

PCE Endowment Fund
Net Asset Value
As of the Month Ending
August 31, 2016

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 6,323,026.18
Total Cash and Cash Equivalents	<u>6,323,026.18</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	<u>289,258,775.35</u>
Total fixed Income Securities	<u>289,258,775.35</u>

Broad Domestic Equity

SSgA Russell 3000	<u>399,464,133.63</u>
Total Broad Domestic Equity	<u>399,464,133.63</u>

Global Equity Ex-U.S.

SOA International Equity Pool	<u>254,868,449.66</u>
Total Global Equity Ex-U.S.	<u>254,868,449.66</u>

Receivables and Payables

Income Receivable	2,241.87
-------------------	----------

Total Assets

<u><u>\$ 949,916,626.69</u></u>

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
August 31, 2016

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 2,241.87	\$ 3,571.78
	<u>2,241.87</u>	<u>3,571.78</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(293,787.69)	1,601,968.33
	<u>(293,787.69)</u>	<u>1,601,968.33</u>
Broad Domestic Equity		
SSgA Russell 3000	1,101,851.80	16,412,844.25
	<u>1,101,851.80</u>	<u>16,412,844.25</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	638,079.26	12,065,076.06
	<u>638,079.26</u>	<u>12,065,076.06</u>
Total Investment Income (Loss)	\$ 1,448,385.24	\$ 30,083,460.42
Total Invested Assets, Beginning of Period	958,612,950.79	946,938,058.62
Net Contribution (Withdrawal)	(10,144,709.34)	(27,104,892.35)
Total Assets	<u>\$ 949,916,626.69</u>	<u>\$ 949,916,626.69</u>

-

-