

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
January 31, 2019**

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 81,442.99
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>81,442.99</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	310,248,546.24
High Yield (<i>Internally Managed</i>)	-
Total fixed Income Securities	<u>310,248,546.24</u>

Broad Domestic Equity

SSgA Russell 3000	<u>408,868,190.10</u>
Total Broad Domestic Equity	<u>408,868,190.10</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>245,377,188.80</u>
Total Global Equity Ex-U.S.	<u>245,377,188.80</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>51,687,565.39</u>
Total Real Assets	<u>51,687,565.39</u>

Receivables and Payables

Income Receivable/Payable	198.87
Payable To/From	-
Total Receivables and Payables	<u>198.87</u>

Total Assets

\$ 1,016,263,132.39

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
January 31, 2019

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 198.87	\$ 1,048.47
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>198.87</u>	<u>1,048.47</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	3,613,933.71	8,155,114.11
High Yield (<i>Internally Managed</i>)	-	77,055.48
	<u>3,613,933.71</u>	<u>8,232,169.59</u>
Broad Domestic Equity		
SSgA Russell 3000	32,091,836.31	694,837.43
	<u>32,091,836.31</u>	<u>694,837.43</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	16,923,636.26	(10,305,493.80)
	<u>16,923,636.26</u>	<u>(10,305,493.80)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	5,342,362.84	2,951,921.23
	<u>5,342,362.84</u>	<u>2,951,921.23</u>
Total Investment Income (Loss)	\$ 57,971,967.99	\$ 1,574,482.92
Payable To/From	-	-
Total Invested Assets, Beginning of Period	959,797,498.85	1,073,378,411.49
Net Contribution (Withdrawal)	(1,506,334.45)	(58,689,762.02)
Total Assets	<u>\$ 1,016,263,132.39</u>	<u>\$ 1,016,263,132.39</u>