

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 15,213.18
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>15,213.18</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	301,275,592.78
High Yield (<i>Internally Managed</i>)	48,807,369.07
Total fixed Income Securities	<u>350,082,961.85</u>

Broad Domestic Equity

SSgA Russell 3000	406,623,736.48
Total Broad Domestic Equity	<u>406,623,736.48</u>

Global Equity Ex-U.S.

SOA International Equity Pool	259,542,483.49
Total Global Equity Ex-U.S.	<u>259,542,483.49</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	54,010,677.99
Total Real Assets	<u>54,010,677.99</u>

Receivables and Payables

Income Receivable/Payable	31.63
Payable To/From	-
Total Receivables and Payables	<u>31.63</u>

Total Assets

\$ 1,070,275,104.62

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 31.63	\$ 1,332.39
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>31.63</u>	<u>1,332.39</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(2,329,900.95)	(3,112,641.70)
High Yield (<i>Internally Managed</i>)	32,487.59	(308,107.00)
	<u>(2,297,413.36)</u>	<u>(3,420,748.70)</u>
Broad Domestic Equity		
SSgA Russell 3000	1,487,513.29	41,481,372.72
	<u>1,487,513.29</u>	<u>41,481,372.72</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	4,097,964.14	30,764,842.60
	<u>4,097,964.14</u>	<u>30,764,842.60</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	252,333.02	(1,228,535.64)
	<u>252,333.02</u>	<u>(1,228,535.64)</u>
Total Investment Income (Loss)	\$ 3,540,428.72	\$ 67,598,263.37
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,066,753,477.70	1,023,565,663.91
Net Contribution (Withdrawal)	(18,801.80)	(20,888,822.66)
Total Assets	<u>\$ 1,070,275,104.62</u>	<u>\$ 1,070,275,104.62</u>