

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**July 29, 2016**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 63,286.35
Total Cash and Cash Equivalents	<u>63,286.35</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	299,140,170.30
Total fixed Income Securities	<u>299,140,170.30</u>

**Broad Domestic Equity**

SSgA Russell 3000	401,426,392.83
Total Broad Domestic Equity	<u>401,426,392.83</u>

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

SOA International Equity Pool	257,981,771.40
Total Global Equity Ex-U.S.	<u>257,981,771.40</u>

**Receivables and Payables**

Income Receivable	1,329.91
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**Total Assets**

<u><u>\$ 958,612,950.79</u></u>
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**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**July 29, 2016**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 1,329.91	\$ 1,329.91
	1,329.91	1,329.91
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	1,895,756.02	1,895,756.02
	1,895,756.02	1,895,756.02
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	15,310,992.45	15,310,992.45
	15,310,992.45	15,310,992.45
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	11,426,996.80	11,426,996.80
	11,426,996.80	11,426,996.80
<b>Total Investment Income (Loss)</b>	<b>\$ 28,635,075.18</b>	<b>\$ 28,635,075.18</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>946,938,058.62</b>	<b>946,938,058.62</b>
<b>Net Contribution (Withdrawal)</b>	<b>(16,960,183.01)</b>	<b>(16,960,183.01)</b>
<b>Total Assets</b>	<b>\$ 958,612,950.79</b>	<b>\$ 958,612,950.79</b>

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