <i>Internally Managed</i> )	-	-
	<u>45.72</u>	<u>1,196.21</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	1,462,070.27	3,740,917.67
High Yield ( <i>Internally Managed</i> )	67,253.23	649,713.47
	<u>1,529,323.50</u>	<u>4,390,631.14</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	4,100,449.11	42,138,322.62
	<u>4,100,449.11</u>	<u>42,138,322.62</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	5,811,151.41	27,709,101.28
	<u>5,811,151.41</u>	<u>27,709,101.28</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	(102,678.97)	2,336,164.51
	<u>(102,678.97)</u>	<u>2,336,164.51</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 11,338,290.77</b>	<b>\$ 76,575,415.76</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,077,484,246.49</b>	<b>1,023,565,663.91</b>
<b>Net Contribution (Withdrawal)</b>	<b>(2,068.95)</b>	<b>(11,320,611.36)</b>
<b>Total Assets</b>	<b><u>\$ 1,088,820,468.31</u></b>	<b><u>\$ 1,088,820,468.31</u></b>