

PCE Endowment Fund
Net Asset Value
As of the Month Ending
March 29, 2019

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 834,744.90
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>834,744.90</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	324,021,569.87
High Yield (<i>Internally Managed</i>)	-
Total fixed Income Securities	<u>324,021,569.87</u>

Broad Domestic Equity

SSgA Russell 3000	<u>418,799,742.36</u>
Total Broad Domestic Equity	<u>418,799,742.36</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>250,281,464.36</u>
Total Global Equity Ex-U.S.	<u>250,281,464.36</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>54,266,631.02</u>
Total Real Assets	<u>54,266,631.02</u>

Receivables and Payables

Income Receivable/Payable	1,536.83
Payable To/From	-
Total Receivables and Payables	<u>1,536.83</u>

Total Assets

\$ 1,048,205,689.34

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
March 29, 2019

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,536.83	\$ 2,854.78
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>1,536.83</u>	<u>2,854.78</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	5,988,881.91	14,371,007.74
High Yield (<i>Internally Managed</i>)	-	77,055.48
	<u>5,988,881.91</u>	<u>14,448,063.22</u>
Broad Domestic Equity		
SSgA Russell 3000	6,074,114.44	21,010,886.20
	<u>6,074,114.44</u>	<u>21,010,886.20</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	1,413,506.00	(4,018,866.62)
	<u>1,413,506.00</u>	<u>(4,018,866.62)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	2,300,991.98	5,530,986.86
	<u>2,300,991.98</u>	<u>5,530,986.86</u>
Total Investment Income (Loss)	\$ 15,779,031.16	\$ 36,973,924.44
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,035,067,393.49	1,073,378,411.49
Net Contribution (Withdrawal)	(2,640,735.31)	(62,146,646.59)
Total Assets	<u>\$ 1,048,205,689.34</u>	<u>\$ 1,048,205,689.34</u>