

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 14,248.79
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>14,248.79</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	326,784,795.00
High Yield (<i>Internally Managed</i>)	-
Total fixed Income Securities	<u>326,784,795.00</u>

Broad Domestic Equity

SSgA Russell 3000	<u>384,331,781.90</u>
Total Broad Domestic Equity	<u>384,331,781.90</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>234,139,479.80</u>
Total Global Equity Ex-U.S.	<u>234,139,479.80</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>50,549,889.42</u>
Total Real Assets	<u>50,549,889.42</u>

Receivables and Payables

Income Receivable/Payable	30.43
Payable To/From	-
Total Receivables and Payables	<u>30.43</u>

Total Assets

\$ 995,820,225.34

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 30.43	\$ 730.03
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>30.43</u>	<u>730.03</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(2,411,768.16)	(2,308,206.90)
High Yield (<i>Internally Managed</i>)	-	77,055.48
	<u>(2,411,768.16)</u>	<u>(2,231,151.42)</u>
Broad Domestic Equity		
SSgA Russell 3000	(30,568,594.19)	(1,450,914.86)
	<u>(30,568,594.19)</u>	<u>(1,450,914.86)</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(20,346,915.08)	(18,391,382.90)
	<u>(20,346,915.08)</u>	<u>(18,391,382.90)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(1,349,565.45)	(829,374.18)
	<u>(1,349,565.45)</u>	<u>(829,374.18)</u>
Total Investment Income (Loss)	\$ (54,676,812.45)	\$ (22,902,093.33)
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,050,504,963.49	1,073,378,411.49
Net Contribution (Withdrawal)	(7,925.70)	(54,656,092.82)
Total Assets	<u>\$ 995,820,225.34</u>	<u>\$ 995,820,225.34</u>