

PCE Endowment Fund
Net Asset Value
As of the Month Ending
October 30, 2015

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 492.68
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>492.68</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	253,295,797.16
Total fixed Income Securities	<u>253,295,797.16</u>

Broad Domestic Equity

SSgA Russell 3000	462,029,322.86
Total Broad Domestic Equity	<u>462,029,322.86</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	149,990,896.38
Lazard International Equities	83,760,571.21
Total Global Equity Ex-U.S.	<u>233,751,467.59</u>

Receivables and Payables

Income Receivable	1.05
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Total Assets

\$ 949,077,081.34

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
October 30, 2015

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 1.05	\$ (160.59)
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>1.05</u>	<u>(160.59)</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	152,812.77	3,656,572.53
	<u>152,812.77</u>	<u>3,656,572.53</u>
Broad Domestic Equity		
SSgA Russell 3000	33,856,517.58	1,523,443.99
	<u>33,856,517.58</u>	<u>1,523,443.99</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	11,154,254.36	(2,362,671.07)
Lazard International Equities	4,957,124.55	(2,382,006.02)
	<u>16,111,378.91</u>	<u>(4,744,677.09)</u>
Total Investment Income (Loss)	\$ 50,120,710.31	\$ 435,178.84
Total Invested Assets, Beginning of Period	909,302,654.87	969,389,430.66
Net Contribution (Withdrawal)	(10,346,283.84)	(20,747,528.16)
Total Assets	<u>\$ 949,077,081.34</u>	<u>\$ 949,077,081.34</u>

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