

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
September 28, 2018**

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 22,158.15
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>22,158.15</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	322,641,723.37
High Yield (<i>Internally Managed</i>)	-
Total fixed Income Securities	<u>322,641,723.37</u>

Broad Domestic Equity

SSgA Russell 3000	<u>419,236,279.64</u>
Total Broad Domestic Equity	<u>419,236,279.64</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>257,017,594.63</u>
Total Global Equity Ex-U.S.	<u>257,017,594.63</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>51,587,188.90</u>
Total Real Assets	<u>51,587,188.90</u>

Receivables and Payables

Income Receivable/Payable	18.80
Payable To/From	-
Total Receivables and Payables	<u>18.80</u>

Total Assets

\$ 1,050,504,963.49

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
September 28, 2018

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 18.80	\$ 699.60
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>18.80</u>	<u>699.60</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(1,968,882.32)	103,561.26
High Yield (<i>Internally Managed</i>)	-	77,055.48
	<u>(1,968,882.32)</u>	<u>180,616.74</u>
Broad Domestic Equity		
SSgA Russell 3000	649,204.56	29,117,679.33
	<u>649,204.56</u>	<u>29,117,679.33</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	1,491,578.78	1,955,532.18
	<u>1,491,578.78</u>	<u>1,955,532.18</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(1,303,646.03)	520,191.27
	<u>(1,303,646.03)</u>	<u>520,191.27</u>
Total Investment Income (Loss)	\$ (1,131,726.21)	\$ 31,774,719.12
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,051,649,119.00	1,073,378,411.49
Net Contribution (Withdrawal)	(12,429.30)	(54,648,167.12)
Total Assets	<u>\$ 1,050,504,963.49</u>	<u>\$ 1,050,504,963.49</u>