

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
February 28, 2018**

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 22,466.84
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>22,466.84</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	294,538,521.73
High Yield (<i>Internally Managed</i>)	54,358,259.58
Total fixed Income Securities	<u>348,896,781.31</u>

Broad Domestic Equity

SSgA Russell 3000	418,781,725.29
Total Broad Domestic Equity	<u>418,781,725.29</u>

Global Equity Ex-U.S.

SOA International Equity Pool	255,534,522.58
Total Global Equity Ex-U.S.	<u>255,534,522.58</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	51,985,027.32
Total Real Assets	<u>51,985,027.32</u>

Receivables and Payables

Income Receivable/Payable	22.60
Payable To/From	-
Total Receivables and Payables	<u>22.60</u>

Total Assets

\$ 1,075,220,545.94

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
February 28, 2018

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 22.60	\$ 1,266.03
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>22.60</u>	<u>1,266.03</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(2,829,545.05)	(2,456,896.71)
High Yield (<i>Internally Managed</i>)	(829,103.93)	(74,788.26)
	<u>(3,658,648.98)</u>	<u>(2,531,684.97)</u>
Broad Domestic Equity		
SSgA Russell 3000	(15,470,856.79)	48,447,061.74
	<u>(15,470,856.79)</u>	<u>48,447,061.74</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(12,633,743.31)	29,907,725.55
	<u>(12,633,743.31)</u>	<u>29,907,725.55</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(4,074,941.63)	(3,372,973.30)
	<u>(4,074,941.63)</u>	<u>(3,372,973.30)</u>
Total Investment Income (Loss)	\$ (35,838,168.11)	\$ 72,451,395.05
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,111,059,993.86	1,023,565,663.91
Net Contribution (Withdrawal)	(1,279.81)	(20,796,513.02)
Total Assets	<u>\$ 1,075,220,545.94</u>	<u>\$ 1,075,220,545.94</u>