

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
January 31, 2018**

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 23,699.98
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>23,699.98</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	308,368,066.78
High Yield (<i>Internally Managed</i>)	55,187,363.51
Total fixed Income Securities	<u>363,555,430.29</u>

Broad Domestic Equity

SSgA Russell 3000	423,252,582.08
Total Broad Domestic Equity	<u>423,252,582.08</u>

Global Equity Ex-U.S.

SOA International Equity Pool	268,168,265.34
Total Global Equity Ex-U.S.	<u>268,168,265.34</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	56,059,968.95
Total Real Assets	<u>56,059,968.95</u>

Receivables and Payables

Income Receivable/Payable	47.22
Payable To/From	-
Total Receivables and Payables	<u>47.22</u>

Total Assets

\$ 1,111,059,993.86

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
January 31, 2018

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 47.22	\$ 1,243.43
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>47.22</u>	<u>1,243.43</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(3,368,269.33)	372,648.34
High Yield (<i>Internally Managed</i>)	104,602.20	754,315.67
	<u>(3,263,667.13)</u>	<u>1,126,964.01</u>
Broad Domestic Equity		
SSgA Russell 3000	21,779,595.91	63,917,918.53
	<u>21,779,595.91</u>	<u>63,917,918.53</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	14,832,367.58	42,541,468.86
	<u>14,832,367.58</u>	<u>42,541,468.86</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(1,634,196.18)	701,968.33
	<u>(1,634,196.18)</u>	<u>701,968.33</u>
Total Investment Income (Loss)	\$ 31,714,147.40	\$ 108,289,563.16
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,088,820,468.31	1,023,565,663.91
Net Contribution (Withdrawal)	(9,474,621.85)	(20,795,233.21)
Total Assets	<u>\$ 1,111,059,993.86</u>	<u>\$ 1,111,059,993.86</u>