

**PCE Endowment Fund  
Net Asset Value  
As of the Month Ending  
February 28, 2019**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 690,250.86
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>690,250.86</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	320,817,687.96
High Yield ( <i>Internally Managed</i> )	-
Total fixed Income Securities	<u>320,817,687.96</u>

**Broad Domestic Equity**

SSgA Russell 3000	<u>412,725,616.43</u>
Total Broad Domestic Equity	<u>412,725,616.43</u>

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

SOA International Equity Pool	<u>248,867,929.72</u>
Total Global Equity Ex-U.S.	<u>248,867,929.72</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	<u>51,965,639.04</u>
Total Real Assets	<u>51,965,639.04</u>

**Receivables and Payables**

Income Receivable/Payable	269.48
Payable To/From	-
Total Receivables and Payables	<u>269.48</u>

**Total Assets**

\$ 1,035,067,393.49

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**February 28, 2019**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 269.48	\$ 1,317.95
ST Liquidity ( <i>Internally Managed</i> )	-	-
	<u>269.48</u>	<u>1,317.95</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	227,011.72	8,382,125.83
High Yield ( <i>Internally Managed</i> )	-	77,055.48
	<u>227,011.72</u>	<u>8,459,181.31</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	14,241,934.33	14,936,771.76
	<u>14,241,934.33</u>	<u>14,936,771.76</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	4,873,121.18	(5,432,372.62)
	<u>4,873,121.18</u>	<u>(5,432,372.62)</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	278,073.65	3,229,994.88
	<u>278,073.65</u>	<u>3,229,994.88</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 19,620,410.36</b>	<b>\$ 21,194,893.28</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,016,263,132.39</b>	<b>1,073,378,411.49</b>
<b>Net Contribution (Withdrawal)</b>	<b>(816,149.26)</b>	<b>(59,505,911.28)</b>
<b>Total Assets</b>	<b><u>\$ 1,035,067,393.49</u></b>	<b><u>\$ 1,035,067,393.49</u></b>