

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 23,833.72
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>23,833.72</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	305,764,711.17
High Yield (<i>Internally Managed</i>)	9.15
Total fixed Income Securities	<u>305,764,720.32</u>

Broad Domestic Equity

SSgA Russell 3000	<u>432,772,767.84</u>
Total Broad Domestic Equity	<u>432,772,767.84</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>256,056,523.88</u>
Total Global Equity Ex-U.S.	<u>256,056,523.88</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>54,816,020.75</u>
Total Real Assets	<u>54,816,020.75</u>

Receivables and Payables

Income Receivable/Payable	66.63
Payable To/From	-
Total Receivables and Payables	<u>66.63</u>

Total Assets

\$ 1,049,433,933.14

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 66.63	\$ 66.63
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>66.63</u>	<u>66.63</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	3,537.63	3,537.63
High Yield (<i>Internally Managed</i>)	77,055.27	77,055.27
	<u>80,592.90</u>	<u>80,592.90</u>
Broad Domestic Equity		
SSgA Russell 3000	13,874,860.04	13,874,860.04
	<u>13,874,860.04</u>	<u>13,874,860.04</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	5,780,733.26	5,780,733.26
	<u>5,780,733.26</u>	<u>5,780,733.26</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	340,080.16	340,080.16
	<u>340,080.16</u>	<u>340,080.16</u>
Total Investment Income (Loss)	\$ 20,076,332.99	\$ 20,076,332.99
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,073,378,411.49	1,073,378,411.49
Net Contribution (Withdrawal)	(44,020,811.34)	(44,020,811.34)
Total Assets	<u>\$ 1,049,433,933.14</u>	<u>\$ 1,049,433,933.14</u>