

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

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 8,973.28
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>8,973.28</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	321,892,342.83
High Yield ( <i>Internally Managed</i> )	-
Total fixed Income Securities	<u>321,892,342.83</u>

**Broad Domestic Equity**

SSgA Russell 3000	<u>427,307,421.15</u>
Total Broad Domestic Equity	<u>427,307,421.15</u>

**Global Equity Ex-U.S.**

SOA International Equity Pool	<u>247,699,866.07</u>
Total Global Equity Ex-U.S.	<u>247,699,866.07</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	<u>54,739,901.50</u>
Total Real Assets	<u>54,739,901.50</u>

**Receivables and Payables**

Income Receivable/Payable	614.17
Payable To/From	-
Total Receivables and Payables	<u>614.17</u>

**Total Assets**

\$ 1,051,649,119.00

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 614.17	\$ 680.80
ST Liquidity ( <i>Internally Managed</i> )	-	-
	<u>614.17</u>	<u>680.80</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	2,068,905.95	2,072,443.58
High Yield ( <i>Internally Managed</i> )	0.21	77,055.48
	<u>2,068,906.16</u>	<u>2,149,499.06</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	14,593,614.73	28,468,474.77
	<u>14,593,614.73</u>	<u>28,468,474.77</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	(5,316,779.86)	463,953.40
	<u>(5,316,779.86)</u>	<u>463,953.40</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	1,483,757.14	1,823,837.30
	<u>1,483,757.14</u>	<u>1,823,837.30</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 12,830,112.34</b>	<b>\$ 32,906,445.33</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,049,433,933.14</b>	<b>1,073,378,411.49</b>
<b>Net Contribution (Withdrawal)</b>	<b>(10,614,926.48)</b>	<b>(54,635,737.82)</b>
<b>Total Assets</b>	<b><u>\$ 1,051,649,119.00</u></b>	<b><u>\$ 1,051,649,119.00</u></b>