

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 324,737.07
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>324,737.07</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	324,156,584.53
High Yield (<i>Internally Managed</i>)	-
Total fixed Income Securities	<u>324,156,584.53</u>

Broad Domestic Equity

SSgA Russell 3000	<u>403,448,973.34</u>
Total Broad Domestic Equity	<u>403,448,973.34</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>248,131,499.07</u>
Total Global Equity Ex-U.S.	<u>248,131,499.07</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	<u>53,208,270.19</u>
Total Real Assets	<u>53,208,270.19</u>

Receivables and Payables

Income Receivable/Payable	1,607.42
Payable To/From	-
Total Receivables and Payables	<u>1,607.42</u>

Total Assets

\$ 1,029,271,671.62

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,607.42	\$ 6,253.09
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>1,607.42</u>	<u>6,253.09</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	5,255,667.91	19,992,551.32
High Yield (<i>Internally Managed</i>)	-	77,055.48
	<u>5,255,667.91</u>	<u>20,069,606.80</u>
Broad Domestic Equity		
SSgA Russell 3000	(27,922,057.41)	9,818,993.98
	<u>(27,922,057.41)</u>	<u>9,818,993.98</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(12,552,859.73)	(9,934,831.65)
	<u>(12,552,859.73)</u>	<u>(9,934,831.65)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	339,947.83	5,764,732.59
	<u>339,947.83</u>	<u>5,764,732.59</u>
Total Investment Income (Loss)	\$ (34,877,693.98)	\$ 25,724,754.81
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,069,322,623.45	1,073,378,411.49
Net Contribution (Withdrawal)	(5,173,257.85)	(69,831,494.68)
Total Assets	<u>\$ 1,029,271,671.62</u>	<u>\$ 1,029,271,671.62</u>