

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
March 30, 2018**

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 33,981.60
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>33,981.60</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	313,477,730.05
High Yield (<i>Internally Managed</i>)	48,186,680.64
Total fixed Income Securities	<u>361,664,410.69</u>

Broad Domestic Equity

SSgA Russell 3000	395,483,917.24
Total Broad Domestic Equity	<u>395,483,917.24</u>

Global Equity Ex-U.S.

SOA International Equity Pool	256,010,748.88
Total Global Equity Ex-U.S.	<u>256,010,748.88</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	53,560,384.56
Total Real Assets	<u>53,560,384.56</u>

Receivables and Payables

Income Receivable/Payable	34.73
Payable To/From	-
Total Receivables and Payables	<u>34.73</u>

Total Assets

\$ 1,066,753,477.70

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
March 30, 2018

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 34.73	\$ 1,300.76
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>34.73</u>	<u>1,300.76</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	1,674,155.96	(782,740.75)
High Yield (<i>Internally Managed</i>)	(265,806.33)	(340,594.59)
	<u>1,408,349.63</u>	<u>(1,123,335.34)</u>
Broad Domestic Equity		
SSgA Russell 3000	(8,453,202.31)	39,993,859.43
	<u>(8,453,202.31)</u>	<u>39,993,859.43</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(3,240,847.09)	26,666,878.46
	<u>(3,240,847.09)</u>	<u>26,666,878.46</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	1,892,104.64	(1,480,868.66)
	<u>1,892,104.64</u>	<u>(1,480,868.66)</u>
Total Investment Income (Loss)	\$ (8,393,560.40)	\$ 64,057,834.65
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,075,220,545.94	1,023,565,663.91
Net Contribution (Withdrawal)	(73,507.84)	(20,870,020.86)
Total Assets	<u>\$ 1,066,753,477.70</u>	<u>\$ 1,066,753,477.70</u>