

PCE Endowment Fund
Net Asset Value
As of the Month Ending
June 29, 2018

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 44,585.79
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>44,585.79</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	300,856,917.39
High Yield (<i>Internally Managed</i>)	44,739,376.81
Total fixed Income Securities	<u>345,596,294.20</u>

Broad Domestic Equity

SSgA Russell 3000	<u>420,800,710.57</u>
Total Broad Domestic Equity	<u>420,800,710.57</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>248,729,466.53</u>
Total Global Equity Ex-U.S.	<u>248,729,466.53</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>58,207,295.13</u>
Total Real Assets	<u>58,207,295.13</u>

Receivables and Payables

Income Receivable/Payable	59.27
Payable To/From	-
Total Receivables and Payables	<u>59.27</u>

Total Assets

\$ 1,073,378,411.49

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
June 29, 2018

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 59.27	\$ 1,573.67
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>59.27</u>	<u>1,573.67</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(342,245.50)	(1,504,830.37)
High Yield (<i>Internally Managed</i>)	2,934.97	(472,585.98)
	<u>(339,310.53)</u>	<u>(1,977,416.35)</u>
Broad Domestic Equity		
SSgA Russell 3000	2,730,877.87	55,658,346.81
	<u>2,730,877.87</u>	<u>55,658,346.81</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(4,815,291.00)	19,951,825.29
	<u>(4,815,291.00)</u>	<u>19,951,825.29</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	2,289,453.01	2,968,081.50
	<u>2,289,453.01</u>	<u>2,968,081.50</u>
Total Investment Income (Loss)	\$ (134,211.38)	\$ 76,602,410.92
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,073,905,561.74	1,023,565,663.91
Net Contribution (Withdrawal)	(392,938.87)	(26,789,663.34)
Total Assets	<u>\$ 1,073,378,411.49</u>	<u>\$ 1,073,378,411.49</u>